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QUARTERLY STATEMENT

As of March 31, 2019

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 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230 *(Street and Number) (City or Town, State, Country and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 27648 .. RICHMOND .. VA .. US .. 23261 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230 *(Street and Number) (City or Town, State, Country and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	PATRICIA AILEEN SELLS *(Name)*	(804) 289-2711 *(Area Code) (Telephone Number) (Extension)*
	Patricia.Sells@jamesriverins.com *(E-Mail Address)*	(804) 420-1059 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	PRESIDENT AND CEO	2. PATRICIA AILEEN SELLS	TREASURER AND CONTROLLER
3. PAMELA LLULL KNOWLES	SECRETARY	4. SARAH CASEY DORAN	CHAIRMAN OF THE BOARD

OTHER

DAVID BURT ZOFFER	SVP AND GENERAL COUNSEL	TIMOTHY SEAN MACALEESE	SVP AND CFO
COURTENAY GRAY WARREN	SVP AND CHIEF CLAIMS OFFICER	DONALD TODD HIERMAN	ASSISTANT SECRETARY

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	SARAH CASEY DORAN	RICHARD HAMILTON SEWARD
TIMOTHY SEAN MACALEESE			

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

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

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	PATRICIA AILEEN SELLS	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT AND CEO	TREASURER AND CONTROLLER	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	165,840,492	0	165,840,492	161,377,272
2. Stocks:				
2.1 Preferred stocks	48,055,425	0	48,055,425	43,741,163
2.2 Common stocks	31,661,714	0	31,661,714	30,021,210
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $...........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....45,047,578), cash equivalents ($.....7,450,866) and short-term investments ($.....5,567,331)	58,065,775	0	58,065,775	90,703,761
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	27,198,744	0	27,198,744	26,203,415
9. Receivables for securities	6,517	0	6,517	6,062
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	330,828,667	0	330,828,667	352,052,883
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,637,721	0	1,637,721	1,361,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	97,058,594	3,622,299	93,436,295	73,397,501
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....52,330,235 earned but unbilled premiums)	52,330,235	0	52,330,235	45,212,738
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	82,839,738	0	82,839,738	69,443,551
16.2 Funds held by or deposited with reinsured companies	153,723,063	0	153,723,063	147,396,371
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	6,918,751	5,779,054	1,139,697	7,545,618
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	18,900	0	18,900	28,500
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	59,523,437	0	59,523,437	61,886,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	784,879,106	9,401,353	775,477,753	758,325,292
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	784,879,106	9,401,353	775,477,753	758,325,292

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Claims deposit	3,573,894	0	3,573,894	3,094,881
2502. Claims receivable	54,877,747	0	54,877,747	56,128,303
2503. Service fees receivable	0	0	0	1,430,000
2598. Summary of remaining write-ins for Line 25 from overflow page	1,071,796	0	1,071,796	1,233,734
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	59,523,437	0	59,523,437	61,886,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....19,949,342)	167,399,877	162,079,482
2.	Reinsurance payable on paid losses and loss adjustment expenses	11,435,938	10,516,801
3.	Loss adjustment expenses	74,659,419	75,493,984
4.	Commissions payable, contingent commissions and other similar charges	402,515	768,296
5.	Other expenses (excluding taxes, licenses and fees)	0	0
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	1,922,550	797,588
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....177,278,483 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)	32,487,157	29,393,327
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	100,683,547	107,514,932
13.	Funds held by company under reinsurance treaties	212,030,389	202,837,134
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $..........0 certified)	44,000	44,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,381,569	5,045,327
20.	Derivatives	0	0
21.	Payable for securities	2,968,001	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	18,554,366	16,198,195
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	626,969,328	610,689,066
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	626,969,328	610,689,066
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,547,500	3,547,500
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	113,265,276	113,265,276
35.	Unassigned funds (surplus)	31,695,649	30,823,450
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	148,508,425	147,636,226
38.	Totals (Page 2, Line 28, Col. 3)	775,477,753	758,325,292

DETAILS OF WRITE-INS

2501.	Deferred service fees	1,827,135	1,963,392
2502.	Deferred ceding commission	13,548,384	12,811,798
2503.	Claims	2,775,657	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	403,190	1,423,005
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	18,554,366	16,198,195
2901.		0	0
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....183,476,930)	171,013,836	143,094,346	619,173,834
1.2 Assumed (written $.....16,825,199)	14,223,393	13,152,378	55,940,096
1.3 Ceded (written $.....159,853,544)	147,882,475	121,331,233	526,657,398
1.4 Net (written $.....40,448,585)	37,354,754	34,915,491	148,456,532
DEDUCTIONS:			
2. Losses incurred (current accident year $.....20,356,285):			
2.1 Direct	102,873,107	83,525,845	365,646,849
2.2 Assumed	6,360,944	5,504,705	25,849,509
2.3 Ceded	87,446,254	69,405,468	303,778,962
2.4 Net	21,787,797	19,625,082	87,717,396
3. Loss adjustment expenses incurred	11,772,775	12,612,915	54,727,858
4. Other underwriting expenses incurred	5,327,351	6,109,962	17,088,736
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	38,887,923	38,347,959	159,533,990
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,533,169)	(3,432,468)	(11,077,458)
INVESTMENT INCOME			
9. Net investment income earned	4,280,060	3,017,923	15,415,911
10. Net realized capital gains (losses) less capital gains tax of $.....(15,403)	(488,153)	745,797	959,070
11. Net investment gain (loss) (Lines 9 + 10)	3,791,907	3,763,720	16,374,981
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....11 amount charged off $..........0)	11	(174,084)	(217,699)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	579,193	1,648,332	2,842,592
15. Total other income (Lines 12 through 14)	579,204	1,474,248	2,624,893
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,837,942	1,805,500	7,922,416
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,837,942	1,805,500	7,922,416
19. Federal and foreign income taxes incurred	1,660,948	1,418,375	1,872,608
20. Net income (Line 18 minus Line 19) (to Line 22)	1,176,994	387,125	6,049,808
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	147,636,226	161,053,403	161,053,403
22. Net income (from Line 20)	1,176,994	387,125	6,049,808
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....1,113,316	4,606,295	(578,070)	(3,686,735)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	486,449	1,957,123	518,513
27. Change in nonadmitted assets	(5,397,539)	(2,598,205)	(1,418,763)
28. Change in provision for reinsurance	0	0	120,000
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(15,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	872,199	(832,027)	(13,417,177)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	148,508,425	160,221,376	147,636,226

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Service fee income	579,170	2,099,461	4,541,799
1402. Miscellaneous	23	(451,129)	(1,699,207)
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	579,193	1,648,332	2,842,592
3701. Reclass of surplus related to dividend payment	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	6,842,424	75,007,767	212,386,039
2.	Net investment income	3,949,609	3,191,375	13,289,349
3.	Miscellaneous income	579,204	1,474,248	2,624,893
4.	Total (Lines 1 through 3)	11,371,237	79,673,390	228,300,281
5.	Benefit and loss related payments	35,271,144	39,924,498	106,624,826
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	18,300,472	18,471,204	60,386,895
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	520,583	(1)	3,672,945
10.	Total (Lines 5 through 9)	54,092,199	58,395,701	170,684,666
11.	Net cash from operations (Line 4 minus Line 10)	(42,720,962)	21,277,689	57,615,615
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	38,953,260	17,954,096	139,222,538
	12.2 Stocks	0	765,600	3,179,528
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	237,674	0	2,657,197
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(51)
	12.7 Miscellaneous proceeds	2,968,001	1,000,000	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	42,158,935	19,719,696	145,059,212
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	42,576,792	26,272,932	149,620,484
	13.2 Stocks	2,753,300	1,227,019	2,313,518
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	3,000,000	5,000,000
	13.6 Miscellaneous applications	455	2,718	6,062
	13.7 Total investments acquired (Lines 13.1 to 13.6)	45,330,547	30,502,669	156,940,064
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,171,612)	(10,782,973)	(11,880,852)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	15,000,000
	16.6 Other cash provided (applied)	13,254,588	2,368,721	7,493,205
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	13,254,588	2,368,721	(7,506,795)
	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)	(32,637,986)	12,863,437	38,227,968
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	90,703,761	52,475,793	52,475,793
	19.2 End of period (Line 18 plus Line 19.1)	58,065,775	65,339,231	90,703,761

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

20.0001		0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies 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 Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 1,176,994	$ 6,049,808
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 1,176,994	$ 6,049,808
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 148,508,425	$ 147,636,226
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 148,508,425	$ 147,636,226

C. Accounting Policy

(6) Basis for Loan-Backed Securities and Adjustment Methodology

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

The Company is considered to be able to pay its debs when they are due and continue in operation without the intention or necessity to liquidate or wind up operations for at least the next 12 months.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable

Note 3 – Business Combinations and Goodwil

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, 2019, 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	$	23,132
	2. 12 Months or Longer	$	96,292
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	2,976,868
	2. 12 Months or Longer	$	4,806,594

NOTES TO FINANCIAL STATEMENTS

(5) Impairments are based on periodic analytical reviews. Analysis relies on actual collateral performance measurements including, but not limited to prepayment rates, default rates, delinquencies, and loss severity source through third party data providers.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

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, Shareholder's 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 Values for Items Measured and Reported at Fair Value by Levels 1, 2 and 3

NOTES TO FINANCIAL STATEMENTS

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

Three levels of inputs are used to measure fair value:

(a) Level 1: Quoted prices in active markets for identical assets,

(b) Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and

(c) Level 3: Unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

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

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds - industrial & misc.	$ 0	$ 67,521,625	$ 157,920	$ 0	$ 67,679,545
Perpetual preferred stock - industrial & misc.	$ 0	$ 46,030,625	$ 0	$ 0	$ 46,030,625
Common stock - industrial & misc.	$ 12,523,639	$ 756,600	$ 66,875	$ 0	$ 13,347,114
Cah, Cash Equivalents & short term investments	$ 58,065,775	$ 0	$ 0	$ 0	$ 58,065,775
Total	$ 70,589,414	$ 114,308,850	$ 224,795	$ 0	$ 185,123,059
Liabilities at Fair Value					
	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0

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

Description	Beginning Balance at 1/1/2019	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	Settle-ments	Ending Balance at 12/31/2019
a. Assets										
Common stock - industrial & misc.	$ 81,060	$ 0	$ 0	$ 0	$ (14,186)	$ 0	$ 0	$ 0	$ 0	$ 66,874
Bank loans	$ 184,677	$ 0	$ 0	$ 0	$ (1,620)	$ 0	$ 0	$ (25,136)	$ 0	$ 157,921
Total	$ 265,737	$ 0	$ 0	$ 0	$ (15,806)	$ 0	$ 0	$ (25,136)	$ 0	$ 224,795
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Transfers in and out of Level 3 are recognized based on 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, 2019, there were no investments for which external sources were unavailable to determine fair value.

(5) Fair Value Disclosures - Not applicable

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - Not applicable

C. Fair Value Level

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)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 169,493,407	$ 165,840,492	$ 6,635,168	$ 162,700,319	$ 157,920	$ 169,493,407	$ 0
Preferred stocks	$ 48,064,225	$ 48,055,425	$ 0	$ 48,064,225	$ 0	$ 48,064,225	$ 0
Common stocks - Unaffiliated	$ 13,347,114	$ 13,347,114	$ 12,523,639	$ 756,600	$ 66,875	$ 13,347,114	$ 0
Cash, Cash equivalents & short-term investments	$ 58,065,775	$ 58,065,775	$ 7,450,866	$ 5,567,331	$ 0	$ 58,065,775	$ 0
	$ 288,970,521	$ 285,308,806	$ 26,609,673	$ 217,088,475	$ 224,795	$ 288,970,521	$ 0

D. Not Practicable to Estimate Fair Value - Not applicable

E. NAV Practical Expedient Investments - Not applicable

Note 21 – Other Items - No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through for these statutory financial statements which are to be issued on March 31, 2019 . There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not Applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

The following table provides an analysis of the change in loss and loss adjustment expense reserves net of reinsurance recoverables for the past two years (in thousands):

	March 31, 2019	Dec 31, 2018
Balance at beginning of period	$237,573	$187,401
Loss and loss adjustment expense incurred:		
Current accident year	34,767	140,240
Prior accident years	(1,206)	2,205
	33,561	142,445
Loss and loss adjustment expense payments made for:		
Current accident year	4,042	29,602
Prior accident years	25,033	62,670
	29,075	92,272
Balance at end of period	$242,059	$237,573

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years, decreased by approximately $1,206 thousand in 2019, resulting primarily from a decrease in the commercial auto liability line of business, partially offset by an increase in the other liability line of business. This change is the result of an ongoing analysis of recent development trends and additional information regarding individual claims. The Company had no significant changes in methodologies and assumptions in 2019.

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

NOTES TO FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1620459

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

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	17,896,491	18,314,600
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)	$ 17,896,491	$ 18,314,600
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	XXJ8O8RONB9FETFPCB63	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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

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
All Other Insurers						
10677...........	31-0542366..........	The Cincinnati Insurance Company..	OH...........	Authorized........	..........0.............	....
00000...........	AA-1580015.........	Aioi Nissay Dowa Insurance Company Limited...	JPN...........	Unauthorized....	..........0.............	....

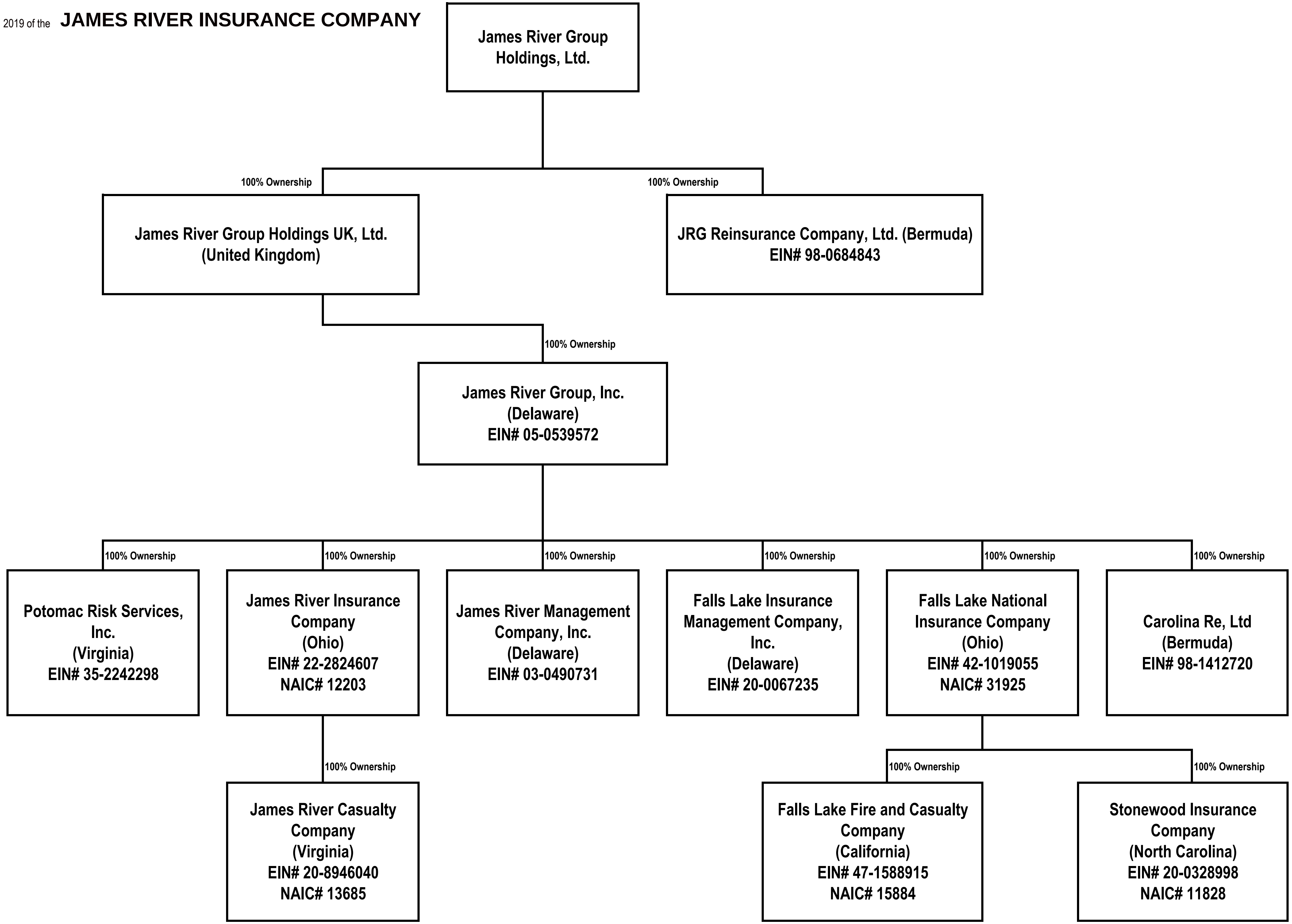
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written: 2 Current Year to Date	Direct Premiums Written: 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage): 4 Current Year to Date	Direct Losses Paid (Deducting Salvage): 5 Prior Year to Date	Direct Losses Unpaid: 6 Current Year to Date	Direct Losses Unpaid: 7 Prior Year to Date
1. Alabama AL	E	1,214,664	1,180,853	310,102	61,200	8,146,862	4,560,617
2. Alaska AK	E	224,549	112,307	45,705	6,733	527,032	302,863
3. Arizona AZ	E	2,247,436	2,097,448	946,172	1,166,013	6,351,414	7,174,220
4. Arkansas AR	E	321,507	317,297	20,646	46,904	1,325,167	1,756,091
5. California CA	E	62,926,225	46,268,528	15,794,992	17,481,242	248,999,090	170,860,611
6. Colorado CO	E	1,183,363	2,679,511	136,329	313,845	8,393,527	9,914,420
7. Connecticut CT	E	1,991,228	1,176,045	569,730	180,114	5,344,730	3,357,382
8. Delaware DE	E	331,900	143,893	228,162	32,657	1,735,261	551,419
9. District of Columbia DC	E	2,609,187	2,078,752	790,945	867,385	8,766,787	5,754,399
10. Florida FL	E	14,863,718	17,638,139	15,093,863	3,815,115	68,529,949	65,603,505
11. Georgia GA	E	2,601,093	4,578,087	3,207,628	1,401,223	12,237,877	15,998,081
12. Hawaii HI	E	705,116	270,583	(103,203)	51,120	1,494,814	1,090,109
13. Idaho ID	E	347,523	287,070	209,587	3,871	577,792	682,631
14. Illinois IL	E	2,931,097	14,659,550	1,454,280	2,410,985	25,346,990	29,013,882
15. Indiana IN	E	1,744,054	1,660,719	5,110,292	3,489,635	10,131,687	5,088,501
16. Iowa IA	E	478,322	293,202	1,103,214	17,958	2,034,360	1,530,830
17. Kansas KS	E	638,345	291,390	246,551	0	3,487,768	2,070,899
18. Kentucky KY	E	1,211,560	2,433,990	453,933	106,143	3,398,874	2,686,784
19. Louisiana LA	E	3,829,961	2,575,506	2,868,379	686,849	15,013,434	11,818,438
20. Maine ME	E	230,574	122,818	30,240	(3,241)	550,961	363,858
21. Maryland MD	E	4,784,344	2,723,616	2,182,509	858,491	11,863,493	6,365,169
22. Massachusetts MA	E	6,689,518	3,703,317	1,131,784	64,735	17,753,174	11,469,768
23. Michigan MI	E	4,054,770	1,445,422	322,604	270,910	12,469,157	5,214,581
24. Minnesota MN	E	1,433,842	1,142,460	591,388	126,594	4,047,335	3,116,898
25. Mississippi MS	E	713,015	395,234	(208)	8,243	2,188,272	1,223,156
26. Missouri MO	E	3,193,479	1,842,849	253,881	180,789	11,726,644	7,004,693
27. Montana MT	E	453,338	229,066	4,069	(1,970)	967,624	1,863,300
28. Nebraska NE	E	273,083	145,253	22,740	(3,453)	871,537	958,050
29. Nevada NV	E	7,034,826	3,027,880	2,654,732	1,573,609	20,851,207	11,014,997
30. New Hampshire NH	E	367,734	208,956	23,409	4,371	866,202	774,798
31. New Jersey NJ	E	2,003,175	5,353,162	63,983	2,177,927	20,486,095	21,535,650
32. New Mexico NM	E	509,481	556,498	680,742	(29,449)	1,319,776	1,071,703
33. New York NY	E	11,896,382	16,710,937	1,631,808	514,576	84,233,946	67,120,816
34. North Carolina NC	E	3,816,100	2,087,262	4,059,542	320,872	8,143,321	7,600,853
35. North Dakota ND	E	275,959	194,549	(18,618)	4,070	1,109,620	1,252,680
36. Ohio OH	L	0	0	0	0	0	0
37. Oklahoma OK	E	1,667,459	1,015,586	1,042,034	601,778	4,816,575	5,067,906
38. Oregon OR	E	2,011,924	1,587,922	364,249	2,508,065	9,691,523	3,868,950
39. Pennsylvania PA	E	1,636,137	3,698,640	309,851	1,305,906	10,641,646	14,789,995
40. Rhode Island RI	E	532,144	303,536	104,927	32,036	1,537,106	913,828
41. South Carolina SC	E	1,750,919	1,168,857	198,929	105,264	6,073,976	4,156,846
42. South Dakota SD	E	90,653	154	0	0	102,204	213,288
43. Tennessee TN	E	2,447,943	1,641,253	870,745	40,457	11,822,259	7,217,075
44. Texas TX	E	9,918,583	5,210,724	437,585	299,944	35,760,689	31,285,351
45. Utah UT	E	751,393	756,039	65,463	227,277	2,953,227	2,083,385
46. Vermont VT	E	62,493	127,745	16,324	370	284,731	223,568
47. Virginia VA	E	5,321,496	2,499,144	3,882,031	330,297	13,014,095	8,587,135
48. Washington WA	E	5,068,314	3,077,122	399,254	394,614	16,346,354	14,565,006
49. West Virginia WV	E	697,099	1,365,659	7,119	138,961	3,135,812	3,958,074
50. Wisconsin WI	E	850,036	1,448,999	526,196	184,063	2,903,152	4,901,497
51. Wyoming WY	E	83,289	98,806	215	0	494,199	390,037
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	E	456,580	75,948	25,887	1,721	846,735	137,232
55. US Virgin Islands VI	E	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	183,476,930	164,708,283	70,372,721	44,376,819	751,716,062	590,125,825
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	1	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	52	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	4


James River Group Holdings, Ltd.
100% Ownership
James River Group Holdings UK, Ltd. (United Kingdom)
100% Ownership
JRG Reinsurance Company, Ltd. (Bermuda) EIN# 98-0684843
100% Ownership
James River Group, Inc. (Delaware) EIN# 05-0539572
100% Ownership
Potomac Risk Services, Inc. (Virginia) EIN# 35-2242298
100% Ownership
James River Insurance Company (Ohio) EIN# 22-2824607 NAIC# 12203
100% Ownership
James River Management Company, Inc. (Delaware) EIN# 03-0490731
100% Ownership
Falls Lake Insurance Management Company, Inc. (Delaware) EIN# 20-0067235
100% Ownership
Falls Lake National Insurance Company (Ohio) EIN# 42-1019055 NAIC# 31925
100% Ownership
Carolina Re, Ltd (Bermuda) EIN# 98-1412720
100% Ownership
James River Casualty Company (Virginia) EIN# 20-8946040 NAIC# 13685
100% Ownership
Falls Lake Fire and Casualty Company (California) EIN# 47-1588915 NAIC# 15884
100% Ownership
Stonewood Insurance Company (North Carolina) EIN# 20-0328998 NAIC# 11828

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0......	....	00000...	98-0585280..	0	1620459	NASDAQ..........	James River Group Holdings, Ltd.....................	BMU..........	UIP..............	....	....	........0.000	....	......N.......	0...........
0......	....	00000...	....	0	0	....	James River Group Holdings UK, Ltd...............	GBR..........	UIP..............	James River Group Holdings, Ltd..................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	00000...	05-0539572..	0	0	....	James River Group, Inc....................................	DE............	UDP.............	James River Group Holdings UK, Ltd............	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	00000...	98-0684843..	0	0	....	JRG Reinsurance Company, Ltd.......................	BMU..........	IA..................	James River Group Holdings, Ltd..................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	00000...	35-2242298..	0	0	....	Potomac Risk Services, Inc..............................	VA............	NIA...............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
3494	James River Insurance Group	12203...	22-2824607..	0	0	....	James River Insurance Company......................	OH...........	RE................	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	00000...	03-0490731..	0	0	....	James River Management Company.................	DE............	NIA...............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
3494	James River Insurance Group	13685...	20-8946040..	0	0	....	James River Casualty Company........................	VA............	DS................	James River Insurance Company...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
3494	James River Insurance Group	31925...	42-1019055..	0	0	....	Falls Lake National Insurance Company...........	OH...........	IA..................	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	00000...	20-0067235..	0	0	....	Falls Lake Insurance Management Co., Inc.......	DE............	NIA...............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
3494	James River Insurance Group	11828...	20-0328998..	0	0	....	Stonewood Insurance Company........................	NC............	IA..................	Falls Lake National Insurance Co...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
3494	James River Insurance Group	15884...	47-1588915..	0	0	....	Falls Lake Fire and Casualty Company............	CA............	IA..................	Falls Lake National Insurance Co...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........
0......	....	0...........	98-1412720..	0	0	....	Carolina Re, Ltd...	BMU..........	IA..................	James River Group Inc....................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	......N.......	0...........

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	758,042	3,158,281	416.637	(40.353)
2. Allied lines	2,922,748	368,598	12.611	18.657
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	0	(1,398)	0.000	(61.273)
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	0	0	0.000	0.000
9. Inland marine	89,056	(101,814)	(114.326)	(286.172)
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	14,451	8,595	59.477	71.607
11.2. Medical professional liability - claims-made	3,071,020	1,491,137	48.555	98.571
12. Earthquake	796,387	134,390	16.875	(40.613)
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	0	0	0.000	0.000
17.1 Other liability-occurrence	54,325,626	31,679,184	58.314	55.969
17.2 Other liability-claims made	6,004,702	1,586,149	26.415	20.258
17.3 Excess workers' compensation	0	0	0.000	0.000
18.1 Products liability-occurrence	11,686,733	5,889,981	50.399	46.241
18.2 Products liability-claims made	3,161,680	(987,071)	(31.220)	14.984
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	88,183,391	59,647,075	67.640	67.756
21. Auto physical damage	0	0	0.000	0.000
22. Aircraft (all perils)	0	0	0.000	0.000
23. Fidelity	0	0	0.000	0.000
24. Surety	0	0	0.000	0.000
26. Burglary and theft	0	0	0.000	0.000
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	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	0.000
35. Totals	171,013,836	102,873,107	60.155	58.371

DETAILS OF WRITE-INS

3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	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	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	890,316	890,316	558,103
2. Allied lines	2,961,211	2,961,211	1,956,413
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	(2,686)
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	119,998	119,998	(27,589)
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	6,254
11.2 Medical professional liability - claims made	4,929,747	4,929,747	10,548,728
12. Earthquake	769,987	769,987	929,004
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	60,335,527	60,335,527	46,870,585
17.2 Other liability-claims made	7,310,930	7,310,930	14,001,729
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	13,353,579	13,353,579	11,223,460
18.2 Products liability-claims made	2,982,164	2,982,164	2,642,171
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	89,823,471	89,823,471	76,002,109
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	183,476,930	183,476,930	164,708,281

DETAILS OF WRITE-INS

3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	31,885	35,007	66,892	6,523	435	6,958	30,780	740	28,231	59,751	5,418	(5,601)	(183)
2. 2017	30,355	29,687	60,042	8,083	194	8,277	28,378	1,519	21,402	51,299	6,106	(6,572)	(466)
3. Subtotals 2017 + Prior	62,240	64,694	126,934	14,606	629	15,235	59,158	2,259	49,633	111,050	11,524	(12,173)	(649)
4. 2018	23,218	87,420	110,638	9,126	669	9,795	23,298	2,923	74,063	100,284	9,206	(9,765)	(559)
5. Subtotals 2018 + Prior	85,458	152,114	237,572	23,732	1,298	25,030	82,456	5,182	123,696	211,334	20,730	(21,938)	(1,208)
6. 2019	XXX	XXX	XXX	XXX	4,042	4,042	XXX	3,880	26,845	30,725	XXX	XXX	XXX
7. Totals	85,458	152,114	237,572	23,732	5,340	29,072	82,456	9,062	150,541	242,059	20,730	(21,938)	(1,208)
8. Prior Year-End's Surplus As Regards Policyholders	147,636												

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. 24.3 %	2. (14.4)%	3. (0.5)%

Col. 13, Line 7 Line 8
4. (0.8)%

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:

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

* 1 2 2 0 3 2 0 1 9 3 6 5 0 0 0 0 1 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Deductible recoverable	1,042,272	0	1,042,272	975,606
2505. Other assets	29,524	0	29,524	258,128
2597. Summary of remaining write-ins for Line 25	1,071,796	0	1,071,796	1,233,734

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities	403,190	1,423,005
2597. Summary of remaining write-ins for Line 25	403,190	1,423,005

SCHEDULE A - VERIFICATION

Real Estate

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

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

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	26,203,415	23,364,793
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	5,000,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	1,233,003	495,819
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	237,674	2,657,197
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,198,744	26,203,415
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	27,198,744	26,203,415

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	235,139,647	227,504,760
2. Cost of bonds and stocks acquired	45,330,088	151,934,002
3. Accrual of discount	90,212	403,640
4. Unrealized valuation increase (decrease)	4,605,123	(3,303,695)
5. Total gain (loss) on disposals	(56,415)	1,670,207
6. Deduct consideration for bonds and stocks disposed of	38,953,254	142,402,066
7. Deduct amortization of premium	36,270	306,850
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	561,500	360,351
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	245,557,631	235,139,647
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	245,557,631	235,139,647

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)	42,999,982	46,062,158	33,775,151	2,999,151	58,286,140			42,999,982
2. NAIC 2 (a)	27,667,527	0	0	(3,009,079)	24,658,448			27,667,527
3. NAIC 3 (a)	6,601,469	559,324	141,016	(525,460)	6,494,317			6,601,469
4. NAIC 4 (a)	68,393,673	637,578	3,948,423	1,168,468	66,251,296			68,393,673
5. NAIC 5 (a)	15,288,682	484,110	213,260	158,092	15,717,624			15,288,682
6. NAIC 6 (a)	823,494	0	931,818	108,324	0			823,494
7. Total Bonds	161,774,827	47,743,170	39,009,668	899,496	171,407,825	0	0	161,774,827
PREFERRED STOCK								
8. NAIC 1	136,434	0	0	9,639	146,073			136,434
9. NAIC 2	43,604,729	2,753,300	0	1,551,324	47,909,353			43,604,729
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	43,741,163	2,753,300	0	1,560,963	48,055,426	0	0	43,741,163
15. Total Bonds and Preferred Stock	205,515,990	50,496,470	39,009,668	2,460,459	219,463,251	0	0	205,515,990

(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 $.....5,567,331; 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	5,567,331	XXX	5,563,725	0	0

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	397,555	497,952
2. Cost of short-term investments acquired	5,166,381	4,873,283
3. Accrual of discount	3,395	19,115
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(52)
6. Deduct consideration received on disposals	0	4,992,743
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,567,331	397,555
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,567,331	397,555

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 - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,017,793	69,201,126
2. Cost of cash equivalents acquired	11,390,960	8,210,539,831
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	12,957,887	8,270,723,164
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,450,866	9,017,793
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,450,866	9,017,793

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Asset - Unaffiliated																			
	Eagle Point Partners LP	Greenwich	CT	Distribution	09/01/2015	01/25/2019	0	0	0	0	0	0	0	0	355,490	0	0	0	0
	AG Direct LLP	Wilmington	DE	Distribution	06/04/2015	01/31/2019	0	0	0	0	0	0	0	0	237,674	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	0	593,164	0	0	0	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	0	593,164	0	0	0	0
4699999. Totals							0	0	0	0	0	0	0	0	593,164	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
686053 BR 9	OREGON ST SCH BRDS ASSN SHORT-		02/27/2019	MORGAN STANLEY & CO		2,220,500	2,000,000	17,385	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,220,500	2,000,000	17,385	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3140JH JW 4	FEDERAL NATIONAL MTG ASSOC #BN1176		03/13/2019	JP MORGAN SECURITIES INC		1,533,288	1,469,238	1,653	1FE
3140Q9 5B 5	FEDERAL NATIONAL MTG ASSOC #CA2641		03/14/2019	SUNTRUST CAPITAL MARKETS		1,431,516	1,372,848	1,544	1FE
64990C ZL 8	NEW YORK ST DORM AUTH REVENUES		02/27/2019	WELLS FARGO FINANCIAL		2,000,100	2,000,000	8,496	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,964,904	4,842,086	11,693	XXX
Bonds - Industrial and Miscellaneous									
06760G AA 9	BABSON CLO LTD 18-1A A1		02/27/2019	BANK OF AMERICA		2,949,547	3,000,000	13,392	1FE
22160K AM 7	COSTCO WHOLESALE CORP		02/27/2019	CITIGROUP GLOBAL MARKETS		3,931,680	4,000,000	33,000	1FE
24422E TG 4	JOHN DEERE CAPITAL CORP		02/27/2019	MITSUBISHI UFJ SECURITIES USA INC		3,871,530	3,900,000	51,870	1FE
25245B AB 3	DIAGEO INVESTMENT CORP		02/27/2019	MORGAN STANLEY & CO		3,993,280	4,000,000	33,861	1FE
26442C AS 3	DUKE ENERGY CAROLINAS		03/19/2019	WELLS FARGO FINANCIAL		1,712,008	1,750,000	15,774	1FE
34533F AD 3	FORD CREDIT AUTO OWNER TRUST 19-A A3		03/19/2019	JP MORGAN SECURITIES INC		999,832	1,000,000	0	1FE
43813F AD 5	HONDA AUTO RECEIVABLES OWNER T 17-4 A4		02/27/2019	BARCLAYS CAPITAL		2,964,780	3,000,000	1,105	1FE
46647P AM 8	JPMORGAN CHASE & CO		02/21/2019	JP MORGAN SECURITIES INC		975,930	1,000,000	3,119	1FE
585055 BS 4	MEDTRONIC INC		02/27/2019	VARIOUS		2,547,375	2,500,000	39,375	1FE
58933Y AR 6	MERCK & CO INC		02/27/2019	CITIGROUP GLOBAL MARKETS		3,442,425	3,500,000	4,545	1FE
59217G CT 4	MET LIFE GLOB FUNDING I		02/01/2019	MIZUHO SECURITIES		758,243	750,000	1,800	1FE
61746B DQ 6	MORGAN STANLEY		02/07/2019	MORGAN STANLEY & CO		765,608	750,000	8,234	1FE
95000U 2C 6	WELLS FARGO & COMPANY		02/21/2019	VARIOUS		2,030,620	2,000,000	5,417	1FE
95000Y AY 1	WELLS FARGO COMMERCIAL MORTGAG 17-C40 A4		02/27/2019	WELLS FARGO FINANCIAL		2,767,518	2,750,000	7,112	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						33,710,376	33,900,000	218,604	XXX
Bonds - Bank Loans									
03835E AC 8	APPLOVIN CORP TL B		12/13/2018	BANK OF AMERICA		116,939	117,823	0	4FE
04765B AG 7	ATKORE INTERNATIONAL INC TL		11/28/2018	DEUTSCHE BANK		252,135	256,300	0	4FE
05349U BC 5	AVAYA INC TL B		12/12/2018	BARCLAYS CAPITAL		76,929	78,100	0	4FE
45321N AB 2	IMPERVA INC TL 2L		11/20/2018	GOLDMAN SACHS		484,110	489,000	0	5FE
89705D AD 4	TRONOX PIGMENTS HOLLAND TL B		12/17/2018	BARCLAYS CAPITAL		390,226	396,672	0	3FE
89705D AE 2	TRONOX BLOCKED BORROWER TL B		12/17/2018	BARCLAYS CAPITAL		169,098	171,891	0	3FE
91822U AG 3	VC GB HOLDINGS INC TL		12/12/2018	BANK OF AMERICA		191,575	197,500	0	4FE
8299999. Total - Bonds - Bank Loans						1,681,012	1,707,286	0	XXX
8399997. Total - Bonds - Part 3						42,576,792	42,449,372	247,682	XXX
8399999. Total - Bonds						42,576,792	42,449,372	247,682	XXX
Preferred Stocks - Industrial and Miscellaneous									
060505 19 5	BANK OF AMERICA CORP 5.875%		01/22/2019	BANK OF AMERICA	55,000.000	1,371,700	0.00	0	P2FEL
48128B 64 8	JPMORGAN CHASE & CO 6.00%		01/22/2019	JANNEY MONTGOMERY SCOTT	55,000.000	1,381,600	0.00	0	P2FEL
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,753,300	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						2,753,300	XXX	0	XXX
8999999. Total - Preferred Stocks						2,753,300	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,753,300	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						45,330,092	XXX	247,682	XXX

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

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. States, Territories and Possessions																					
686053 BR 9	OREGON ST SCH BRDS ASSN SHORT-.	..	02/27/2019.	MORGAN STANLEY & CO.		2,220,500	2,000,000	2,220,500	0	0	0	0	0	0	2,220,500	0	0	0	17,385	06/30/2023.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,220,500	2,000,000	2,220,500	0	0	0	0	0	0	2,220,500	0	0	0	17,385	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31294K ZF 5	FEDERAL HOME LN MTG CORP #E01642	..	03/01/2019.	PAYDOWN		2,783	2,783	2,769	2,781	0	2	0	2	0	2,783	0	0	0	23	05/01/2019.	1FE
31294K ZT 5	FEDERAL HOME LN MTG CORP #E01654	..	03/01/2019.	PAYDOWN		1,438	1,438	1,432	1,438	0	1	0	1	0	1,438	0	0	0	12	06/01/2019.	1FE
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219	..	03/01/2019.	PAYDOWN		6,466	6,466	6,937	6,473	0	(6)	0	(6)	0	6,466	0	0	0	45	02/01/2046.	1FE
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938	..	03/01/2019.	PAYDOWN		36,108	36,108	37,924	36,127	0	(19)	0	(19)	0	36,108	0	0	0	298	01/01/2046.	1FE
3140H5 AW 1	FEDERAL NATIONAL MTG ASSOC #BJ3620	..	03/01/2019.	PAYDOWN		18,926	18,926	19,863	18,932	0	(6)	0	(6)	0	18,926	0	0	0	106	01/01/2048.	1FE
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609	..	03/01/2019.	PAYDOWN		11,439	11,439	11,984	11,445	0	(6)	0	(6)	0	11,439	0	0	0	62	05/01/2046.	1FE
64990C ZL 8	NEW YORK ST DORM AUTH REVENUES	..	02/27/2019.	WELLS FARGO FINANCIAL		2,000,100	2,000,000	2,000,100	0	0	0	0	0	0	2,000,100	0	0	0	8,496	07/01/2024.	1FE
677561 FV 9	OHIO ST HOSP FAC REVENUE	..	01/01/2019.	PREREFUNDED		2,000,000	2,000,000	2,068,340	2,000,000	0	0	0	0	0	2,000,000	0	0	0	55,000	01/01/2039.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					4,077,260	4,077,160	4,149,349	2,077,196	0	(34)	0	(34)	0	4,077,260	0	0	0	64,042	XXX	XXX
Bonds - Industrial and Miscellaneous																					
06760G AA 9	BABSON CLO LTD 18-1A A1	..	02/27/2019.	BANK OF AMERICA		2,949,547	3,000,000	2,949,547	0	0	0	0	0	0	2,949,547	0	0	0	13,392	04/15/2031.	1FE
22160K AM 7	COSTCO WHOLESALE CORP	..	02/27/2019.	CITIGROUP GLOBAL MARKETS		3,931,680	4,000,000	3,931,680	0	0	0	0	0	0	3,931,680	0	0	0	33,000	05/18/2027.	1FE
24422E TG 4	JOHN DEERE CAPITAL CORP	..	02/27/2019.	MITSUBISHI UFJ SECURITIES USA INC		3,871,530	3,900,000	3,871,530	0	0	0	0	0	0	3,871,530	0	0	0	51,870	03/06/2023.	1FE
25245B AB 3	DIAGEO INVESTMENT CORP	..	02/27/2019.	MORGAN STANLEY & CO.		3,993,280	4,000,000	3,993,280	0	0	0	0	0	0	3,993,280	0	0	0	33,861	05/11/2022.	1FE
43813F AD 5	HONDA AUTO RECEIVABLES OWNER T 17-4 A4	..	02/27/2019.	BARCLAYS CAPITAL		2,964,780	3,000,000	2,964,780	0	0	0	0	0	0	2,964,780	0	0	0	1,105	03/21/2024.	1FE
585055 BS 4	MEDTRONIC INC	..	02/27/2019.	VARIOUS		2,547,375	2,500,000	2,547,375	0	0	0	0	0	0	2,547,375	0	0	0	39,375	03/15/2025.	1FE
58933Y AR 6	MERCK & CO INC	..	02/27/2019.	CITIGROUP GLOBAL MARKETS		3,442,425	3,500,000	3,442,425	0	0	0	0	0	0	3,442,425	0	0	0	4,545	02/10/2025.	1FE
949746 SP 7	WELLS FARGO & COMPANY	..	02/13/2019.	WELLS FARGO FINANCIAL		1,005,490	1,000,000	1,011,170	1,009,647	0	(391)	0	(391)	0	1,009,256	0	(3,766)	(3,766)	9,273	02/11/2022.	1FE
95000Y AY 1	WELLS FARGO COMMERCIAL MORTGAG 17-C40 A4	..	02/27/2019.	WELLS FARGO FINANCIAL		2,767,518	2,750,000	2,767,518	0	0	0	0	0	0	2,767,518	0	0	0	7,112	10/15/2050.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					27,473,625	27,650,000	27,479,305	1,009,647	0	(391)	0	(391)	0	27,477,391	0	(3,766)	(3,766)	193,533	XXX	XXX
Bonds - Bank Loans																					
00076V AQ 3	ABG INTERMEDIATE HOLDINGS 2 TL B.	..	03/29/2019.	SINK FUND PAYMENT		1,665	1,665	1,654	1,588	75	2	0	77	0	1,665	0	0	0	27	09/27/2024.	4FE
00187U AB 4	AP EXHAUST ACQUISITION LLC TL	..	02/14/2019.	SINK FUND PAYMENT		498	498	488	450	46	2	0	48	0	498	0	0	0	10	05/10/2024.	5FE
00215K AB 2	ASP CHROMAFLO INTERMEDIATE HOLD TL 2L	..	03/28/2019.	SINK FUND PAYMENT		175,581	175,581	173,212	172,196	3,244	141	0	3,385	0	175,581	0	0	0	3,025	11/18/2024.	5FE
00215N AF 7	ATS (GREENLIGHT MERGER CORP) TL B	..	03/29/2019.	VARIOUS		161,377	160,595	159,792	155,990	3,966	218	0	4,184	0	160,173	0	1,204	1,204	1,660	02/28/2025.	4FE
00215P AC 9	ASP MCS ACQUISITION TL B	..	03/29/2019.	SINK FUND PAYMENT		1,307	1,307	1,301	1,064	243	0	0	243	0	1,307	0	0	0	23	05/20/2024.	5FE
00216U AC 7	ASP UNIFRAX HOLDINGS INC TL B	..	11/14/2018.	VARIOUS		278,024	279,000	277,605	264,004	13,608	2	0	13,610	0	277,614	0	410	410	607	12/12/2025.	4FE
00769E AS 9	ADVANTAGE SALES & MARKETING TL B	..	03/29/2019.	SINK FUND PAYMENT		2,617	2,617	2,565	2,322	292	3	0	295	0	2,617	0	0	0	37	07/23/2021.	4FE

Statement for March 31, 2019 of the **JAMES RIVER INSURANCE COMPANY**

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00769E AW 0	ADVANTAGE SALES & MARKETING TL B	..	03/29/2019.	SINK FUND PAYMENT		2,589	2,589	2,511	2,314	271	4	0	275	0	2,589	0	0	0	36	07/23/2021.	4FE
00956F AM 2	AIRX HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,648	1,648	1,637	1,556	91	1	0	92	0	1,648	0	0	0	28	04/28/2025.	4FE
01373Y AB 8	ALCHEMY US HOLDCO 1 LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		2,863	2,863	2,822	2,860	1	3	0	4	0	2,863	0	0	0	55	10/10/2025.	4FE
01860Y AJ 1	ALLIANCE HEALTHCARE SERVICES TL	..	03/29/2019.	SINK FUND PAYMENT		11,930	11,930	11,811	11,729	196	5	0	201	0	11,930	0	0	0	204	10/24/2023.	4FE
03167D AH 7	AMNEAL PHARMACEUTICALS LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		5,298	5,298	5,274	5,026	270	1	0	271	0	5,298	0	0	0	78	05/04/2025.	4FE
03834X AF 0	APRO LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		533	533	530	517	16	0	0	16	0	533	0	0	0	9	08/08/2024.	4FE
03835E AC 8	APPLOVIN CORP TL B	..	03/29/2019.	SINK FUND PAYMENT		1,621	1,621	1,612	1,599	21	1	0	22	0	1,621	0	0	0	25	08/15/2025.	4FE
04765B AG 7	ATKORE INTERNATIONAL INC TL	..	02/27/2019.	SINK FUND PAYMENT		5,895	5,895	5,799	5,895	0	0	0	0	0	5,895	0	0	0	38	12/22/2023.	4FE
05349U BC 5	AVAYA INC TL B	..	03/29/2019.	SINK FUND PAYMENT		2,707	2,707	2,678	2,644	62	1	0	63	0	2,707	0	0	0	42	12/15/2024.	4FE
05543C AC 0	BOBS DISCOUNT FURNITURE TL	..	03/29/2019.	SINK FUND PAYMENT		495	495	493	458	37	0	0	37	0	495	0	0	0	9	08/14/2023.	4FE
05850F AB 2	BALL METALPACK FINCO LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		3,295	3,295	3,278	3,198	95	1	0	96	0	3,295	0	0	0	56	07/31/2025.	4FE
08948E AB 3	BIG RIVER STEEL LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,676	1,676	1,659	1,658	17	1	0	18	0	1,676	0	0	0	32	08/23/2023.	4FE
10524M AN 7	BRAND ENERGY TL	..	03/29/2019.	SINK FUND PAYMENT		3,021	3,021	2,990	2,866	154	1	0	155	0	3,021	0	0	0	53	06/21/2024.	4FE
10566U AC 2	BRAVE PARENT HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		2,118	2,118	2,112	2,041	76	0	0	76	0	2,118	0	0	0	34	04/18/2025.	4FE
11284E AB 9	BROOKFIELD WEC HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		2,072	2,072	2,062	2,009	61	2	0	63	0	2,072	0	0	0	32	08/01/2025.	4FE
12509E AB 6	CCS-CMGC HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,621	1,621	1,605	1,578	42	1	0	43	0	1,621	0	0	0	32	10/01/2025.	4FE
12653P AB 5	C1 HOLDINGS (CONVERGE ONE) TL	..	01/04/2019.	SINK FUND PAYMENT		1,490,510	1,490,510	1,483,057	1,477,006	8,262	5,242	0	13,504	0	1,490,510	0	0	0	1,039	04/10/2025.	4FE
12654N AC 7	CPM HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		574	574	573	563	11	0	0	11	0	574	0	0	0	10	11/17/2025.	4FE
14076C AG 8	CARAUSTAR INDUSTRIES INC TL	..	02/11/2019.	SINK FUND PAYMENT		669,299	669,299	667,759	662,606	6,680	13	0	6,693	0	669,299	0	0	0	6,483	03/14/2022.	4FE
17026C AC 1	CHLOE OX PARENT LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		3,489	3,489	3,493	3,489	0	0	0	0	0	3,489	0	0	0	62	12/23/2024.	4FE
20038G AB 4	COMFORT HOLDING (INNOCOR) TL	..	03/29/2019.	SINK FUND PAYMENT		2,882	2,882	2,853	2,699	183	0	0	183	0	2,882	0	0	0	51	02/05/2024.	5FE
20363A AF 3	COMMUNITY CARE HEALTH NETWORK TL	..	03/29/2019.	SINK FUND PAYMENT		1,863	1,863	1,858	1,807	55	0	0	55	0	1,863	0	0	0	33	02/17/2025.	4FE
20589M AP 3	CONCENTRA INC 2L	..	03/14/2019.	SINK FUND PAYMENT		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/01/2023.	5FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TL	..	03/29/2019.	SINK FUND PAYMENT		3,262	3,262	3,229	3,099	162	1	0	163	0	3,262	0	0	0	21	04/21/2024.	4FE
23243F AB 1	CYANCO INTERMEDIATE CORP TL	..	03/29/2019.	SINK FUND PAYMENT		2,257	2,257	2,251	2,176	77	4	0	81	0	2,257	0	0	0	33	03/16/2025.	4FE
24701P AC 0	DELIVER BUYER INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,877	1,877	1,859	1,839	37	0	0	37	0	1,877	0	0	0	47	05/01/2024.	4FE
28031F AD 2	EDGEWATER GENERATION LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,396	1,396	1,392	1,366	30	0	0	30	0	1,396	0	0	0	21	12/13/2025.	3FE
28253P AC 3	8TH AVENUE FOOD & PROVISIONS TL	..	03/07/2019.	CREDIT SUISSE FIRST BOSTON		162,006	160,800	160,398	157,182	3,266	63	0	3,329	0	160,512	0	1,494	1,494	2,472	10/01/2025.	4FE
29216J AC 1	EMPLOYBRIDGE LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		10,548	10,548	10,460	10,385	157	6	0	163	0	10,548	0	0	0	188	04/18/2025.	4FE
29279E AB 8	ELECTRICAL COMPONENTS INTERNATIONAL TL	..	03/29/2019.	SINK FUND PAYMENT		2,521	2,521	2,495	2,451	67	2	0	69	0	2,521	0	0	0	43	06/26/2025.	4FE
29373U AC 5	ENTERPRISE HEALTHCARE TL	..	03/29/2019.	SINK FUND PAYMENT		2,375	2,375	2,369	2,213	162	1	0	163	0	2,375	0	0	0	36	10/10/2025.	4FE
31850F AT 9	FIRST AMERICAN PAYMENT SYSTEM TL	..	02/06/2019.	SINK FUND PAYMENT		8,613	8,613	8,527	8,574	29	10	0	39	0	8,613	0	0	0	108	01/05/2024.	4FE
34555Q AE 0	FOREST CITY ENTERPRISES TL B	..	03/29/2019.	SINK FUND PAYMENT		2,044	2,044	2,039	1,993	49	1	0	50	0	2,044	0	0	0	29	12/08/2025.	4FE
34721H AB 5	FORT DEARBOORN (FORTRESS) TL	..	03/29/2019.	SINK FUND PAYMENT		627	627	599	611	15	1	0	16	0	627	0	0	0	3	10/19/2023.	4FE
36165Y AB 6	GC EOS BUYER INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,437	1,437	1,394	1,436	0	2	0	2	0	1,437	0	0	0	26	08/01/2025.	4FE
37249U AN 6	GENTIVA HEALTH SERVICES INC TL	..	03/29/2019.	SINK FUND PAYMENT		2,111	2,111	2,090	2,060	51	1	0	52	0	2,111	0	0	0	32	07/02/2025.	4FE
37610G AB 4	RECORDED BOOKS INC TL	..	03/29/2019.	SINK FUND PAYMENT		864	864	855	856	7	1	0	8	0	864	0	0	0	15	08/29/2025.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
37956K AB 7	GLOBAL APPLIANCE INC (SHARK NINJA) TL B	..	01/31/2019.	SINK FUND PAYMENT		37,970	37,970	37,591	35,966	2,000	5	0	2,005	0	37,970	0	0	0	214	09/29/2024.	4FE
38019U AB 8	GO WIRELESS INC TL B	..	03/29/2019.	SINK FUND PAYMENT		7,015	7,015	6,945	6,835	177	3	0	180	0	7,015	0	0	0	154	12/22/2024.	4FE
40426B AC 1	HENRY CO LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,891	1,891	1,881	1,826	65	0	0	65	0	1,891	0	0	0	30	10/05/2023.	4FE
40435Y AB 2	PATRIOT CONTAINER CORP TL	..	03/29/2019.	SINK FUND PAYMENT		2,703	2,703	2,689	2,631	71	1	0	72	0	2,703	0	0	0	41	03/20/2025.	4FE
43455J AT 5	HOFFMASTER GROUP INC TL	..	03/29/2019.	SINK FUND PAYMENT		359	359	356	353	6	0	0	6	0	359	0	0	0	6	11/21/2023.	4FE
44325H AB 4	VIVID SEATS (HOYA MIDCO LLC) TL B	..	03/29/2019.	SINK FUND PAYMENT		3,202	3,202	3,178	3,046	155	1	0	156	0	3,202	0	0	0	47	06/30/2024.	4FE
44958A AJ 6	IG INVESTMENTS HOLDINGS LLC TL	..	03/29/2019.	SINK FUND PAYMENT		778	778	775	759	20	0	0	20	0	778	0	0	0	12	05/23/2025.	4FE
47117F AG 2	JASON INC TL	..	03/29/2019.	SINK FUND PAYMENT		3,015	3,015	2,968	2,908	106	1	0	107	0	3,015	0	0	0	54	06/30/2021.	4FE
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL	..	03/29/2019.	SINK FUND PAYMENT		3,673	3,673	3,570	3,476	192	4	0	196	0	3,673	0	0	0	57	06/19/2021.	4FE
48234K AC 6	K&N PARENT INC TL	..	03/29/2019.	SINK FUND PAYMENT		477	477	480	467	10	0	0	10	0	477	0	0	0	8	10/20/2023.	4FE
49460Y BF 1	KINETIC CONCEPTS INC TL B	..	03/29/2019.	SINK FUND PAYMENT		2,165	2,165	2,154	2,076	89	0	0	89	0	2,165	0	0	0	32	02/02/2024.	4FE
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL	..	03/29/2019.	SINK FUND PAYMENT		3,428	3,428	3,394	3,264	162	2	0	164	0	3,428	0	0	0	73	05/01/2023.	4FE
53226D AD 0	LIGHTHOUSE NETWORK LLC TL	..	03/29/2019.	SINK FUND PAYMENT		3,274	3,274	3,258	3,242	33	0	0	33	0	3,274	0	0	0	59	11/29/2024.	4FE
53226G AG 6	LIGHTSTONE GENERATION LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		73,238	73,238	72,775	69,543	3,673	21	0	3,694	0	73,238	0	0	0	722	01/30/2024.	3FE
55292H AB 9	MLN US HOLDCO LLC TL	..	03/29/2019.	SINK FUND PAYMENT		2,189	2,189	2,183	2,121	68	0	0	68	0	2,189	0	0	0	37	11/30/2025.	4FE
57810J AC 2	MAYFIELD AGENCY BORROWER INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,409	1,409	1,409	1,370	39	0	0	39	0	1,409	0	0	0	23	02/28/2025.	4FE
58943P AP 7	MEREDITH CORP TL B	..	01/31/2019.	SINK FUND PAYMENT		11,076	11,076	11,076	10,734	341	0	0	341	0	11,076	0	0	0	50	01/31/2025.	3FE
59564H AC 0	AL MIDCOAST HOLDINGS LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,962	1,962	1,943	1,916	45	1	0	46	0	1,962	0	0	0	40	08/01/2025.	3FE
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2	..	11/06/2018.	VARIOUS		894,450	931,818	919,356	823,494	108,324	0	0	108,324	0	931,818	0	(37,368)	(37,368)	(6,269)	09/30/2022.	6FE
62871N AK 1	NAB HOLDINGS LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,270	1,270	1,263	1,205	65	0	0	65	0	1,270	0	0	0	18	07/01/2024.	4FE
62908H AD 7	NEP/NCP HOLDCO INC TL B	..	03/29/2019.	SINK FUND PAYMENT		241	241	240	231	10	0	0	10	0	241	0	0	0	3	10/20/2025.	4FE
62939J AM 6	NRC US HOLDING CO LLC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,979	1,979	1,959	1,975	3	1	0	4	0	1,979	0	0	0	39	06/11/2024.	4FE
67U54B AC 0	OAK PARENT INC TL	..	03/29/2019.	SINK FUND PAYMENT		2,160	2,160	2,113	2,071	88	1	0	89	0	2,160	0	0	0	37	10/26/2023.	4FE
68162R AC 5	WEST CORP (OLYMPUS) TL	..	03/29/2019.	SINK FUND PAYMENT		2,912	2,912	2,887	2,675	236	2	0	238	0	2,912	0	0	0	63	10/10/2024.	3FE
68162R AD 3	WEST CORP TL B1	..	03/29/2019.	SINK FUND PAYMENT		51	51	51	47	4	0	0	4	0	51	0	0	0	1	10/10/2024.	4FE
68347R AF 6	OPAL ACQUISITION INC TL B	..	03/29/2019.	SINK FUND PAYMENT		4,232	4,232	4,192	3,727	506	0	0	506	0	4,232	0	0	0	83	11/27/2022.	5FE
69361C AJ 0	PSC INDUSTRIAL OUTSOURCING LP TL B	..	03/29/2019.	SINK FUND PAYMENT		1,215	1,215	1,203	1,191	24	1	0	25	0	1,215	0	0	0	19	10/11/2024.	4FE
71677H AG 0	PETSMART INC TL B	..	01/31/2019.	SINK FUND PAYMENT		2,639	2,639	2,616	2,079	560	0	0	560	0	2,639	0	0	0	13	03/11/2022.	5FE
71913Y AC 6	PHOENIX SERVICES MERGER SUB LLC TL	..	03/29/2019.	SINK FUND PAYMENT		433	433	431	418	15	0	0	15	0	433	0	0	0	7	03/01/2025.	4FE
72913G AG 4	PLH GROUP INC TL	..	03/29/2019.	SINK FUND PAYMENT		5,876	5,876	5,700	5,852	15	10	0	25	0	5,876	0	0	0	130	08/07/2023.	4FE
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL	..	03/29/2019.	SINK FUND PAYMENT		1,722	1,722	1,687	1,716	4	2	0	6	0	1,722	0	0	0	32	01/03/2023.	4FE
76100L AH 5	RESEARCH NOW GROUP INC TL	..	03/29/2019.	SINK FUND PAYMENT		802	802	764	801	0	1	0	1	0	802	0	0	0	16	12/20/2024.	4FE
78411E AC 2	SPECIALTYCARE INC TL	..	01/02/2019.	SINK FUND PAYMENT		253	253	251	245	7	0	0	7	0	253	0	0	0	3	09/01/2023.	4FE
82087U AB 3	SHEARERS FOODS TL	..	03/29/2019.	SINK FUND PAYMENT		2,658	2,658	2,637	2,549	107	2	0	109	0	2,658	0	0	0	44	06/30/2021.	4FE
83547U AG 4	SONNEBORN US LLC TL	..	02/01/2019.	SINK FUND PAYMENT		188,207	188,207	187,737	186,325	1,882	0	0	1,882	0	188,207	0	0	0	1,059	12/10/2020.	4FE
83547U AH 2	SONNEBORN BV LLC TL	..	02/01/2019.	SINK FUND PAYMENT		33,213	33,213	33,130	32,881	332	0	0	332	0	33,213	0	0	0	187	12/10/2020.	4FE
84763N AB 6	KPEX HOLDINGS INC (SPECTRUM PLASTIC) TL	..	03/29/2019.	SINK FUND PAYMENT		939	939	937	892	47	0	0	47	0	939	0	0	0	13	01/31/2025.	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
86737R AD 1	SUNGARD AVAIL SERV CAP TL B	..	01/18/2019.	VARIOUS		125,479	125,479	124,160	106,322	19,157	1	0	19,158	0	125,479	0	0	0	0	09/30/2021.	4FE
87164G AM 5	SYNIVERSE HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,662	1,662	1,645	1,495	166	1	0	167	0	1,662	0	0	0	30	03/09/2023.	4FE
87256F AB 0	TKC HOLDINGS INC TL 1L	..	03/29/2019.	SINK FUND PAYMENT		1,706	1,706	1,697	1,617	88	0	0	88	0	1,706	0	0	0	26	02/01/2023.	4FE
87264N AB 3	TPF II POWER LLC TL B	..	02/28/2019.	SINK FUND PAYMENT		6,530	6,530	6,481	6,418	111	0	0	111	0	6,530	0	0	0	48	10/02/2023.	4FE
89609U AE 1	TRICO GROUP LLC TL	..	03/29/2019.	SINK FUND PAYMENT		5,650	5,650	5,537	5,599	46	5	0	51	0	5,650	0	0	0	245	02/02/2024.	4FE
89677U AB 4	BIOPLAN USA INC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,442	1,442	1,222	1,430	3	9	0	12	0	1,442	0	0	0	26	09/23/2021.	4FE
89705D AD 4	TRONOX PIGMENTS HOLLAND TL B	..	03/29/2019.	SINK FUND PAYMENT		27,311	27,311	26,867	27,285	0	26	0	26	0	27,311	0	0	0	346	09/23/2024.	3FE
89705D AE 2	TRONOX BLOCKED BORROWER TL B	..	03/29/2019.	SINK FUND PAYMENT		866	866	852	866	0	0	0	0	0	866	0	0	0	6	09/23/2024.	3FE
89778P AB 3	TRUCK HERO INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,549	1,549	1,534	1,503	46	1	0	47	0	1,549	0	0	0	25	04/22/2024.	4FE
90343K AR 3	US SILICA CO TL B	..	03/29/2019.	SINK FUND PAYMENT		1,300	1,300	1,294	1,137	163	0	0	163	0	1,300	0	0	0	21	05/01/2025.	4FE
90350V AL 2	ALLIED UNIVERSAL HOLDCO LLC TL	..	03/29/2019.	SINK FUND PAYMENT		1,156	1,156	1,150	1,106	49	1	0	50	0	1,156	0	0	0	19	07/28/2022.	4FE
91822U AG 3	VC GB HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		963	963	934	962	0	1	0	1	0	963	0	0	0	7	02/28/2024.	4FE
92346N AB 5	VERIFONE SYSTEMS INC TL	..	01/31/2019.	SINK FUND PAYMENT		2,544	2,544	2,531	2,462	81	1	0	82	0	2,544	0	0	0	0	08/20/2025.	4FE
92484P AF 3	STARFISH-V MERGER SUB INC TL B	..	03/29/2019.	SINK FUND PAYMENT		1,746	1,746	1,741	1,726	20	0	0	20	0	1,746	0	0	0	30	08/16/2024.	4FE
948627 AW 4	WEIGHT WATCHERS INTERNATIONAL TL B	..	03/29/2019.	SINK FUND PAYMENT		21,594	21,594	21,162	21,506	0	87	0	87	0	21,594	0	0	0	5	11/29/2024.	3FE
97654Q AE 7	WIRECO WORLDGROUP INC TL	..	03/29/2019.	SINK FUND PAYMENT		2,773	2,773	2,745	2,752	19	1	0	20	0	2,773	0	0	0	51	09/29/2023.	4FE
97654Y AB 6	WIREPATH HOME SYSTEMS LLC TL	..	03/29/2019.	SINK FUND PAYMENT		2,777	2,777	2,777	2,694	83	0	0	83	0	2,777	0	0	0	44	08/05/2024.	4FE
99B023 47 3	TWEDDLE GROUP INC TL B	..	02/12/2019.	SINK FUND PAYMENT		25,136	25,136	25,136	24,634	503	0	0	503	0	25,136	0	0	0	165	09/17/2023.	5FE
BL2386 28 4	INTERNAP CORP TL	..	03/29/2019.	SINK FUND PAYMENT		2,382	2,382	2,365	2,371	9	2	0	11	0	2,382	0	0	0	50	04/06/2022.	4FE
P6981X AB 6	MRO HOLDINGS INC TL	..	03/29/2019.	SINK FUND PAYMENT		1,834	1,834	1,816	1,822	11	1	0	12	0	1,834	0	0	0	36	10/25/2023.	4FE
74274X AC 5	SANDVINE CORP TL	A	03/29/2019.	SINK FUND PAYMENT		1,075	1,075	1,069	1,053	22	0	0	22	0	1,075	0	0	0	24	10/31/2025.	4FE
44928Q AE 9	IBC CAPITAL LTD TL B	D	03/29/2019.	SINK FUND PAYMENT		1,548	1,548	1,544	1,490	58	0	0	58	0	1,548	0	0	0	25	09/11/2023.	4FE
46611V AT 2	JBS USA LUX SA TL B	D	03/29/2019.	SINK FUND PAYMENT		662	662	654	643	18	0	0	18	0	662	0	0	0	9	10/30/2022.	3FE
64911C AB 3	VAC GERMANY HOLDING GMBH TL	D	03/29/2019.	SINK FUND PAYMENT		2,123	2,123	2,112	2,115	7	2	0	9	0	2,123	0	0	0	35	03/08/2025.	4FE
BL2465 21 1	ARCHROMA FINANCE SARL TL B2	D	02/01/2019.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	8,414	08/12/2024.	4FE
L2968E AB 8	ENDO LUXEMBOURG TL B	D	12/18/2018.	VARIOUS		593,001	611,390	608,333	574,706	36,683	0	0	36,683	0	611,390	0	(18,388)	(18,388)	160	04/29/2024.	4FE
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	D	01/31/2019.	SINK FUND PAYMENT		979	979	847	850	128	2	0	130	0	979	0	0	0	6	04/28/2021.	5FE
8299999.	Total - Bonds - Bank Loans					5,181,875	5,236,620	5,201,029	5,009,449	219,136	5,938	0	225,074	0	5,234,524	0	(52,648)	(52,648)	23,914	XXX	XXX
8399997.	Total - Bonds - Part 4					38,953,260	38,963,780	39,050,183	8,096,292	219,136	5,513	0	224,649	0	39,009,675	0	(56,414)	(56,414)	298,874	XXX	XXX
8399999.	Total - Bonds					38,953,260	38,963,780	39,050,183	8,096,292	219,136	5,513	0	224,649	0	39,009,675	0	(56,414)	(56,414)	298,874	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					38,953,260	XXX	39,050,183	8,096,292	219,136	5,513	0	224,649	0	39,009,675	0	(56,414)	(56,414)	298,874	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Key Bank N.A. Cleveland OH		0.000	0	0	104,697,820	70,758,545	44,716,135	XXX
Federal Home Loan Bank Cincinnati, OH		0.000	0	0	318,845	319,447	331,443	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	105,016,665	71,077,992	45,047,578	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	105,016,665	71,077,992	45,047,578	XXX
0599999. Total Cash	XXX	XXX	0	0	105,016,665	71,077,992	45,047,578	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 50 0	FEDERATED TREASURY OBLIGA-IS		03/15/2019	0.000		3,188,495	0	0
94975H 31 2	WELLS FARGO ADV TR PL MM-SVC		02/15/2019	0.000		4,262,371	0	6,700
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						7,450,866	0	6,700
8899999. Total - Cash Equivalents						7,450,866	0	6,700

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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	Direct Losses Incurred But Not Reported
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1. Alabama AL	7,850	6,789	0	0	(7,037)	0	0	12,691
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	30,774	22,258	0	0	151,945	200,000	2	41,604
4. Arkansas AR	0	25,648	0	0	445	0	0	47,941
5. California CA	162,667	124,896	1,781	0	(66,366)	1,157,501	18	233,453
6. Colorado CO	0	15,340	0	0	2,149	0	0	28,674
7. Connecticut CT	8,454	2,085	0	0	447	0	0	3,896
8. Delaware DE	0	3,127	0	0	(250)	0	0	5,845
9. District of Columbia DC	0	1,993	0	0	1,743	0	0	3,725
10. Florida FL	0	2,959	0	0	1,878	0	0	5,531
11. Georgia GA	24,280	23,240	0	0	(18,349)	25,000	1	43,440
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	2,420	0	0	1,660	0	0	4,523
14. Illinois IL	10,435	4,202	0	0	(1,722)	0	0	7,854
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	(1,215)	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	1,196	0	0	804	0	0	2,235
19. Louisiana LA	0	0	0	0	(702)	0	0	0
20. Maine ME	0	2,111	0	0	(46)	0	0	3,945
21. Maryland MD	70,269	30,854	0	0	(4,599)	0	0	57,672
22. Massachusetts MA	(1,855)	2,714	0	0	1,744	0	0	5,074
23. Michigan MI	13,134	12,575	0	0	18,352	20,000	1	23,506
24. Minnesota MN	0	2,328	0	0	(51)	0	0	4,352
25. Mississippi MS	11,888	2,931	0	0	(64)	0	0	5,479
26. Missouri MO	0	5,009	0	0	(192)	0	0	9,363
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	1,631	0	0	4	0	0	3,048
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	18,219	1	(13,491)	25,000	2	0
32. New Mexico NM	0	6,581	0	0	(3,991)	0	0	12,302
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	11,221	5,792	0	0	(7,417)	0	0	10,825
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	3,416	0	0	4,340	650,000	1	6,385
38. Oregon OR	5,435	2,309	0	0	618	500	0	4,317
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	6,855	920	0	0	(10,708)	0	0	1,720
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	28,376	24,248	0	0	(6,866)	0	0	45,323
44. Texas TX	7,759	25,874	0	0	12,791	150,000	2	48,363
45. Utah UT	0	4,551	0	0	1,053	0	0	8,506
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	33,089	30,220	0	0	913	0	0	56,487
48. Washington WA	12,168	7,086	0	0	(304)	0	0	13,244
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	1,270	0	0	(28)	0	0	2,375
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	442,799	408,573	20,000	1	57,488	2,228,001	27	763,698

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama AL	28,559	9,707	0	0	(1,716)	0	0	12,266
2.	Alaska AK	31,803	13,878	0	0	2,962	0	0	10,762
3.	Arizona AZ	12,413	6,645	0	0	34,529	225,000	2	11,407
4.	Arkansas AR	0	6,337	0	0	(337)	0	0	4,915
5.	California CA	2,958,650	1,294,014	1,814,131	9	601,359	4,285,504	44	1,027,570
6.	Colorado CO	19,000	9,365	0	0	(621)	0	0	7,262
7.	Connecticut CT	15,276	14,780	0	0	(982)	0	0	11,462
8.	Delaware DE	0	0	0	0	(109)	0	0	0
9.	District of Columbia DC	1,769	4,192	0	0	(1,233)	0	0	3,251
10.	Florida FL	84,600	115,227	0	0	103,168	325,000	2	94,547
11.	Georgia GA	14,574	18,822	0	0	(17,142)	0	0	17,846
12.	Hawaii HI	0	283	0	0	(596)	0	0	220
13.	Idaho ID	9,867	7,708	0	0	(5,227)	0	0	5,977
14.	Illinois IL	103	263,098	0	0	9,267	1,831,000	23	204,029
15.	Indiana IN	7,397	5,414	0	0	(629)	0	0	4,198
16.	Iowa IA	0	0	0	0	0	0	0	0
17.	Kansas KS	0	1,363	0	0	(365)	0	0	1,057
18.	Kentucky KY	101,392	163,099	0	0	15,837	255,500	8	132,156
19.	Louisiana LA	0	6,036	0	0	(1,862)	0	0	4,681
20.	Maine ME	2,861	8,541	0	0	(3,046)	0	0	6,623
21.	Maryland MD	10,095	16,001	0	0	(9,360)	0	0	12,409
22.	Massachusetts MA	19,166	13,119	0	0	(651)	0	0	15,670
23.	Michigan MI	13,350	6,609	0	0	(829)	0	0	5,125
24.	Minnesota MN	34,500	21,038	0	0	(3,964)	1	1	16,314
25.	Mississippi MS	6,982	14,639	0	0	38,522	40,000	1	11,352
26.	Missouri MO	373,367	96,225	150,100	2	(23,498)	240,000	2	82,957
27.	Montana MT	17,049	6,905	15,010	1	(1,157)	100,000	1	5,354
28.	Nebraska NE	0	2,567	0	0	(4,673)	0	0	1,990
29.	Nevada NV	0	7,453	0	0	(1,114)	0	0	5,779
30.	New Hampshire NH	0	897	0	0	48,152	50,000	1	696
31.	New Jersey NJ	19,773	40,402	0	0	29,552	125,000	1	59,882
32.	New Mexico NM	0	5,424	0	0	2,525	100	1	4,206
33.	New York NY	385,290	158,492	3,635	1	(68,668)	555,751	13	122,908
34.	North Carolina NC	7,537	14,583	(2,502)	1	12,653	15,001	1	11,309
35.	North Dakota ND	0	2,134	0	0	6,985	7,500	1	1,655
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	5,998	52,269	950,634	1	(65,543)	100,000	1	40,534
38.	Oregon OR	25,399	13,955	0	0	2,396	1,000	2	10,822
39.	Pennsylvania PA	36,327	34,821	0	0	(1,241)	0	1	33,197
40.	Rhode Island RI	0	0	0	0	(1,809)	0	0	0
41.	South Carolina SC	17,576	16,479	0	0	453,287	500,000	1	12,779
42.	South Dakota SD	2,967	7,227	0	0	(34)	0	0	5,604
43.	Tennessee TN	91,369	71,452	0	1	109,264	185,000	6	55,410
44.	Texas TX	27,173	25,466	0	0	59,083	70,000	2	19,748
45.	Utah UT	11,343	11,780	0	0	137,719	850,000	6	9,135
46.	Vermont VT	7,179	2,181	0	0	(1,441)	100,001	2	1,691
47.	Virginia VA	7,696	9,311	0	0	(5,049)	0	0	7,221
48.	Washington WA	52,626	49,348	0	0	902	1,501	1	66,359
49.	West Virginia WV	0	0	0	0	0	0	0	0
50.	Wisconsin WI	25,922	27,404	0	0	(2,569)	1	1	25,827
51.	Wyoming WY	0	211	0	0	(455)	0	0	163
52.	American Samoa AS	0	0	0	0	0	0	0	0
53.	Guam GU	0	0	0	0	0	0	0	0
54.	Puerto Rico PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57.	Canada CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59.	Totals	4,486,948	2,676,901	2,931,008	16	1,442,242	9,862,860	125	2,206,325
	DETAILS OF WRITE-INS								
58001.		0	0	0	0	0	0	0	0
58002.		0	0	0	0	0	0	0	0
58003.		0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE