



QUARTERLY STATEMENT

As of March 31, 2020

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
Patricia.Sells@jamesriverins.com (Area Code) (Telephone Number) (Extension)
(E-Mail Address) (804) 420-1059
(Fax Number)

OFFICERS

Name
1. RICHARD JOHN SCHMITZER
3. TIMOTHY SEAN MACALEESE

Title
PRESIDENT AND CEO
SVP AND CFO

Name
2. PATRICIA AILEEN SELLS
4. SARAH CASEY DORAN

Title
TREASURER AND CONTROLLER
CHAIRPERSON OF THE BOARD

DAVID BERT ZOFFER
COURTENAY GRAY WARREN

SVP AND GENERAL COUNSEL
SVP AND CHIEF CLAIMS
OFFICER

PAMELA LLULL KNOWLES
DONALD TODD HIERMAN

SECRETARY
ASSISTANT SECRETARY

OTHER

RICHARD JOHN SCHMITZER
TIMOTHY SEAN MACALEESE

JOHN GORDON CLARKE

SARAH CASEY DORAN

RICHARD HAMILTON SEWARD

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

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

(Signature)
RICHARD JOHN SCHMITZER
1. (Printed Name)
PRESIDENT AND CEO
(Title)

(Signature)
PATRICIA AILEEN SELLS
2. (Printed Name)
TREASURER AND CONTROLLER
(Title)

(Signature)
TIMOTHY SEAN MACALEESE
3. (Printed Name)
SVP AND CFO
(Title)

Subscribed and sworn to before me
This _____ day of _____

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

Yes [X] No []

Statement for March 31, 2020 of the **JAMES RIVER INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	269,266,271	0	269,266,271	197,557,621
2. Stocks:				
2.1 Preferred stocks.....	41,226,011	0	41,226,011	47,531,876
2.2 Common stocks.....	25,940,355	0	25,940,355	31,870,967
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 (\$....40,908,789), cash equivalents (\$....1,128,783,251) and short-term investments (\$....19,999,174).....	1,189,691,214	0	1,189,691,214	1,379,282,198
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	11,523,552	0	11,523,552	13,341,310
9. Receivables for securities.....	60,031	0	60,031	42,211
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).....	1,537,707,434	0	1,537,707,434	1,669,626,183
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	1,878,172	0	1,878,172	1,662,163
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	77,757,570	4,312,993	73,444,577	87,211,738
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	56,569,115
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	101,273,041	0	101,273,041	87,827,662
16.2 Funds held by or deposited with reinsured companies.....	183,465,174	0	183,465,174	178,817,280
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.....	3,774,775	0	3,774,775	2,032,555
18.2 Net deferred tax asset.....	13,376,026	6,642,826	6,733,200	6,733,201
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.....	85,161	0	85,161	1,074
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	50,791,174	1,509,775	49,281,399	47,195,608
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,970,108,527	12,465,594	1,957,642,933	2,137,676,579
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	1,970,108,527	12,465,594	1,957,642,933	2,137,676,579

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.....	2,599,496	1,509,775	1,089,721	2,642,195
2502. Claims receivable.....	44,692,414	0	44,692,414	41,244,344
2503. Service fees receivable.....	0	0	0	1,100,117
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,499,264	0	3,499,264	2,208,952
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	50,791,174	1,509,775	49,281,399	47,195,608

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....9,778,453)	182,386,420	190,358,698
2. Reinsurance payable on paid losses and loss adjustment expenses	15,811,647	14,275,625
3. Loss adjustment expenses	.84,336,212	.87,026,301
4. Commissions payable, contingent commissions and other similar charges	1,214,796	3,933,385
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))	0	0
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 \$....255,740,426 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)	.39,470,871	.40,749,698
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)	.88,799,906	.144,707,933
13. Funds held by company under reinsurance treaties	257,861,390	.250,439,277
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)	81,000	.81,000
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	4,153,798	7,787,072
20. Derivatives	0	0
21. Payable for securities	10,795	5,096,515
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	1,132,316,868	.1,225,729,804
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,806,443,703	.1,970,185,308
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,806,443,703	.1,970,185,308
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,547,500	3,547,500
31. Preferred capital stock	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	128,265,276	128,265,276
35. Unassigned funds (surplus)	19,386,454	35,678,495
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)	151,199,230	.167,491,271
38. Totals (Page 2, Line 28, Col. 3)	1,957,642,933	.2,137,676,579

DETAILS OF WRITE-INS

2501. Deferred service fees	.296,210	1,572,595
2502. Deferred ceding commission	.21,411,340	21,770,516
2503. Funds held on deposit	1,107,321,076	1,199,164,447
2598. Summary of remaining write-ins for Line 25 from overflow page	3,288,242	3,222,246
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,132,316,868	.1,225,729,804
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 \$....135,310,853).....	138,521,272	171,013,836	820,409,284
1.2 Assumed..... (written \$....18,677,790).....	19,558,215	14,223,393	66,199,013
1.3 Ceded..... (written \$....133,291,179).....	136,103,195	147,882,475	723,819,757
1.4 Net..... (written \$....20,697,464).....	21,976,292	37,354,754	162,788,540
DEDUCTIONS:			
2. Losses incurred (current accident year \$....12,573,786):			
2.1 Direct.....	58,988,237	102,873,107	519,745,318
2.2 Assumed.....	8,167,873	6,360,944	29,015,611
2.3 Ceded.....	58,141,641	87,446,254	445,494,225
2.4 Net.....	9,014,469	21,787,797	103,266,704
3. Loss adjustment expenses incurred.....	9,834,395	11,772,775	64,009,217
4. Other underwriting expenses incurred.....	5,631,479	5,327,351	7,475,008
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	24,480,343	38,887,923	174,750,929
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(2,504,051)	(1,533,169)	(11,962,389)
INVESTMENT INCOME			
9. Net investment income earned.....	7,675,869	4,280,060	22,119,952
10. Net realized capital gains (losses) less capital gains tax of \$....(631,162).....	(1,596,175)	(488,153)	(4,633,609)
11. Net investment gain (loss) (Lines 9 + 10).....	6,079,694	3,791,907	17,486,343
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....71,178).....	(71,178)	11	(811,968)
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	260,754	579,193	2,929,378
15. Total other income (Lines 12 through 14).....	189,576	579,204	2,117,410
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	3,765,219	2,837,942	7,641,364
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).....	3,765,219	2,837,942	7,641,364
19. Federal and foreign income taxes incurred.....	(1,111,058)	1,660,948	5,098,284
20. Net income (Line 18 minus Line 19) (to Line 22).....	4,876,277	1,176,994	2,543,080
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	167,491,271	147,636,226	147,636,226
22. Net income (from Line 20).....	4,876,277	1,176,994	2,543,080
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 \$....(4,442,884).....	(17,296,531)	4,606,295	4,653,836
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(2,503,203)	486,449	4,788,323
27. Change in nonadmitted assets.....	(1,368,584)	(5,397,539)	(7,093,194)
28. Change in provision for reinsurance.....	0	0	(37,000)
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	15,000,000
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	0
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).....	(16,292,041)	872,199	19,855,045
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	151,199,230	148,508,425	167,491,271

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.....	260,719	579,170	1,242,136
1402. Miscellaneous.....	.35	.23	1,687,242
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).....	260,754	579,193	2,929,378
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

Statement for March 31, 2020 of the **JAMES RIVER INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	36,031,906	6,842,424	184,951,928
2. Net investment income.....	7,528,649	3,949,609	21,676,304
3. Miscellaneous income.....	189,576	579,204	2,117,410
4. Total (Lines 1 through 3).....	43,750,131	11,371,237	208,745,642
5. Benefit and loss related payments.....	33,543,998	35,271,144	121,033,684
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.....	20,874,552	18,300,472	56,786,819
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$....631,161 tax on capital gains (losses).....	0	520,583	8,478,094
10. Total (Lines 5 through 9).....	54,418,550	54,092,199	186,298,597
11. Net cash from operations (Line 4 minus Line 10).....	(10,668,419)	(42,720,962)	22,447,045
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	32,647,233	38,953,260	200,362,548
12.2 Stocks.....	2,975,000	0	3,912,500
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	7,395,496	237,674	11,534,555
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	.686	0	135
12.7 Miscellaneous proceeds.....	0	2,968,001	5,096,515
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	43,018,415	42,158,935	220,906,253
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	118,190,526	42,576,792	239,669,000
13.2 Stocks.....	1,080,106	2,753,300	3,489,260
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	5,437,500	0	0
13.6 Miscellaneous applications.....	5,103,540	.455	36,149
13.7 Total investments acquired (Lines 13.1 to 13.6).....	129,811,672	45,330,547	243,194,409
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).....	(86,793,257)	(3,171,612)	(22,288,156)
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	15,000,000
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	0
16.6 Other cash provided (applied).....	(92,129,307)	13,254,588	1,273,419,548
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(92,129,307)	13,254,588	1,288,419,548
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).....	(189,590,983)	(32,637,986)	1,288,578,437
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,379,282,198	90,703,761	90,703,761
19.2 End of period (Line 18 plus Line 19.1).....	1,189,691,215	58,065,775	1,379,282,198

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

20.0001	0	0	0
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Notes to the Financial Statements**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 #	03/31/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3).....	XXX	XXX	XXX	\$..... 4,876,277	\$..... 2,543,080
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4).....	XXX	XXX	XXX	\$..... 4,876,277	\$..... 2,543,080
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2).....	XXX	XXX	XXX	\$... 151,199,230	\$... 167,491,271
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8).....	XXX	XXX	XXX	\$ 151,199,230	\$ 167,491,271

C. Accounting Policy**(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method**

Investment grade non-loan backed bonds are stated at amortized cost using the interest method. Non-investment grade non-loan backed bonds are stated at the lower of amortized cost or fair value. The Company does not have any investments in mandatory convertible securities or SVO-Identified investments.

(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

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable**3. Business Combinations and Goodwill - Not Applicable****4. Discontinued Operations - Not Applicable****5. Investments****D. Loan-Backed Securities****(1) Description of Sources Used to Determine Prepayment Assumptions**

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) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable**(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable****(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss****a. The aggregate amount of unrealized losses:**

1. Less than 12 months.....	\$..... 664,524
2. 12 months or longer.....	54,213

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months.....	\$.... 25,321,523
2. 12 months or longer.....	945,787

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Notes to the Financial Statements

5. Investments (Continued)

The Company's management regularly reviews the value of investments. If the value of an investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination, the following are considered:

- (a) How long and by how much the fair value has been below its cost;
- (b) The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations;
- (c) Management's intent to hold the security long enough for it to recover its value;
- (d) Any downgrades of the security by a rating agency; and
- (e) Any nonpayment of scheduled interest payments.

Based on that analysis, management makes a judgment as to whether the loss is other-than-temporary. If the loss is other-than-temporary, the impairment is recognized as a realized capital loss in the Statement of Income in the period the determination is made.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

- 7. **Investment Income** - No Significant Changes
- 8. **Derivative Instruments** - Not Applicable
- 9. **Income Taxes** - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. Nature of the Relationships

On June 30, 2003 James River Group, Inc. (EIN #05-0539572), an insurance group holding company, acquired Fidelity Excess and Surplus Insurance Company for \$28.9 million in cash, and subsequently changed the name of the Company to James River Insurance Company. 100% of the outstanding common stock of the Company is owned by James River Group, Inc. (James River Group). See Schedule Y, Part 1, Organizational Chart.

- B. Detail of Transactions Greater Than 0.5% of Admitted Assets

Effective December 2, 2019, the Company's immediate parent, James River Group, contributed \$12,000,000 of additional Paid in Surplus to the Company in accordance with SSAP No. 72, Surplus and Quasi-Reorganizations, paragraph 8 and another \$3,000,000 on December 3, 2019.

On January 1, 2020, the Company loaned \$5,000,000 to its affiliate Falls Lake National Insurance Company in the form of a promissory note maturing on January 1, 2023. Falls Lake National Insurance Company will make quarterly interest payments to the Company and will repay in entire unpaid principal balance on January 1, 2023.

- C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements - Not Applicable

- D. Amounts Due to or from Related Parties

See Note 10F.

- E. Guarantees or Contingencies - Not Applicable

- F. Material Management or Service Contracts and Cost-Sharing Arrangements

James River Insurance Company and James River Management Company, Inc. are parties to a Management Services Agreement. Pursuant to this agreement, James River Management Company, Inc. provides various services to James River Insurance Company, including but not limited to management, administration, underwriting, premium collection, claims, operations, accounting, actuarial, information technology and human resources.

During 2019, James River Management Company, Inc. incurred \$85,960,843 of expenses on behalf of James River Insurance Company, pursuant to the terms of the intercompany Management Services Agreement. As of December 31, 2019, \$79,140,667 of this amount had been settled, and the resulting \$6,820,176 payable was settled by January 31, 2020.

All intercompany reinsurance balances are settled quarterly.

- G. Nature of the Control Relationship

See Schedule Y, Part 1, Organizational Chart.

- H. Amount Deducted for Investment in Upstream Company - Not Applicable

- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

- K. Foreign Subsidiary Value Using CARVM - Not Applicable

- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

- M. All SCA Investments - Not Applicable

- N. Investment in Insurance SCAs - Not Applicable

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - Not Applicable
- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Product Warranties - Not Applicable
- F. Joint and Several Liabilities - Not Applicable
- G. All Other Contingencies

The Company previously issued a set of insurance contracts to Rasier LLC and its affiliates (collectively, "Rasier") under which the Company pays losses and loss adjustment expenses on the contracts. The Company has indemnity agreements with Rasier (non-insurance entities) and is contractually entitled to receive reimbursement for a significant portion of the losses and loss adjustment expenses paid on behalf of Rasier and other expenses incurred by the Company. Rasier is required to collateralize all amounts currently due to the Company and to provide additional collateral sufficient to cover the amounts that may be recoverable under the indemnity agreements, including, among other things, case loss and loss adjustment expense reserves, IBNR loss and loss adjustment expense reserves, extra contractual obligations and excess of policy limits liabilities. The collateral is provided through a collateral trust arrangement established in favor of the Company by a captive insurance company affiliate of Rasier.

As permitted under the indemnification agreements with Rasier and the associated trust agreement, we have withdrawn the collateral posted to the trust account. At March 31, 2020, the Company held collateral funds of \$1,107.3 million. The funds withdrawn from the trust account, currently held in cash equivalent securities will be used to reimburse the Company for the losses and loss adjustment expenses paid on behalf of Rasier and other related expenses incurred by the Company to the extent not paid as required under the indemnity agreements.

The Company has ongoing exposure to estimated losses and expenses on these contracts growing at a faster pace than growth in our collateral balances. In addition, we have credit exposure if our estimates of future losses and loss adjustment expenses and other amounts recoverable, which are the basis for establishing collateral balances, are lower than actual amounts paid or payable. The amount of our credit exposure in any of these instances could be material. To mitigate these risks, we closely and frequently monitor our exposure compared to our collateral held, and we request additional collateral when our analysis indicates that we have uncollateralized exposure.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

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:

- Level 1: Quoted prices in active markets for identical assets,
- Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- 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.

Notes to the Financial Statements**20. Fair Value Measurements (Continued)**

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bank loans	\$ 57,177,648	\$ 115,941		\$ 57,293,589	
Preferred stock - industrial & misc.		39,201,211			39,201,211
Common stock - industrial & misc.	545,565	1,213,400	1,806		1,760,771
Common stock - mutual funds	1,723,873				1,723,873
Common stock - closed-end funds	3,864,872				3,864,872
Money market mutual funds				841,255,525	841,255,525
Total assets at fair value/NAV	<u>\$ 6,134,310</u>	<u>\$ 97,592,259</u>	<u>\$ 117,747</u>	<u>\$ 841,255,525</u>	<u>\$ 945,099,841</u>
b. Liabilities at fair value					
Total liabilities at fair value					

The Company held no liabilities measured at fair value as of March 31, 2020.

(2) Fair value measurements in Level 3 of the fair value hierarchy

Description	Ending balance as of 12/31/2019	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	Settlements	Ending Balance for 03/31/2020
a. Assets										
Bank Loans	\$ 135,568	\$	\$	\$ (13,142)	\$	\$	\$	\$ (6,485)	\$	\$ 115,941
Common stock - industrial & misc.	16,280			(16,280)	1,806					1,806
Other Investments - non-collateral affiliate loans					5,000,000					5,000,000
Total assets	<u>\$ 151,848</u>	<u>\$</u>	<u>\$</u>	<u>\$ (29,422)</u>	<u>\$ 5,001,806</u>	<u>\$</u>	<u>\$</u>	<u>\$ (6,485)</u>	<u>\$</u>	<u>\$ 5,117,747</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Policies when Transfers Between Levels are Recognized

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Fair value measurements for fixed income and equity securities are based on values published by independent pricing services such as: Refinitiv, ICE Data Services, Bloomberg, IHS Markit, IHS Markit iBoxx or Pricing Direct. These sources have been evaluated and approved by the investment manager's pricing policy committee. Under certain circumstances, if a vendor price is not available, a price may be obtained from a broker. Short-term securities are valued at amortized cost. Cash Equivalents, excluding money market mutual funds, are valued at amortized cost. Money market mutual funds are valued using a stable Net Asset Value (NAV) of one dollar per share. Other investments consist of non-collateral loans to affiliates and are valued at the outstanding principal balance.

Generally, independent 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. As of March 31, 2020, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 272,079,218	\$ 269,266,271	\$ 6,240,444	\$ 265,685,275	\$ 153,499	\$	\$
Preferred stock	40,969,211	41,226,011		40,969,211			
Common stock	7,349,516	7,349,516	6,134,310	1,213,400	1,806		
Other Investments	5,000,000	5,000,000			5,000,000		
Cash equivalents & short-term investments	1,148,782,425	1,148,782,425		307,526,900		841,255,525	

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items - No Significant Changes

22. Events Subsequent

There were no other subsequent events occurring through May 13, 2020, that merited recognition or disclosure in these statements.

Notes to the Financial Statements**23. Reinsurance**

- A. Unsecured Reinsurance Recoverables - No Significant Changes
- B. Reinsurance Recoverable in Dispute - Not Applicable
- C. Reinsurance Assumed and Ceded

The Commercial Automobile Quota Share Contract was terminated on a runoff basis effective 12/30/2019.

- (1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled - No Significant Changes
- (2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows: - None
- (3) Risks attributed to each of the company's protected cells - Not Applicable

- D. Uncollectible Reinsurance - Not Applicable

- E. Commutation of Ceded Reinsurance - Not Applicable

- F. Retroactive Reinsurance - Not Applicable

- G. Reinsurance Accounted for as a Deposit - Not Applicable

- H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable

- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable**25. Changes in Incurred Losses and Loss Adjustment Expenses**

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

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:

	March 31, 2020	Dec. 31, 2019
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$277,384,999	\$237,573,466
Loss and loss adjustment expense incurred:		
Current accident year	17,547,881	154,766,826
Prior accident years	1,300,983	12,509,095
	18,848,864	167,275,921
Loss and loss adjustment expense payments made for:		
Current accident year	1,073,432	33,968,522
Prior accident years	28,437,799	93,495,866
	29,511,231	127,464,388
Reserves, Net of Reinsurance Recoverables at End of Period	\$266,722,632	\$277,384,999

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years, increased by \$1,300,983 in 2020, resulting primarily from an increase in the commercial auto liability line of business, partially offset by a decrease 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 2020.

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - No Significant Changes**27. Structured Settlements - Not Applicable****28. Health Care Receivables - Not Applicable****29. Participating Policies - Not Applicable****30. Premium Deficiency Reserves - No Significant Changes****31. High Deductibles - Not Applicable****32. Discounting of Liabilities by Withdrawal Characteristics For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable****33. Asbestos/Environmental Reserves - No Significant Changes****34. Subscriber Savings Accounts - Not Applicable****35. Multiple Peril Crop Insurance - Not Applicable****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	2 NAIC Company Code	3 State of Domicile
Name of Entity		
not applicable	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? Yes [] No [X] N/A []
If yes, attach an explanation.

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
not applicable					

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: \$ 85,161

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:

14.21	Bonds
14.22	Preferred Stock
14.23	Common Stock
14.24	Short-Term Investments
14.25	Mortgage Loans on Real Estate
14.26	All Other
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
19,173,661	18,867,415
0	0
0	0
0	5,000,000
\$ 19,173,661	\$ 23,867,415
\$ 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 [] N/A []

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

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 invested 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 invested assets? Yes [X] No []

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	XXJ808RONB9FETFPCB63	SEC	NO

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The security was purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

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 [X] No []
3.2 If yes, give full and complete information thereto:
The 29.995% Commercial Automobile Quota Share Reinsurance Contract for policies with an effective date of 3/1/2019 or later, was terminated on a runoff basis effective 12/30/2019.

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

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

5. 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

00000.....	AA-1120171.....	Lloyds Syndicate 1856 Arcus.....	GBR.....	Authorized.....	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	.AL	E.....	857,196	1,214,664	304,298	310,102	6,205,754
2. Alaska.....	.AK	E.....	186,232	224,549	143,031	45,705	317,680
3. Arizona.....	.AZ	E.....	2,570,751	2,247,436	349,037	946,172	6,645,126
4. Arkansas.....	.AR	E.....	310,492	321,507	(284)	20,646	1,015,285
5. California.....	.CA	E.....	25,954,681	62,926,225	33,908,383	15,794,992	349,734,474
6. Colorado.....	.CO	E.....	1,765,788	1,183,363	660,486	136,329	9,375,122
7. Connecticut.....	.CT	E.....	1,045,097	1,991,228	861,935	569,730	4,201,028
8. Delaware.....	.DE	E.....	168,226	331,900	161,528	228,162	1,314,112
9. District of Columbia.....	.DC	E.....	265,883	2,609,187	986,644	790,945	8,285,611
10. Florida.....	.FL	E.....	23,862,131	14,863,718	4,415,573	15,093,863	66,330,906
11. Georgia.....	.GA	E.....	2,856,908	2,601,093	1,588,483	3,207,628	15,911,378
12. Hawaii.....	.HI	E.....	46,657	705,116	122,815	(103,203)	1,586,597
13. Idaho.....	.ID	E.....	319,264	347,523	10,281	209,587	(53,827)
14. Illinois.....	.IL	E.....	2,500,336	2,931,097	2,096,485	1,454,280	29,886,135
15. Indiana.....	.IN	E.....	1,233,473	1,744,054	413,058	5,110,292	9,054,685
16. Iowa.....	.IA	E.....	361,687	478,322	80,945	1,103,214	2,021,735
17. Kansas.....	.KS	E.....	1,520,086	638,345	145,959	246,551	3,260,533
18. Kentucky.....	.KY	E.....	513,058	1,211,560	269,213	453,933	4,317,894
19. Louisiana.....	.LA	E.....	3,655,806	3,829,961	1,155,751	2,868,379	22,243,344
20. Maine.....	.ME	E.....	88,032	230,574	24,010	30,240	587,324
21. Maryland.....	.MD	E.....	1,510,407	4,784,344	2,088,000	2,182,509	6,109,489
22. Massachusetts.....	.MA	E.....	2,077,394	6,689,518	1,882,745	1,131,784	29,714,875
23. Michigan.....	.MI	E.....	1,391,443	4,054,770	770,252	322,604	12,187,616
24. Minnesota.....	.MN	E.....	737,618	1,433,842	537,581	591,388	7,009,231
25. Mississippi.....	.MS	E.....	474,567	713,015	47,691	(208)	30,129
26. Missouri.....	.MO	E.....	1,877,483	3,193,479	853,857	253,881	15,761,656
27. Montana.....	.MT	E.....	289,759	453,338	0	4,069	1,026,451
28. Nebraska.....	.NE	E.....	145,156	273,083	62,397	22,740	2,717,886
29. Nevada.....	.NV	E.....	2,428,045	7,034,826	2,772,912	2,654,732	9,907,460
30. New Hampshire.....	.NH	E.....	179,053	367,734	34,556	23,409	435,669
31. New Jersey.....	.NJ	E.....	5,311,171	2,003,175	935,948	63,983	15,607,839
32. New Mexico.....	.NM	E.....	348,747	509,481	23,434	680,742	3,013,623
33. New York.....	.NY	E.....	19,826,602	11,896,382	8,691,054	1,631,808	135,197,377
34. North Carolina.....	.NC	E.....	995,333	3,816,100	164,300	4,059,542	13,449,127
35. North Dakota.....	.ND	E.....	219,703	275,959	(2,354)	(18,618)	568,945
36. Ohio.....	.OH	L.....	0	0	0	0	0
37. Oklahoma.....	.OK	E.....	945,488	1,667,459	(286,330)	1,042,034	3,285,572
38. Oregon.....	.OR	E.....	1,043,089	2,011,924	173,736	364,249	(459,454)
39. Pennsylvania.....	.PA	E.....	3,231,802	1,636,137	1,232,659	309,851	24,372,567
40. Rhode Island.....	.RI	E.....	125,544	532,144	579,138	104,927	1,250,634
41. South Carolina.....	.SC	E.....	659,237	1,750,919	986,927	198,929	6,986,263
42. South Dakota.....	.SD	E.....	201,409	90,653	0	0	(144,965)
43. Tennessee.....	.TN	E.....	618,347	2,447,943	323,141	870,745	9,154,865
44. Texas.....	.TX	E.....	14,743,066	9,918,583	1,958,080	437,585	63,321,617
45. Utah.....	.UT	E.....	333,951	751,393	7,293	65,463	3,903,771
46. Vermont.....	.VT	E.....	44,203	62,493	1,654	16,324	352,540
47. Virginia.....	.VA	E.....	1,429,992	5,321,496	1,434,990	3,882,031	4,687,602
48. Washington.....	.WA	E.....	2,818,345	5,068,314	606,700	399,254	1,662,108
49. West Virginia.....	.WV	E.....	283,919	697,099	49,914	7,119	2,725,379
50. Wisconsin.....	.WI	E.....	605,413	850,036	24,653	526,196	5,108,304
51. Wyoming.....	.WY	E.....	310,886	83,289	0	215	(485,825)
52. American Samoa.....	.AS	N.....	0	0	0	0	0
53. Guam.....	.GU	N.....	0	0	0	0	0
54. Puerto Rico.....	.PR	E.....	21,897	456,580	4,875	25,887	726,588
55. US Virgin Islands.....	.VI	E.....	0	0	0	0	0
56. Northern Mariana Islands.....	.MP	N.....	0	0	0	0	0
57. Canada.....	.CAN	N.....	0	0	0	0	0
58. Aggregate Other Alien.....	.OT	XXX.....	0	0	0	0	0
59. Totals.....	XXX.....		135,310,853	183,476,930	73,657,434	70,372,721	921,425,835
							751,716,062

DETAILS OF WRITE-INS

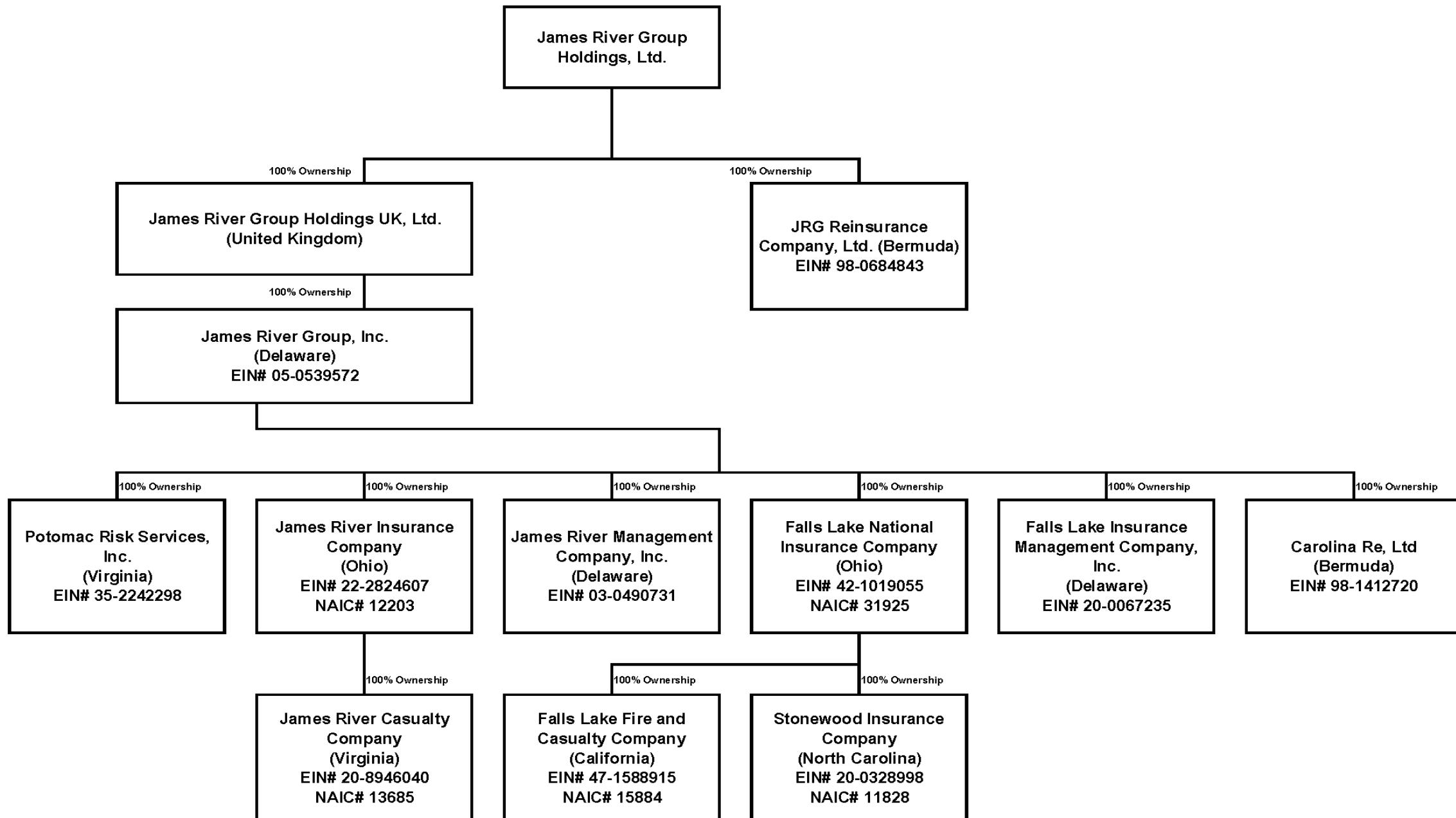
58001.....	XXX.....	0	0	0	0	0	0
58002.....	XXX.....	0	0	0	0	0	0
58003.....	XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

(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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 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	.....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.....

Q12

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,507,812	(278,774)	(18.489)	.416,637
2. Allied lines.....	4,926,990	(1,017,717)	(20.656)	12.611
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	364	(296)	(81.319)	0.000
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	.68,909	(139,873)	(202.982)	(114.326)
10. Financial guaranty.....	0	0	0.000	0.000
11.1 Medical professional liability - occurrence.....	.26,109	4,358	16.692	.59.477
11.2 Medical professional liability - claims-made.....	.2,546,740	3,897,085	153.022	.48.555
12. Earthquake.....	1,353,666	(148,997)	(11.007)	.16.875
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.....	92,588,083	.46,030,209	49.715	.58.314
17.2 Other liability-claims made.....	6,918,661	(268,903)	(3.887)	.26.415
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	15,997,365	6,355,016	39.725	.50.399
18.2 Products liability-claims made.....	4,526,680	(424,689)	(9.382)	(31.220)
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	8,059,893	4,980,818	61.798	.67.640
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.....	138,521,272	58,988,237	.42.584	.60.155

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
			4 Current Year to Date
1. Fire.....	1,291,731	1,291,731	.890,316
2. Allied lines.....	3,751,992	3,751,992	2,961,211
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	107,721	107,721	119,998
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	.20,565	.20,565	0
11.2 Medical professional liability - claims made.....	3,015,809	3,015,809	4,929,747
12. Earthquake.....	861,312	861,312	769,987
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.....	91,582,579	.91,582,578	.60,335,527
17.2 Other liability-claims made.....	6,880,760	.6,880,760	.7,310,930
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	17,047,607	.17,047,607	.13,353,579
18.2 Products liability-claims made.....	4,018,529	.4,018,529	.2,982,164
19.1, 19.2 Private passenger auto liability.....	0	0	0
19.3, 19.4 Commercial auto liability.....	6,732,248	.6,732,249	.89,823,471
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.....	135,310,853	135,310,853	.183,476,930

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 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 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. 2017 + Prior.....	.....50,693	.....38,555	.....89,248	.....11,518	.....1,062	.....12,580	.....45,827	.....470	.....33,484	.....79,781	.....6,652	.....(3,539)	.....3,113
2. 2018.....	.....31,278	.....36,060	.....67,338	.....5,957	.....1,191	.....7,148	.....30,487	.....494	.....29,749	.....60,730	.....5,166	.....(4,626)	.....540
3. Subtotals 2018 + Prior.....	.....81,971	.....74,615	.....156,586	.....17,475	.....2,253	.....19,728	.....76,314	.....964	.....63,233	.....140,511	.....11,818	.....(8,165)	.....3,653
4. 2019.....	.....23,229	.....97,570	.....120,799	.....7,818	.....893	.....8,711	.....25,634	.....1,038	.....83,064	.....109,736	.....10,223	.....(12,575)	.....(2,352)
5. Subtotals 2019 + Prior.....	.....105,200	.....172,185	.....277,385	.....25,293	.....3,146	.....28,439	.....101,948	.....2,002	.....146,297	.....250,247	.....22,041	.....(20,740)	.....1,301
6. 2020.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....1,073	.....1,073	.....XXX.....	.....1,350	.....15,124	.....16,474	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals.....	.....105,200	.....172,185	.....277,385	.....25,293	.....4,219	.....29,512	.....101,948	.....3,352	.....161,421	.....266,721	.....22,041	.....(20,740)	.....1,301
8. Prior Year-End's Surplus As Regards Policyholders											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. .....21.0 %	2. .....(12.0)%	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:

Overflow Page for Write-Ins**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Deductible recoverable.....	2,700,572	0	2,700,572	1,180,003
2505. Claims expense receivable.....	797,449	0	797,449	1,028,949
2506. Other assets.....	1,243	0	1,243	0
2597. Summary of remaining write-ins for Line 25.....	3,499,264	0	3,499,264	2,208,952

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities.....	3,288,242	3,222,246
2597. Summary of remaining write-ins for Line 25.....	3,288,242	3,222,246

Statement for March 31, 2020 of the **JAMES RIVER INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

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

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.....	13,341,310	26,203,415
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,000,000	0
2.2 Additional investment made after acquisition.....	437,500	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	140,238	(1,327,550)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	7,395,496	11,534,555
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).....	11,523,552	13,341,310
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	11,523,552	13,341,310

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.....	276,960,463	235,139,647
2. Cost of bonds and stocks acquired.....	119,270,632	243,158,260
3. Accrual of discount.....	69,656	318,577
4. Unrealized valuation increase (decrease).....	(21,296,593)	6,878,983
5. Total gain (loss) on disposals.....	(631,846)	(417,050)
6. Deduct consideration for bonds and stocks disposed of.....	35,622,233	204,313,577
7. Deduct amortization of premium.....	138,445	175,880
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	2,178,997	3,667,026
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	0	38,529
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	336,432,637	276,960,463
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	336,432,637	276,960,463

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).....	1,361,602,691	1,526,762,411	2,411,691,064	3,171,171	479,845,209			1,361,602,691
2. NAIC 2 (a).....	25,059,144	13,073,793	2,895,717	1,560,511	36,797,731			25,059,144
3. NAIC 3 (a).....	5,804,948	646,280	897,450	(780,293)	4,773,485			5,804,948
4. NAIC 4 (a).....	59,503,221	4,184,208	3,876,606	(13,694,971)	46,115,852			59,503,221
5. NAIC 5 (a).....	8,641,103	922,295	1,267,701	44,316	8,340,013			8,641,103
6. NAIC 6 (a).....	909,054	1,786	614,154	624,198	920,884			909,054
7. Total Bonds.....	1,461,520,161	1,545,590,773	2,421,242,692	(9,075,068)	576,793,174	0	0	1,461,520,161
PREFERRED STOCK								
8. NAIC 1.....	154,284	0	0	(10,353)	143,931			154,284
9. NAIC 2.....	47,377,592	1,078,300	3,139,890	(4,233,922)	41,082,080			47,377,592
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.....	47,531,876	1,078,300	3,139,890	(4,244,275)	41,226,011	0	0	47,531,876
15. Total Bonds and Preferred Stock.....	1,509,052,037	1,546,669,073	2,424,382,582	(13,319,343)	618,019,185	0	0	1,509,052,037

(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 \$....307,526,903; 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.....	19,999,174	XXX.....	19,922,372	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.....	60,481,740	397,555
2. Cost of short-term investments acquired.....	4,273,242	68,055,638
3. Accrual of discount.....	102,125	26,510
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(695)	134
6. Deduct consideration received on disposals.....	44,857,238	7,998,097
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).....	19,999,174	60,481,740
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	19,999,174	60,481,740

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.....	1,206,597,257	9,017,793
2. Cost of cash equivalents acquired.....	2,318,753,082	4,204,071,547
3. Accrual of discount.....	4,190,492	4,330,275
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	1,381	0
6. Deduct consideration received on disposals.....	2,400,758,961	3,010,822,358
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).....	1,128,783,251	1,206,597,257
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,128,783,251	1,206,597,257

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Non-Collateral Loans - Affiliated												
000000 00 0	Falls Lake National Insurance Company.....	Raleigh.....	NC.....			01/01/2020.....0		5,000,000	.....0	.....0	.....0	.....0,000
3299999. Total - Non-Collateral Loans - Affiliated.....								5,000,000	.....0	.....0	.....0	.....XXX.....
Any Other Class of Asset - Unaffiliated												
	AG Direct LLP.....	Wilmington.....	DE.....	AG Direct Lending Fund GP, LLC.....		06/04/2015.....1		0	437,500	.....0	.....0	.....0,000
4699999. Total - Any Other Class of Asset - Unaffiliated.....								0	437,500	.....0	.....0	.....XXX.....
4899999. Subtotal - Unaffiliated.....								0	437,500	.....0	.....0	.....XXX.....
4999999. Subtotal - Affiliated.....								5,000,000	.....0	.....0	.....0	.....XXX.....
5099999. Totals.....								5,000,000	437,500	.....0	.....0	.....XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10+11+12)	14 Total Foreign Exchange Change in B/A.C.V.	Changes in Book/Adjusted Carrying Value		15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State																		
Any Other Class of Asset - Unaffiliated																					
	AG Direct LLP.....	Wilmington.....	DE.....	Distribution.....	06/04/2015	01/30/2020.....2,370,834	.....0	.....0	.....0	.....0	.....0	.....0	.....0	2,370,834	.....239,004	.....0	.....0	.....0	.....0,000
	Anders Capital LLC.....	Schulenburg.....	TX.....	Distribution.....	11/27/2017	03/24/2020.....6,145,634	.....0	.....0	.....0	.....0	.....0	.....0	.....0	6,145,634	.....3,000,000	.....0	.....0	.....0	.....0,000
	Eagle Point Partners LP.....	Greenwich.....	CT.....	Distribution.....	09/01/2015	01/28/2020.....4,824,841	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,824,841	.....4,156,492	.....0	.....0	.....0	.....0,000
4699999. Total - Any Other Class of Asset - Unaffiliated.....						13,341,309	0	0	0	0	0	0	0	13,341,309	7,395,496	0	0	0	0,000		
4899999. Subtotal - Unaffiliated.....						13,341,309	0	0	0	0	0	0	0	13,341,309	7,395,496	0	0	0	0,000		
5099999. Totals.....						13,341,309	0	0	0	0	0	0	0	13,341,309	7,395,496	0	0	0	0,000		

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
Bonds - U.S. States, Territories and Possessions									
13063D GD 4	CALIFORNIA ST.....		03/17/2020.....	WELLS FARGO FINANCIAL.....		1,106,330	1,000,000	.21,125	1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....						1,106,330	1,000,000	.21,125	XXX.....
Bonds - U.S. Political Subdivisions of States									
591852 H3 5	MET COUNCIL MINNEAPOLIS-SAINT.....		02/26/2020.....	PIPER Sandler COMPANIES.....		1,095,680	1,000,000	16,717	1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....						1,095,680	1,000,000	16,717	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
050589 QE 3	AUBURN UNIV AL GEN FEE REVENUE.....		02/21/2020.....	WELLS FARGO FINANCIAL.....		1,005,000	1,005,000	0	1FE.....
3132DM GK 5	UMBS - POOL SD0202.....		01/08/2020.....	CITIGROUP GLOBAL MARKETS.....		4,213,070	3,974,595	5,741	1FE.....
3133KG PY 8	UMBS - POOL RA1339.....		02/10/2020.....	WELLS FARGO FINANCIAL.....		2,985,527	2,881,087	2,641	1FE.....
3137FE ZU 7	FHLMC MULTIFAMILY STRUCTURED P -K076 A2.....		01/16/2020.....	DEUTSCHE BANK.....		1,420,392	1,271,000	2,892	1FE.....
3140X5 NS 8	UMBS - POOL FM2200.....		01/23/2020.....	SUNTRUST CAPITAL MARKETS.....		5,671,604	5,379,486	11,642	1FE.....
31418D MD 1	UMBS - POOL MA3955.....		03/13/2020.....	WELLS FARGO FINANCIAL.....		3,393,997	3,328,977	3,930	1FE.....
38611T DK 0	GRAND PARKWAY TRANSPRTN CORP T.....		02/12/2020.....	BANK OF AMERICA.....		1,250,000	1,250,000	0	1FE.....
41422E KF 9	HARRIS CNTY TX MET TRANSIT AUT.....		02/06/2020.....	MORGAN STANLEY & CO.....		1,000,000	1,000,000	0	1FE.....
57419R K7 9	MARYLAND ST CMNTY DEV ADMIN DE.....		02/25/2020.....	R.W. BAIRD.....		1,339,688	1,250,000	19,654	1FE.....
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH.....		01/07/2020.....	MESIROW FINANCIAL INC.....		1,008,500	1,000,000	4,621	1FE.....
59447T XX 6	MICHIGAN ST FIN AUTH REVENUE.....		01/07/2020.....	RBC CAPITAL MARKETS.....		1,009,980	1,000,000	1,974	1FE.....
646140 CK 7	NEW JERSEY ST TURNPIKE AUTH TU.....		02/25/2020.....	LOOP CAPITAL MARKETS.....		1,725,510	1,500,000	8,390	1FE.....
64989K GR 1	NEW YORK ST POWER AUTH.....		01/13/2020.....	CITIGROUP GLOBAL MARKETS.....		1,452,950	1,000,000	9,975	1FE.....
67759H LC 6	OHIO ST SPL OBLG.....		02/19/2020.....	MORGAN STANLEY & CO.....		1,000,000	1,000,000	0	1FE.....
67760H NH 0	OHIO ST TURNPIKE COMMISSION.....		02/06/2020.....	CITIGROUP GLOBAL MARKETS.....		1,005,800	1,000,000	0	1FE.....
709224 2R 9	PENNSYLVANIA ST TURNPIKE COMMI.....		01/16/2020.....	MORGAN STANLEY & CO.....		1,000,000	1,000,000	0	1FE.....
837227 7X 9	SOUTH CENTRAL CT REGL WTR AUTH.....		02/06/2020.....	PIPER Sandler COMPANIES.....		1,000,000	1,000,000	0	1FE.....
880558 AQ 4	TENNESSEE ST SCH BOND AUTH.....		02/20/2020.....	RAYMOND JAMES.....		1,090,540	1,000,000	10,606	1FE.....
917567 EZ 8	UTAH ST TRANSIT AUTH SALES TAX.....		02/06/2020.....	STIFEL-HANIFEN DIVIS.....		1,046,690	1,000,000	7,488	1FE.....
977100 HC 3	WISCONSIN ST GEN FUND ANNUAL A.....		03/16/2020.....	BB&T CAPITAL MARKETS.....		1,002,310	1,000,000	2,332	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....						34,621,558	32,840,145	.91,886	XXX.....
Bonds - Industrial and Miscellaneous									
02582J JK 7	AMERICAN EXPRESS CREDIT ACCOUN 18-9 A.....		02/25/2020.....	CITIGROUP GLOBAL MARKETS.....		2,256,353	2,250,000	892	1FE.....
02665W DJ 7	AMERICAN HONDA FINANCE.....		01/07/2020.....	JP MORGAN SECURITIES INC.....		3,497,095	3,500,000	0	1FE.....
06539W BA 3	BANK 20-BN25 A4.....		01/27/2020.....	WELLS FARGO FINANCIAL.....		2,524,800	2,500,000	1,999	1FE.....
12549B AS 7	CIFC FUNDING LTD 13-2A A2LR.....		02/25/2020.....	MORGAN STANLEY & CO.....		1,498,875	1,500,000	4,997	1FE.....
12593P AW 2	COMM MORTGAGE TRUST 15 CR25 A4.....		02/25/2020.....	DEUTSCHE BANK.....		1,646,895	1,500,000	3,759	1FE.....
14310D AU 1	CARLYLE GLOBAL MARKET STRATEGI 13-2A AR.....		02/25/2020.....	MORGAN STANLEY & CO.....		1,492,051	1,500,000	4,312	1FE.....
172967 ML 2	CITIGROUP INC.....		02/26/2020.....	CITIGROUP GLOBAL MARKETS.....		2,043,120	2,000,000	4,295	1FE.....
17322A AD 4	CITIGROUP COMMERCIAL MORT 14 GC19 A4.....		02/25/2020.....	CITIGROUP GLOBAL MARKETS.....		.811,005	.750,000	2,012	1FE.....
21872U AA 2	COLONY AMERICAN FINANCE LTD 20-1 A1.....		03/05/2020.....	GOLDMAN SACHS.....		1,499,994	1,500,000	.763	1FE.....
278642 AV 5	EBAY INC.....		03/16/2020.....	MORGAN STANLEY & CO.....		.970,280	1,000,000	.369	2FE.....
34528Q EC 4	FORD CREDIT FLOORPLAN MASTER O 15-5 A.....		02/25/2020.....	JP MORGAN SECURITIES INC.....		1,003,477	1,000,000	.664	1FE.....
34531E AE 6	FORD CREDIT AUTO OWNER TRUST 17-A A4.....		02/25/2020.....	CITIGROUP GLOBAL MARKETS.....		.750,438	.750,000	.400	1FE.....
36258Y BF 4	GS MORTGAGE SECURITIES TRUST 20-GC45 A4.....		01/10/2020.....	GOLDMAN SACHS.....		3,029,982	3,000,000	.6,424	1FE.....
384802 AE 4	WW GRAINGER INC.....		02/21/2020.....	BANK OF AMERICA.....		2,493,050	2,500,000	0	1FE.....
46641B AC 7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3.....		02/25/2020.....	DEUTSCHE BANK.....		.803,303	.750,000	.1,941	1FE.....
46645J AD 4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4.....		02/25/2020.....	CREDIT SUISSE FIRST BOSTON.....		1,102,090	1,000,000	.2,513	1FE.....
57629W CQ 1	MASSMUTUAL GLOBAL FUNDIN.....		01/09/2020.....	JP MORGAN SECURITIES INC.....		.997,820	1,000,000	0	1FE.....
58933Y AX 3	MERCK & CO INC.....		03/16/2020.....	US BANCORP.....		1,093,510	1,000,000	.1,039	1FE.....

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
617446 8J 1	MORGAN STANLEY.....		01/07/2020.....	MORGAN STANLEY & CO.....		4,069,200	4,000,000	.50,169	1FE.....
68902V AD 9	OTIS WORLDWIDE CORP.....		02/19/2020.....	GOLDMAN SACHS.....		.999,990	1,000,000	.0	2FE.....
68902V AF 4	OTIS WORLDWIDE CORP.....		02/19/2020.....	BANK OF AMERICA.....		.999,920	1,000,000	.0	2FE.....
693475 AZ 8	PNC FINANCIAL SERVICES.....		01/16/2020.....	JP MORGAN SECURITIES INC.....		1,994,400	2,000,000	.0	1FE.....
70213H AE 8	PARTNERS HEALTHCARE SYST.....		01/22/2020.....	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000	.0	1FE.....
713448 EQ 7	PEPSICO INC.....		03/17/2020.....	BANK OF AMERICA.....		2,997,870	3,000,000	.0	1FE.....
713448 ES 3	PEPSICO INC.....		03/17/2020.....	BANK OF AMERICA.....		.994,630	1,000,000	.0	1FE.....
74456Q CB 0	PUBLIC SERVICE ELECTRIC.....		01/07/2020.....	MIZUHO SECURITIES USA LLC.....		4,988,500	5,000,000	.0	1FE.....
81748M AD 0	SEQUOIA MORTGAGE TRUST 20-1 A4.....		01/08/2020.....	WELLS FARGO FINANCIAL.....		1,530,234	1,500,000	2,333	1FE.....
85209F AA 4	SPRUCE HILL MORTGAGE LOAN TRUS 20-SH1 A1.....		02/12/2020.....	NOMURA SECURITIES INTL.....		3,999,959	4,000,000	.13,445	1FE.....
855244 AW 9	STARBUCKS CORP.....		03/10/2020.....	BANK OF AMERICA.....		.994,140	1,000,000	.0	2FE.....
87612E BJ 4	TARGET CORP.....		01/21/2020.....	GOLDMAN SACHS.....		.998,130	1,000,000	.0	1FE.....
91324P CP 5	UNITEDHEALTH GROUP INC.....		02/25/2020.....	JEFFERIES & COMPANY INC.....		2,197,988	2,000,000	.8,333	1FE.....
92343V FE 9	VERIZON COMMUNICATIONS.....		03/17/2020.....	GOLDMAN SACHS.....		1,495,395	1,500,000	.0	2FE.....
92348T AA 2	VERIZON OWNER TRUST 20-A A1A.....		01/21/2020.....	BANK OF AMERICA.....		1,749,795	1,750,000	.0	1FE.....
92826C AD 4	VISA INC.....		03/16/2020.....	BANK OF AMERICA.....		1,065,400	1,000,000	.8,225	1FE.....
931427 AF 5	WALGREENS BOOTS ALLIANCE.....		02/25/2020.....	BARCLAYS CAPITAL.....		2,559,438	2,500,000	.22,229	2FE.....
94989N BE 6	WELLS FARGO COMMERCIAL MORTGAG 15-C30 A4.....		02/25/2020.....	WELLS FARGO FINANCIAL.....		.820,988	.750,000	.1,832	1FE.....
95000U 2C 6	WELLS FARGO & COMPANY.....		02/25/2020.....	SUNTRUST CAPITAL MARKETS.....		1,065,564	1,000,000	.3,229	1FE.....
95101V AB 5	WESLEYAN UNIVERSITY.....		01/09/2020.....	GOLDMAN SACHS.....		1,000,000	1,000,000	.0	1FE.....
75625Q AC 3	RECKITT BENCKISER TSY.....	D.....	02/25/2020.....	JP MORGAN SECURITIES INC.....		1,266,859	1,250,000	.5,030	1FE.....
82620K AJ 2	SIEMENS FINANCIERINGSMAT.....	D.....	02/25/2020.....	JP MORGAN SECURITIES INC.....		2,255,218	2,250,000	.17,000	1FE.....
85858E AB 9	STENA INTERNATIONAL SA.....	D.....	01/29/2020.....	DIRECT.....		.322,000	.322,000	.0	3FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....						.70,879,756	.69,822,000	.168,204	.XXX.....

Bonds - Hybrid Securities

26441C BG 9	DUKE ENERGY CORP.....		03/18/2020.....	MIZUHO SECURITIES USA LLC.....		1,600,000	2,000,000	.1,083	2FE.....
48128B AF 8	JPMORGAN CHASE & CO.....		03/20/2020.....	BANK OF AMERICA.....		1,735,000	2,000,000	.13,472	2FE.....
89832Q AD 1	TRUIST FINANCIAL CORP.....		03/19/2020.....	VARIOUS.....		1,719,630	2,000,000	.4,933	2FE.....
4899999. Total - Bonds - Hybrid Securities.....						.5,054,630	.6,000,000	.19,488	.XXX.....

Bonds - Unaffiliated Bank Loans

0076V AQ 3	ABG INTERMEDIATE HOLDINGS 2 TL B.....		01/29/2020.....	BANK OF AMERICA.....		.115,056	.115,200	.0	4FE.....
00215N AJ 9	ATS (GREENLIGHT MERGER CORP) TL B.....		02/14/2020.....	BANK OF AMERICA.....		.248,010	.248,010	.0	4FE.....
00241Y AM 6	AVSC HOLDING CORP TL B.....		02/28/2020.....	JP MORGAN SECURITIES INC.....		.12,810	.14,000	.0	5FE.....
00769E AV 2	ADVANTAGE SALES & MARKETING TL 2L.....		02/21/2020.....	BANK OF AMERICA.....		.100,044	.102,610	.0	5FE.....
04649V AW 0	ASURION LLC TL B7.....		02/28/2020.....	BANK OF AMERICA.....		.222,750	.225,000	.0	4FE.....
11284E AL 7	BROOKFIELD WEC HOLDINGS INC TL.....		03/12/2020.....	CREDIT SUISSE FIRST BOSTON.....		.10,157	.11,100	.0	4FE.....
12509E AB 6	CCS-CMGC HOLDINGS INC TL.....		03/03/2020.....	CREDIT SUISSE FIRST BOSTON.....		.12,318	.13,000	.0	4FE.....
20563W AL 0	COMPUWARE CORP TL B.....		03/12/2020.....	JEFFERIES & COMPANY INC.....		.114,412	.117,951	.0	4FE.....
20857H AB 0	CONSOLIDATED AEROSPACE MANU TL B.....		01/15/2020.....	CITIZENS FINANCIAL SERVICES INC.....		.104,629	.107,588	.0	4Z.....
26814U AC 8	DYNATRACE INTERMEDIATE LLC TL.....		03/12/2020.....	JEFFERIES & COMPANY INC.....		.107,730	.114,000	.0	4FE.....
45885L AB 4	INTERNAP CORP DIP NEW MONEY TL.....		03/18/2020.....	MORGAN STANLEY & CO.....		.225,882	.242,884	.0	4Z.....
53566N AD 6	LINEAGE LOGISTICS LLC TL B.....		01/24/2020.....	CREDIT SUISSE FIRST BOSTON.....		.159,300	.159,300	.0	4FE.....
57776D AB 9	MAVERICK PURCHASER SUB LLC TL B.....		01/24/2020.....	JP MORGAN SECURITIES INC.....		.347,753	.349,500	.0	4FE.....
74530D AC 9	PUG LLC/STUBHUB TL B.....		03/10/2020.....	JP MORGAN SECURITIES INC.....		.562,218	.573,414	.0	4FE.....
78572G AN 8	SABRE INDUSTRIES INC TL B.....		02/20/2020.....	GOLDMAN SACHS.....		.176,634	.176,634	.0	4FE.....
86736L AB 9	SUNGARD AS NEW HOLDINGS III EXIT TL 2L.....		03/05/2020.....	CAPITALIZED INTEREST.....		.4,814	.4,814	.0	5FE.....

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
86875T AB 3	SURF HOLDINGS LLC TL B.....		01/16/2020.....	GOLDMAN SACHS.....		336,557	337,400	0	4FE.....
88145L AB 0	TERRIER MEDIA (COX) TL B.....		02/28/2020.....	ROYAL BANK OF CANADA.....		324,280	326,000	0	3FE.....
91132U AG 8	UNITED PF HOLDINGS LLC TL		02/07/2020.....	JEFFERIES & COMPANY INC.....		116,251	116,835	0	5FE.....
91132U AH 6	UNITED PF HOLDINGS LLC TL DD.....		02/07/2020.....	JEFFERIES & COMPANY INC.....		14,465	14,465	0	5FE.....
914908 AX 6	UNIVISION COMMUNICATIONS TL C4.....		02/14/2020.....	DEUTSCHE BANK.....		181,415	182,327	0	4FE.....
91822U AG 3	VC GB HOLDINGS INC TL.....		01/22/2019.....	DEUTSCHE BANK.....		69,500	69,500	0	4FE.....
97654Q AE 7	WIRECO WORLDGROUP INC TL B.....		03/04/2020.....	GOLDMAN SACHS.....		81,700	86,000	0	4FE.....
98919X AB 7	ZAYO (FRONT RANGE) TL.....		02/20/2020.....	CREDIT SUISSE FIRST BOSTON.....		286,183	286,900	0	4FE.....
BL2386 28 4	INTERNAP CORP TL.....		03/24/2020.....	CAPITALIZED INTEREST.....		1,786	1,786	0	6FE.....
BL3309 04 6	TACALA INVESTMENT CORP 2L.....		01/31/2020.....	KOHLBERG KRAVIS ROBERTS & CO.....		673,911	675,600	0	5FE.....
BL3327 56 8	INTERNAP CORP INCREMENTAL DIP TL.....		03/13/2020.....	JEFFERIES & COMPANY INC.....		14,796	15,910	0	4Z.....
BL3346 46 9	NEW CONSTELLIS BORROWER LLC 2ND LIEN PIK.....		03/27/2020.....	REORGANIZATION.....		36,767	183,836	0	4Z.....
G3679Y AC 6	FRONERI US (R&R ICE CREAM) TL B.....		01/30/2020.....	CREDIT SUISSE FIRST BOSTON.....		352,916	353,800	0	4FE.....
C4953E AD 7	KNOWLTON PACKAGING INC TL.....	A.....	01/27/2020.....	UBS SECURITIES LLC.....		130,274	130,600	0	4FE.....
00135B AC 7	AI CONVOY LUXEMBOURG SARL TL B.....	D.....	01/31/2020.....	GOLDMAN SACHS.....		131,440	132,100	0	4FE.....
46184G AB 1	LUX HOLDCO III (INVISTUS) TL.....	D.....	01/06/2020.....	BARCLAYS CAPITAL.....		155,814	159,400	0	4FE.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....						5,432,572	5,647,464	0	XXX.....
8399997. Total - Bonds - Part 3.....						118,190,526	116,309,609	317,420	XXX.....
8399999. Total - Bonds.....						118,190,526	116,309,609	317,420	XXX.....

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred

59156R 85 0	METLIFE INC 4.750%.....		03/16/2020.....	WELLS FARGO FINANCIAL.....		20,000,000	423,400	0.00	0	2FE.....
59156R 87 6	METLIFE INC 5.625%.....		03/12/2020.....	WELLS FARGO FINANCIAL.....		20,000,000	474,900	0.00	0	2FE.....
665859 85 6	NORTHERN TRUST CORP 4.700%.....		03/23/2020.....	WELLS FARGO FINANCIAL.....		10,000,000	180,000	0.00	0	2FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							1,078,300	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....							1,078,300	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....							1,078,300	XXX	0	XXX.....

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

99C024 06 6	CONSTELLIS EXIT EQUITY.....		03/27/2020.....	REORGANIZATION.....		14,446,000	1,806	XXX	0	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							1,806	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							1,806	XXX	0	XXX.....
9799999. Total - Common Stocks.....							1,806	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							1,080,106	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							119,270,632	XXX	317,420	XXX.....

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.									

Bonds - U.S. Special Revenue and Special Assessment

3132D5	4L	3	UMBS - POOL SB8027	..	03/01/2020	PAYDOWN	..	63,734	63,734	65,368	63,746	..0	..(12)	0	..(12)	..0	63,734	..0	..0	..0	332	01/01/2035	1FE
3132DM	GK	5	UMBS - POOL SD0202	..	03/01/2020	PAYDOWN	..	59,580	59,580	63,155	..0	..0	..(12)	0	..(12)	..0	59,580	..0	..0	..0	269	01/01/2050	1FE
31339S	PS	8	UMBS - POOL QA3133	..	03/01/2020	PAYDOWN	..	310,717	310,717	320,087	311,012	..0	(296)	0	(296)	..0	310,717	..0	..0	..0	1,834	09/01/2049	1FE
3133KG	PY	8	UMBS - POOL RA1339	..	03/01/2020	PAYDOWN	..	27,846	27,846	28,855	..0	..0	..0	..0	..0	..0	27,846	..0	..0	..0	70	09/01/2049	1FE
3140JH	JW	4	UMBS - POOL BN1176	..	03/01/2020	PAYDOWN	..	72,604	72,604	75,769	72,701	..0	(97)	0	(97)	..0	72,604	..0	..0	..0	551	11/01/2048	1FE
3140Q9	5B	5	UMBS - POOL CA2641	..	03/01/2020	PAYDOWN	..	85,369	85,369	89,018	85,472	..0	(103)	0	(103)	..0	85,369	..0	..0	..0	633	11/01/2048	1FE
3140QB	JC	3	UMBS - POOL CA3858	..	03/01/2020	PAYDOWN	..	126,190	126,190	131,810	126,239	..0	(48)	0	(48)	..0	126,190	..0	..0	..0	675	07/01/2049	1FE
3140X4	TF	3	UMBS - POOL FM1449	..	03/01/2020	PAYDOWN	..	79,774	79,774	82,267	79,822	..0	(48)	0	(48)	..0	79,774	..0	..0	..0	495	09/01/2049	1FE
3140X5	NS	8	UMBS - POOL FM2200	..	03/01/2020	PAYDOWN	..	56,101	56,101	59,168	..0	..0	(4)	0	(4)	..0	56,101	..0	..0	..0	204	01/01/2050	1FE
31418D	HD	7	UMBS - POOL MA3827	..	03/01/2020	PAYDOWN	..	88,048	88,048	88,063	..0	..0	(16)	0	(16)	..0	88,048	..0	..0	..0	360	11/01/2034	1FE
57419R	K7	9	MARYLAND ST CMNTY DEV ADMIN DE	..	02/25/2020	R.W. BAIRD	..	1,339,688	1,250,000	1,339,688	..0	..0	..0	..0	..0	..0	1,339,688	..0	..0	..0	19,654	03/01/2025	1FE
646140	CK	7	NEW JERSEY ST TURNPIKE AUTH TU	..	02/25/2020	LOOP CAPITAL MARKETS	..	1,725,510	1,500,000	1,725,510	..0	..0	..0	..0	..0	..0	1,725,510	..0	..0	..0	8,390	01/01/2036	1FE
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments..	..	4,035,161	3,719,963	..	4,069,493	..	827,055	..0	..0	(636)	..0	(636)	..0	4,035,161	..0	..0	..0	33,467	XXX	XXX

Bonds - Industrial and Miscellaneous

02582J	JK	7	AMERICAN EXPRESS CREDIT ACCOUN	..	02/25/2020	CITIGROUP GLOBAL MARKETS	..	2,256,353	2,250,000	2,256,353	..0	..0	..0	..0	..0	..0	2,256,353	..0	..0	..0	892	04/15/2026	1FE	
12549B	AS	7	CIFC FUNDING LTD 13-2A A2LR	..	02/25/2020	MORGAN STANLEY & CO	..	1,498,875	1,500,000	1,498,875	..0	..0	..0	..0	..0	..0	1,498,875	..0	..0	..0	4,997	10/18/2030	1FE	
125523	AF	7	CIGNA CORP	..	03/19/2020	TENDER OFFER	..	362,021	335,000	334,822	334,857	..0	..8	..0	..8	..0	..0	334,865	..0	27,156	27,156	8,515	07/15/2023	2FE
12593P	AW	2	COMM MORTGAGE TRUST 15 CR25 A4	..	02/25/2020	DEUTSCHE BANK	..	1,646,895	1,500,000	1,646,895	..0	..0	..0	..0	..0	..0	1,646,895	..0	..0	..0	3,759	08/10/2048	1FE	
14310D	AU	1	CARLYLE GLOBAL MARKET STRATEGI	..	02/25/2020	MORGAN STANLEY & CO	..	1,492,051	1,500,000	1,492,051	..0	..0	..0	..0	..0	..0	1,492,051	..0	..0	..0	4,312	01/18/2029	1FE	
17322A	AD	4	CITIGROUP COMMERCIAL MORT 14	..	02/25/2020	CITIGROUP GLOBAL MARKETS	..	811,005	750,000	811,005	..0	..0	..0	..0	..0	..0	811,005	..0	..0	..0	2,012	03/10/2047	1FE	
34528Q	EC	4	FORD CREDIT FLOORPLAN MASTER O	..	02/25/2020	JP MORGAN SECURITIES INC	..	1,003,477	1,000,000	1,003,477	..0	..0	..0	..0	..0	..0	1,003,477	..0	..0	..0	664	08/15/2022	1FE	
34531E	AE	6	FORD CREDIT AUTO OWNER TRUST 17-	..	02/25/2020	CITIGROUP GLOBAL MARKETS	..	750,438	750,000	750,438	..0	..0	..0	..0	..0	..0	750,438	..0	..0	..0	400	04/15/2022	1FE	
36256G	AD	1	GM FINANCIAL AUTOMOBILE LEASIN	..	03/20/2020	PAYDOWN	..	115,378	115,378	115,369	115,201	..0	177	..0	177	..0	115,378	..0	..0	..0	712	06/21/2021	1FE	
46641B	AC	7	JP MORGAN CHASE COMMERCIAL MOR	..	02/25/2020	DEUTSCHE BANK	..	803,303	750,000	803,303	..0	..0	..0	..0	..0	..0	803,303	..0	..0	..0	1,941	12/15/2046	1FE	
46645J	AD	4	JPMBB COMMERCIAL MORTGAGE 15	..	02/25/2020	CREDIT SUISSE FIRST BOSTON	..	1,102,090	1,000,000	1,102,090	..0	..0	..0	..0	..0	..0	1,102,090	..0	..0	..0	2,513	12/15/2048	1FE	
81748M	AD	0	SEQUOIA MORTGAGE TRUST 20-1 A4	..	03/01/2020	PAYDOWN	..	80,591	80,591	82,215	..0	..0	(24)	..0	(24)	..0	80,591	..0	..0	..0	340	02/25/2050	1FE	
85209F	AA	4	SPRUCE HILL MORTGAGE LOAN TRUS	..	03/01/2020	PAYDOWN	..	360,322	360,322	360,319	..0	..0	..4	..0	..4	..0	360,322	..0	..0	..0	1,110	01/28/2050	1FE	
91324P	CP	5	UNITEDHEALTH GROUP INC	..	02/25/2020	JEFFERIES & COMPANY INC	..	2,197,988	2,000,000	2,197,988	..0	..0	..0	..0	..0	..0	2,197,988	..0	..0	..0	8,333	07/15/2025	1FE	
931427	AF	5	WALGREENS BOOTS ALLIANCE	..	02/25/2020	BARCLAYS CAPITAL	..	2,559,438	2,500,000	2,559,438	..0	..0	..0	..0	..0	..0	2,559,438	..0	..0	..0	22,229	11/18/2021	2FE	
94989N	BE	6	WELLS FARGO COMMERCIAL	..	02/25/2020	WELLS FARGO FINANCIAL	..	820,988	750,000	820,988	..0	..0	..0	..0	..0	..0	820,988	..0	..0	..0	1,832	09/15/2058	1FE	
95000U	2C	6	WELLS FARGO & COMPANY	..	02/25/2020	SUNTRUST CAPITAL MARKETS	..	1,065,564	1,000,000	1,065,564	..0	..0	..0	..0	..0	..0	1,065,564	..0	..0	..0	3,229	01/24/2024	1FE	
75625Q	AC	3	RECKITT BENCKISER TSY	D	02/25/2020	JP MORGAN SECURITIES INC	..	1,266,859	1,250,000	1,266,859	..0	..0	..0	..0	..0	..0	1,266,859	..0	..0	..0	5,030	06/24/2022	1FE	

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Amortization / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.							
82620K AJ 2	SIEMENS FINANCIERINGSMAT.....	D	02/25/2020.	JP MORGAN SECURITIES INC.....		2,255,218	2,250,000	2,255,218	0	0	0	0	0	0	2,255,218	0	0	0	17,000	09/15/2021.	1FE.....
85858E AB 9	STENA INTERNATIONAL SA.....	D	01/29/2020.	DIRECT.....		327,635	322,000	322,000	0	0	0	0	0	0	322,000	0	5,635	5,635	0	02/01/2025.	3FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					22,776,489	21,963,291	22,745,267	450,058	0	165	0	165	0	22,743,698	0	32,791	32,791	89,820	XXX	XXX

Bonds - Unaffiliated Bank Loans

00187U AE 8	AP EXHAUST ACQUISITION LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		412	412	182	182	0	0	0	0	0	182	0	230	230	7	05/10/2024.	6FE.....
00215N AJ 9	ATS (GREENLIGHT MERGER CORP) TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		6,087	6,087	6,087	0	0	0	0	0	0	6,087	0	0	0	2	02/28/2025.	4FE.....
00215P AC 9	ASP MCS ACQUISITION TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,307	1,307	572	572	0	0	0	0	0	572	0	735	735	22	05/20/2024.	6FE.....
00216U AC 7	ASP UNIFRAX HOLDINGS INC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,824	1,824	1,778	1,704	117	2	0	0	0	1,824	0	0	0	26	12/12/2025.	4FE.....
00241Y AM 6	AVSC HOLDING CORP TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		36	36	33	0	0	0	0	0	0	36	0	0	0	0	03/03/2025.	5FE.....
00241Y AR 5	AVSC HOLDING CORP TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,197	1,197	1,173	1,197	0	0	0	0	0	1,197	0	0	0	24	10/15/2026.	5FE.....
00769E AS 9	ADVANTAGE SALES & MARKETING TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		2,617	2,617	2,565	2,540	74	2	0	76	0	2,617	0	0	0	33	07/23/2021.	4FE.....
00769E AW 0	ADVANTAGE SALES & MARKETING TL B2.....	..	03/31/2020.	SINK FUND PAYMENT.....		2,589	2,589	2,511	2,515	70	3	0	73	0	2,589	0	0	0	32	07/23/2021.	4FE.....
00900Y AD 8	AIMBRIDGE ACQUISITION CO INC TL B1L.....	..	03/27/2020.	SINK FUND PAYMENT.....		574	574	573	572	0	2	0	2	0	574	0	0	0	8	02/02/2026.	4FE.....
00956F AM 2	AIRX HOLDINGS INC TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,911	1,911	1,892	1,880	32	(1)	0	31	0	1,911	0	0	0	30	04/28/2025.	4FE.....
01373Y AB 8	ALCHEMY US HOLDCO 1 LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		3,283	3,283	3,240	3,255	27	1	0	28	0	3,283	0	0	0	61	10/10/2025.	4FE.....
01860Y AJ 1	ALLIANCE HEALTHCARE SERVICES TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		23,860	23,860	23,621	22,031	1,822	7	0	1,829	0	23,860	0	0	0	373	10/24/2023.	4FE.....
03167D AH 7	AMNEAL PHARMACEUTICALS LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		386	386	293	383	0	3	0	3	0	386	0	0	0	5	05/04/2025.	4FE.....
04649V AW 0	ASURION LLC TL B7.....	..	03/31/2020.	SINK FUND PAYMENT.....		571	571	565	0	0	0	0	0	0	571	0	0	0	1	11/03/2024.	4FE.....
04761P AF 2	ATKINS NUTRITIONALS HOLDINGS TL B.....	..	02/13/2020.	SINK FUND PAYMENT.....		4,683	4,683	4,660	4,683	0	1	0	1	0	4,683	0	0	0	30	07/07/2024.	4FE.....
05543C AC 0	BOBS DISCOUNT FURNITURE TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		495	495	493	476	19	0	0	19	0	495	0	0	0	9	08/14/2023.	5FE.....
05850F AB 2	BALL METALPACK FINCO LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		3,295	3,295	3,278	2,894	399	2	0	401	0	3,295	0	0	0	53	07/31/2025.	4FE.....
08078U AE 3	BELRON FINANCE US LLC TL B.....	..	01/30/2020.	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	828	10/30/2026.	3FE.....
08948E AB 3	BIG RIVER STEEL LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,676	1,676	1,659	1,675	0	1	0	1	0	1,676	0	0	0	29	08/23/2023.	4FE.....
10524M AN 7	BRAND ENERGY TL.....	..	03/31/2020.	VARIOUS.....		466,146	463,836	459,198	462,097	1,459	(9)	0	1,450	0	463,547	0	2,599	2,599	7,324	06/21/2024.	4FE.....
10566U AC 2	BRAVE PARENT HOLDINGS INC TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		2,118	2,118	2,112	2,066	52	0	0	52	0	2,118	0	0	0	32	04/18/2025.	4FE.....
11284E AL 7	BROOKFIELD WEC HOLDINGS INC TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		28	28	26	0	0	0	0	0	0	28	0	0	0	0	08/01/2025.	4FE.....
12509E AB 6	CCS-CMGC HOLDINGS INC TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,654	1,654	1,636	1,591	29	1	0	30	0	1,654	0	0	0	30	10/01/2025.	4FE.....
15672U AC 2	CERENCE INC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		4,056	4,056	3,812	4,046	0	9	0	9	0	4,056	0	0	0	80	10/01/2024.	4FE.....
17026C AC 1	CHLOE OX PARENT LLC TL B.....	..	03/31/2020.	SINK FUND PAYMENT.....		3,489	3,489	3,493	3,464	26	0	0	26	0	3,489	0	0	0	57	12/23/2024.	4FE.....
20038G AB 4	COMFORT HOLDING (INNOCOR) TL.....	..	02/24/2020.	SINK FUND PAYMENT.....		1,121,008	1,121,008	1,109,798	1,113,307	4,563	3,138	0	7,701	0	1,121,008	0	0	0	11,102	02/05/2024.	5FE.....
20363A AF 3	COMMUNITY CARE HEALTH NETWORK TL.....	..	03/31/2020.	SINK FUND PAYMENT.....		1,863	1,863	1,858	1,835	27	0	0	27	0	1,863	0	0	0	30	02/17/2025.	4FE.....
20857H AB 0	CONSOLIDATED AEROSPACE MANU TL B	..	02/24/2020.	SINK FUND PAYMENT.....		107,588	107,588	104,629	0	0	2,959	0	2,959	0	107,588	0	0	0	449	08/11/2022.	4Z.....
21038K AE 7	CONSELLIS HOLDINGS LLC TL B.....	..	03/27/2020.	REORGANIZATION.....		38,216	1,275,463	510,185	510,185	0	0	0	0	0	510,185	0	(471,969)	(471,969)	0	04/21/2024.	6FE.....
21038K AG 2	CONSELLIS HOLDINGS LLC TL 2L.....	..	03/27/2020.	REORGANIZATION.....		357	1,376,200	103,215	103,215	0	0	0	0	0	103,215	0	(102,858)	(102,858)	0	04/21/2025.	6FE.....
22051U AM 7	VERTIV INTERMEDIATE TL B.....	..	03/02/2020.	SINK FUND PAYMENT.....		749,453	749,453	726,970	741,987	0	7,466	0	7,466	0	749,453	0	0	0	13,290	11/30/2023.	4FE.....

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.								
23243F AB 1	CYANCO INTERMEDIATE CORP TL		03/31/2020	SINK FUND PAYMENT		,225	,225	,225	,225	,0	,0	,0	,0	,0	,225	,0	,0	,0	,30	03/16/2025	4FE	
24701P AC 0	DELIVER BUYER INC TL B		03/31/2020	VARIOUS		,60,270	,59,978	,59,379	,59,812	,0	,0	,0	,0	,0	,59,812	,0	,458	,458	,7	05/01/2024	4FE	
25277B AB 4	DIAMOND SPORTS GROUP LLC TL B		03/31/2020	VARIOUS		,96,981	,98,784	,98,290	,98,318	,0	,19	,0	,19	,0	,98,337	,0	,(1,356)	,(1,356)	,851	08/24/2026	3FE	
28031F AD 2	EDGEGATER GENERATION LLC TL B		03/31/2020	SINK FUND PAYMENT		,1,256	,1,256	,1,252	,1,204	,52	,0	,0	,52	,0	,1,256	,0	,0	,0	,17	12/13/2025	3FE	
29216J AC 1	EMPLOYBRIDGE LLC TL B		03/31/2020	SINK FUND PAYMENT		,10,548	,10,548	,10,460	,10,376	,168	,5	,0	,173	,0	,10,548	,0	,0	,0	,172	04/18/2025	4FE	
ELECTRICAL COMPONENTS																						
29279E AB 8	INTERNATIONAL TL		03/31/2020	SINK FUND PAYMENT		,2,521	,2,521	,2,495	,2,329	,190	,1	,0	,191	,0	,2,521	,0	,0	,0	,39	06/26/2025	4FE	
29373U AC 5	ENTERPRISE HEALTHCARE TL		03/31/2020	SINK FUND PAYMENT		,2,375	,2,375	,2,369	,2,022	,353	,1	,0	,354	,0	,2,375	,0	,0	,0	,33	10/10/2025	4FE	
31850F AT 9	FIRST AMERICAN PAYMENT SYSTEM TL		03/04/2020	SINK FUND PAYMENT		,1,085,254	,1,085,254	,1,074,401	,1,073,045	,6,412	,5,797	,0	,12,209	,0	,1,085,254	,0	,0	,0	,30,719	01/05/2024	4FE	
34721H AB 5	FORT DEARBOORN (FORTRESS) TL		03/31/2020	SINK FUND PAYMENT		,627	,627	,599	,624	,2	,2	,0	,4	,0	,627	,0	,0	,0	,10	10/19/2023	4FE	
36165Y AB 6	GC EOS BUYER INC TL B		03/31/2020	SINK FUND PAYMENT		,1,437	,1,437	,1,394	,1,430	,6	,2	,0	,8	,0	,1,437	,0	,0	,0	,22	08/01/2025	4FE	
37610G AB 4	RECORDED BOOKS INC TL		03/31/2020	SINK FUND PAYMENT		,864	,864	,855	,864	,0	,0	,0	,0	,0	,864	,0	,0	,0	,11	08/29/2025	4FE	
38019U AB 8	GO WIRELESS INC TL B		03/31/2020	SINK FUND PAYMENT		,7,015	,7,015	,6,945	,6,752	,260	,3	,0	,263	,0	,7,015	,0	,0	,0	,145	12/22/2024	4FE	
38750B AB 3	GRANITE GENERATION LLC TL B		03/31/2020	VARIOUS		,258,510	,259,291	,256,698	,256,719	,26	,0	,0	,26	,0	,256,745	,0	,1,766	,1,766	,(11)	11/09/2026	3FE	
40426B AC 1	HENRY CO LLC TL B		03/31/2020	SINK FUND PAYMENT		,1,530	,1,530	,1,522	,1,530	,0	,0	,0	,0	,0	,1,530	,0	,0	,0	,22	10/05/2023	4FE	
40435Y AB 2	PATRIOT CONTAINER CORP TL		03/31/2020	SINK FUND PAYMENT		,2,703	,2,703	,2,689	,2,692	,10	,1	,0	,11	,0	,2,703	,0	,0	,0	,35	03/20/2025	4FE	
42329D AF 4	ASP MWI MERGER SUB INC (HELIX) TL		03/31/2020	SINK FUND PAYMENT		,215	,215	,203	,214	,0	,1	,0	,1	,0	,215	,0	,0	,0	,3	09/30/2024	4FE	
43455J AT 5	HOFFMASTER GROUP INC TL		03/31/2020	SINK FUND PAYMENT		,359	,359	,356	,357	,1	,0	,0	,1	,0	,359	,0	,0	,0	,5	11/21/2023	5FE	
44325H AB 4	VIVID SEATS (HOYA MIDCO LLC) TL B		03/31/2020	SINK FUND PAYMENT		,2,092	,2,092	,2,076	,2,080	,11	,1	,0	,12	,0	,2,092	,0	,0	,0	,27	06/30/2024	4FE	
44958A AJ 6	IG INVESTMENTS HOLDINGS LLC TL		03/31/2020	SINK FUND PAYMENT		,778	,778	,775	,778	,0	,0	,0	,0	,0	,778	,0	,0	,0	,11	05/23/2025	4FE	
46049B AB 7	INTERNATIONAL TEXTILE GROUP TL		03/31/2020	SINK FUND PAYMENT		,1,886	,1,886	,1,678	,1,736	,141	,8	,0	,149	,0	,1,886	,0	,0	,0	,32	05/01/2024	4FE	
48234K AC 6	K&N PARENT INC TL		03/31/2020	SINK FUND PAYMENT		,379	,379	,381	,315	,64	,0	,0	,64	,0	,379	,0	,0	,0	,6	10/20/2023	5FE	
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL		03/31/2020	SINK FUND PAYMENT		,3,428	,3,428	,3,394	,3,161	,267	,1	,0	,268	,0	,3,428	,0	,0	,0	,67	05/01/2023	4FE	
53226D AD 0	LIGHTHOUSE NETWORK LLC TL B		03/31/2020	SINK FUND PAYMENT		,3,274	,3,274	,3,258	,3,274	,0	,1	,0	,1	,0	,3,274	,0	,0	,0	,54	11/29/2024	4FE	
53566N AD 6	LINEAGE LOGISTICS LLC TL B		03/31/2020	SINK FUND PAYMENT		,405	,405	,405	,0	,0	,0	,0	,0	,405	,0	,0	,0	,3	02/27/2025	4FE		
55292H AB 9	MLN US HOLDCO LLC TL		03/31/2020	SINK FUND PAYMENT		,2,189	,2,189	,2,183	,2,067	,121	,0	,0	,121	,0	,2,189	,0	,0	,0	,35	11/30/2025	4FE	
55336C AB 8	MI WINDOWS & DOORS INC TL 1L		03/30/2020	VARIOUS		,51,194	,50,855	,48,505	,48,708	,0	,53	,0	,53	,0	,48,762	,0	,2,432	,2,432	,357	11/06/2026	4FE	
56388V AC 9	MANNINGTON MILLS INC TL B		03/31/2020	SINK FUND PAYMENT		,809	,809	,801	,809	,0	,0	,0	,0	,0	,809	,0	,0	,0	,12	08/06/2026	4FE	
MAYFIELD AGENCY BORROWER INC TL																						
57810J AC 2	B		03/31/2020	SINK FUND PAYMENT		,2,775	,2,775	,2,735	,2,617	,157	,2	,0	,159	,0	,2,775	,0	,0	,0	,43	02/28/2025	4FE	
60935Q AJ 5	MONEYGRAM INTERNATIONAL INC TL B		03/31/2020	SINK FUND PAYMENT		,1,055	,1,055	,1,039	,962	,91	,1	,0	,92	,0	,1,055	,0	,0	,0	,20	06/30/2023	4FE	
62871N AK 1	NAB HOLDINGS LLC TL B		03/31/2020	SINK FUND PAYMENT		,1,270	,1,270	,1,263	,1,270	,0	,0	,0	,0	,0	,1,270	,0	,0	,0	,16	07/01/2024	4FE	
62924D AB 0	NMSC HOLDINGS INC TL B		03/31/2020	SINK FUND PAYMENT		,3,918	,3,918	,3,879	,3,893	,22	,3	,0	,25	,0	,3,918	,0	,0	,0	,43	04/19/2023	5FE	
NEXUS BUYER LLC (PROMONTORY) TL																						
65343U AC 6	B		01/09/2020	PRIOR PERIOD INCOME		,0	,0	,0	,0	,0	,0	,0	,0	,0	,0	,0	,0	,0	,0	,102	11/09/2026	4FE
67U54B AC 0	OAK PARENT INC TL		03/31/2020	SINK FUND PAYMENT		,2,290	,2,290	,2,242	,2,237	,52	,2	,0	,54	,0	,2,290	,0	,0	,0	,36	10/26/2023	4FE	
68162R AC 5	WEST CORP (OLYMPUS) TL		03/31/2020	SINK FUND PAYMENT		,2,912	,2,912	,2,887	,2,465	,446	,1	,0	,447	,0	,2,912	,0	,0	,0	,71	10/10/2024	4FE	
68162R AD 3	WEST CORP TL B1		03/31/2020	SINK FUND PAYMENT		,51	,51	,51	,43	,8	,0	,0	,8	,0	,51	,0	,0	,0	,1	10/10/2024	4FE	
68347R AF 6	OPAL ACQUISITION INC TL B		03/31/2020	VARIOUS		,319,111	,330,543	,256,723	,256,723	,0	,0	,0	,0	,0	,256,723	,0	,62,388	,62,388	,5,691	11/27/2022	4FE	
69361C AJ 0	B		03/31/2020	SINK FUND PAYMENT		,1,215	,1,215	,1,203	,1,212	,3	,0	,0	,3	,0	,1,215	,0	,0	,0	,17	10/11/2024	4FE	

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										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.									
71913Y AC 6	PHOENIX SERVICES MERGER SUB LLC TL		03/31/2020	SINK FUND PAYMENT.		.822	.822	.819	.770	.52	.0	.0	.52	.0	.822	.0	.0	.0	.0	.12	03/01/2025.	4FE.....	
72913G AG 4	PLH GROUP INC TL B		03/31/2020	SINK FUND PAYMENT.		5,876	5,876	5,700	5,753	113	10	0	123	0	5,876	.0	.0	.0	.0	.120	08/07/2023.	4FE.....	
74045B AC 1	PREGIS TOPCO CORP TL B		03/31/2020	SINK FUND PAYMENT.		1,840	1,840	1,831	1,839	0	1	0	1	0	1,840	.0	.0	.0	.0	.26	07/31/2026.	4FE.....	
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL		03/31/2020	SINK FUND PAYMENT.		2,095	2,095	2,053	2,064	30	1	0	31	0	2,095	.0	.0	.0	.0	.47	01/03/2023.	4FE.....	
74530D AC 9	PUG LLC/STUBHUB TL B		03/31/2020	SINK FUND PAYMENT.		1,434	1,434	1,406	0	0	0	0	0	1,434	.0	.0	.0	.0	.7	02/12/2027.	4FE.....		
76100L AH 5	RESEARCH NOW GROUP INC TL B		03/31/2020	SINK FUND PAYMENT.		.802	.802	.764	.801	0	1	0	1	0	.802	0	.0	.0	.0	.16	12/20/2024.	4FE.....	
78411E AC 2	SPECIALTYCARE INC TL		01/02/2020	SINK FUND PAYMENT.		253	253	251	245	8	0	0	8	0	253	0	.0	.0	.0	.3	09/01/2023.	4FE.....	
78662T AB 7	SAGE BORROWCO LLC TL B		03/31/2020	SINK FUND PAYMENT.		1,085	1,085	1,074	1,084	0	0	0	0	0	1,085	0	.0	.0	.0	.18	06/20/2026.	4FE.....	
82087U AH 0	SHEARERS FOODS LLC TL		03/31/2020	SINK FUND PAYMENT.		20,783	20,783	20,731	20,781	0	2	0	2	0	20,783	0	.0	.0	.0	.181	03/31/2022.	4FE.....	
KPEX HOLDINGS INC (SPECTRUM PLASTIC) TL																							
84763N AB 6	PERFORM CONTENT SERVICES LTD/STATS TL B		03/31/2020	SINK FUND PAYMENT.		939	939	937	.866	72	0	0	72	0	.939	0	.0	.0	.0	.12	01/31/2025.	4FE.....	
85772E AB 2	SYNIVERSE HOLDINGS INC TL		03/31/2020	SINK FUND PAYMENT.		573	573	.567	.561	11	0	0	11	0	.573	0	.0	.0	.0	.10	07/10/2026.	4FE.....	
86875T AB 3	TKC HOLDINGS INC TL B		02/21/2020	VARIOUS.....		172,143	172,143	171,713	0	0	12	0	12	0	171,725	0	.418	.418	(44)	03/05/2027.	4FE.....		
87164G AM 5	TPF II POWER LLC TL B		03/31/2020	SINK FUND PAYMENT.		1,662	1,662	1,645	1,554	106	2	0	108	0	1,662	0	.0	.0	.0	.19	03/09/2023.	4FE.....	
87256F AB 0	TAILWIND SMITH COOPER INTERMEDIATE TL		01/16/2020	VARIOUS.....		1,706	1,706	1,697	1,577	128	0	0	128	0	1,706	0	.0	.0	.0	.23	02/01/2023.	4FE.....	
87264N AB 3	TANK HOLDING CORP TL B		03/31/2020	SINK FUND PAYMENT.		197,407	196,915	195,438	195,732	0	32	0	32	0	195,764	0	1,643	1,643	968	10/02/2025.	3FE.....		
87403U AB 9	TERRIER MEDIA (COX) TL B		03/31/2020	SINK FUND PAYMENT.		1,875	1,875	1,840	1,823	51	2	0	53	0	1,875	0	.0	.0	.0	.32	05/28/2026.	4FE.....	
87583F AJ 7	TRUCK HERO INC TL		03/31/2020	SINK FUND PAYMENT.		1,137	1,137	1,132	1,137	0	0	0	0	0	1,137	0	.0	.0	.0	.18	03/26/2026.	4FE.....	
88145L AB 0	TRICO GROUP LLC TL B2		03/31/2020	SINK FUND PAYMENT.		815	815	811	.755	0	0	0	0	0	.815	0	.0	.0	.0	.12	12/17/2026.	3FE.....	
89609U AE 1	UNIVISION COMMUNICATIONS TL C4		03/31/2020	SINK FUND PAYMENT.		11,300	11,300	11,074	11,296	0	4	0	4	0	11,300	0	.0	.0	.0	.256	02/02/2024.	4FE.....	
90116E AB 7	UNIVISION HOLDINGS LLC TL B		02/28/2020	SINK FUND PAYMENT.		1,549	1,549	1,534	1,513	37	0	0	37	0	1,549	0	.0	.0	.0	.21	04/22/2024.	4FE.....	
90276D AB 5	VERIFONE SYSTEMS INC TL		03/31/2020	SINK FUND PAYMENT.		6,485	6,485	6,485	5,869	616	0	0	616	0	6,485	0	.0	.0	.0	.66	09/17/2023.	5Z.....	
90350H AF 6	WEIGHT WATCHERS INTERNATIONAL		03/31/2020	SINK FUND PAYMENT.		939	939	935	.939	0	0	0	0	0	.939	0	.0	.0	.0	.13	08/13/2026.	3FE.....	
91132U AG 8	WIRECO WORLDGROUP INC TL B		03/20/2020	VARIOUS.....		116,835	116,835	116,251	0	0	6	0	6	0	116,257	0	.578	.578	147	12/30/2026.	5FE.....		
91132U AH 6	WIREPATH HOME SYSTEMS LLC TL B		02/20/2020	SINK FUND PAYMENT.		14,465	14,465	14,465	0	0	0	0	0	14,465	0	.0	.0	.0	0	12/30/2026.	5FE.....		
914908 AX 6	WIREPATH HOME SYSTEMS LLC TL B		03/26/2020	SINK FUND PAYMENT.		3,040	3,040	3,025	0	0	0	0	0	3,040	0	.0	.0	.0	8	03/15/2024.	4FE.....		
91822U AG 3	WIREPATH HOME SYSTEMS LLC TL B		03/31/2020	SINK FUND PAYMENT.		911	911	.888	.910	0	1	0	1	0	.911	0	.0	.0	.0	.10	02/28/2024.	4FE.....	
92346N AB 5	WIREPATH HOME SYSTEMS LLC TL B		01/31/2020	SINK FUND PAYMENT.		2,544	2,544	2,531	2,510	33	1	0	34	0	2,544	0	.0	.0	.0	0	08/20/2025.	4FE.....	
92484P AF 3	WIREPATH HOME SYSTEMS LLC TL B		03/31/2020	SINK FUND PAYMENT.		1,746	1,746	1,741	1,672	74	0	0	74	0	1,746	0	.0	.0	.0	.36	08/16/2024.	4FE.....	
948627 AW 4	WIREPATH HOME SYSTEMS LLC TL B		03/31/2020	SINK FUND PAYMENT.		21,594	21,594	21,162	21,581	0	13	0	13	0	21,594	0	.0	.0	.0	6	11/29/2024.	3FE.....	
97654Q AE 7	WIREPATH HOME SYSTEMS LLC TL B		03/31/2020	SINK FUND PAYMENT.		2,995	2,995	2,956	2,652	120	1	0	121	0	2,995	0	.0	.0	.0	.48	09/29/2023.	4FE.....	
97654Y AB 6	WIREPATH HOME SYSTEMS LLC TL B		03/31/2020	SINK FUND PAYMENT.		2,777	2,777	2,777	2,388	389	0	0	389	0	2,777	0	.0	.0	.0	.42	08/05/2024.	4FE.....	
98932T AC 7	ZELIS PAYMENTS BUYER INC TL B		03/31/2020	SINK FUND PAYMENT.		960	960	.950	.960	0	0	0	0	0	.960	0	.0	.0	.0	.16	09/30/2026.	4FE.....	
G3679Y AC 6	ZELIS PAYMENTS BUYER INC TL B		02/10/2020	VARIOUS.....		354,242	353,800	352,916	0	0	58	0	58	0	352,974	0	1,269	1,269	(266)	01/29/2027.	4FE.....		
G4001C AB 3	ZELIS PAYMENTS BUYER INC TL B		12/23/2019	VARIOUS.....		128,640	127,680	127,361	.127,392	0	6	0	6	0	127,398	0	1,242	1,242	1,426	10/07/2026.	4FE.....		
LX1847 84 2	ZELIS PAYMENTS BUYER INC TL B		01/23/2020	SINK FUND PAYMENT.		21,646	21,646	21,646	21,646	0	0	0	0	0	21,646	0	1,242	1,242	1,426	12/17/2020.	4Z.....		
N8003H AC 1	ZELIS PAYMENTS BUYER INC TL B		03/31/2020	SINK FUND PAYMENT.		1,768	1,768	1,755	1,767	0	1	0	1	0	1,768	0	.0	.0	.0	.13	07/02/2025.	4FE.....	
74274X AC 5	ZELIS PAYMENTS BUYER INC TL B		A 03/31/2020	SINK FUND PAYMENT.		1,028	1,028	1,022	1,014	13	0	0	13	0	1,028	0	.0	.0	.0	.16	10/31/2025.	4FE.....	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Amortization / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.								
C2088H AB 6	CAN AM CONSTRUCTION INC/CANADA TL B	A	03/02/2020.	SINK FUND PAYMENT.....		208,763	208,763	205,291	205,034	349	3,380	0	3,729	0	208,763	0	0	0	2,491	07/01/2024.	4FE.....	
C4953E AD 7	KNOWLTON PACKAGING INC TL.....	A	02/07/2020.	SINK FUND PAYMENT.....		329	329	328	0	0	0	0	0	0	0	329	0	0	0	0	12/22/2025.	4FE.....
44928Q AE 9	IBC CAPITAL LTD TL B1.....	D	03/31/2020.	SINK FUND PAYMENT.....		1,443	1,443	1,440	1,445	2	(3)	0	(1)	0	1,443	0	0	0	0	21	09/11/2023.	4FE.....
46184G AB 1	LUX HOLDCO III (INVISTUS) TL.....	D	03/31/2020.	VARIOUS.....		22,450	22,613	21,714	21,358	0	9	0	9	0	21,772	0	678	678	139	03/28/2025.	4FE.....	
64911C AB 3	VAC GERMANY HOLDING GMBH TL B.....	D	03/31/2020.	SINK FUND PAYMENT.....		2,123	2,123	2,112	1,790	332	1	0	333	0	2,123	0	0	0	0	32	03/08/2025.	5FE.....
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL.....	D	01/31/2020.	SINK FUND PAYMENT.....		979	979	847	783	195	2	0	197	0	979	0	0	0	0	17	04/28/2021.	5FE.....
P6981X AD 2	MRO HOLDINGS INC TL B.....	D	03/31/2020.	SINK FUND PAYMENT.....		1,415	1,415	1,401	1,414	0	0	0	0	0	1,415	0	0	0	0	22	06/04/2026.	2.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					5,835,583	8,458,017	6,275,557	5,519,358	20,310	23,037	0	43,347	0	6,335,332	0	(499,747)	(499,747)	80,720	XXX	XXX	
8399997.	Total - Bonds - Part 4.....					32,647,233	34,141,271	33,090,317	6,796,471	20,310	22,566	0	42,876	0	33,114,191	0	(466,956)	(466,956)	204,007	XXX	XXX	
8399999.	Total - Bonds.....					32,647,233	34,141,271	33,090,317	6,796,471	20,310	22,566	0	42,876	0	33,114,191	0	(466,956)	(466,956)	204,007	XXX	XXX	

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred

665859 87 2	NORTHERN TRUST CORP 5.85%.....	01/01/2020.	25.000	SECURITY CALLED BY ISSUER at 119,000.000	2,975,000	25.00	3,139,890	2,811,300	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	XXX	2FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....				2,975,000	XXX	3,139,890	2,811,300	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....				2,975,000	XXX	3,139,890	2,811,300	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	XXX	XXX
8999999.	Total - Preferred Stocks.....				2,975,000	XXX	3,139,890	2,811,300	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				2,975,000	XXX	3,139,890	2,811,300	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				35,622,233	XXX	36,230,207	9,607,771	184,010	22,566	0	206,576	0	36,254,081	0	(631,846)	(631,846)	247,516	XXX	XXX

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. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Key Bank N.A.....	Cleveland OH.....		.....0.000	.....0	.....0	.....83,983,217	.....59,333,204	.....40,530,408	XXX
Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....		.....0.000	.....120	.....0	.....35,998	.....36,041	.....43,729	XXX
US Bank of Boston.....			.....0.000	.....0	.....0	.....25,209,812	.....17,535	.....334,652	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....120	.....0	.....109,229,027	.....59,386,780	.....40,908,789	XXX	
0399999. Total Cash on Deposit.....	XXX	XXX	.....120	.....0	.....109,229,027	.....59,386,780	.....40,908,789	XXX	
0599999. Total Cash.....	XXX	XXX	.....120	.....0	.....109,229,027	.....59,386,780	.....40,908,789	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
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		02/18/2020.....	1.566	04/14/2020.....	287,527,726	0	.536,748
0199999. U.S. Government Bonds - Issuer Obligations.....						287,527,726	0	.536,748
0599999. Total - U.S. Government Bonds.....						287,527,726	0	.536,748
Total Bonds								
7699999. Subtotals - Issuer Obligations.....						287,527,726	0	.536,748
8399999. Subtotals - Bonds.....						287,527,726	0	.536,748
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 50 0 FEDERATED TREASURY OBLIGA-IS.....			03/16/2020.....	0.000		836,739,392	0	0
94975H 31 2 WELLS FARGO ADV TR PL MM-SVC.....			02/19/2020.....	0.000		4,516,133	0	8,571
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						841,255,525	0	8,571
8899999. Total - Cash Equivalents.....						1,128,783,251	0	.545,319

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	5,416	0	0	(1,923)	0	0	11,291
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	32,825	20,820	0	0	(329)	2	1	43,411
4. Arkansas.....AR	0	20,334	0	0	(31,344)	0	0	42,398
5. California.....CA	187,599	120,681	0	0	46,227	810,001	7	251,632
6. Colorado.....CO	0	18,248	0	0	20,871	20,000	1	38,050
7. Connecticut.....CT	0	0	0	0	(4,189)	0	0	0
8. Delaware.....DE	0	0	0	0	(15,424)	0	0	0
9. District of Columbia.....DC	11,260	.956	0	0	.113	0	0	1,994
10. Florida.....FL	0	0	0	0	(3,965)	0	0	0
11. Georgia.....GA	9,814	18,849	0	0	(4,801)	0	0	39,303
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	1,407	0	0	(2,118)	0	0	2,933
14. Illinois.....IL	5,151	6,502	0	0	2,208	0	0	13,558
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(882)	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	2,040	0	0	.87	0	0	4,253
21. Maryland.....MD	.80,269	29,157	0	0	27,100	50,000	1	60,794
22. Massachusetts.....MA	0	2,049	0	0	(199)	0	0	4,273
23. Michigan.....MI	.20,057	15,999	0	0	8,321	0	0	33,359
24. Minnesota.....MN	1,276	2,945	0	0	.193	0	0	6,140
25. Mississippi.....MS	11,888	9,779	0	0	10,629	0	0	20,390
26. Missouri.....MO	0	5,179	0	0	(1,421)	.1	0	10,798
27. Montana.....MT	0	1,126	0	0	1,467	0	0	2,348
28. Nebraska.....NE	0	1,692	0	0	.261	0	0	3,528
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	(7,008)	3,508	0	0	5,531	0	0	7,315
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	7,739	0	0	1,932	0	0	16,137
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	.13,856	6,079	0	0	1,152	0	0	12,675
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	0	0	0	(5,059)	0	0	0
38. Oregon.....OR	5,435	2,637	0	0	.583	0	0	5,498
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	.34,897	23,633	0	0	3,167	0	1	6,398
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	.28,376	19,818	0	0	(3,786)	0	0	41,322
44. Texas.....TX	3,593	.8,330	0	0	(62,347)	150,000	2	17,369
45. Utah.....UT	0	1,531	0	0	(2,592)	0	0	3,193
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	.35,600	31,555	0	0	.52,557	100,000	1	65,796
48. Washington.....WA	.12,382	.9,403	0	0	.2,750	.50,000	1	19,605
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	0	0	0	(1,944)	0	0	0
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.....	487,270	397,412	0	0	42,826	1,180,004	15	785,761

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	30,932	11,633	0	0	16,194	0	0	27,010
2. Alaska.....AK	48,192	18,279	0	0	17,045	0	0	26,007
3. Arizona.....AZ	5,765	6,820	0	0	2,912	300,000	2	9,703
4. Arkansas.....AR	0	11,928	0	0	11,721	0	0	16,970
5. California.....CA	983,493	866,312	500,922	7	907,782	3,972,500	64	1,232,895
6. Colorado.....CO	56,489	21,171	0	0	24,376	0	3	30,121
7. Connecticut.....CT	16,793	12,859	0	0	11,031	1	2	18,294
8. Delaware.....DE	0	13	0	0	0	0	0	19
9. District of Columbia.....DC	0	4,846	0	0	4,364	0	0	6,895
10. Florida.....FL	41,943	84,985	0	0	93,122	337,600	8	132,367
11. Georgia.....GA	43,378	36,350	0	0	112,954	75,001	0	51,716
12. Hawaii.....HI	2,531	1,363	0	0	1,598	0	0	1,939
13. Idaho.....ID	22,539	15,190	0	0	90,975	125,000	1	21,612
14. Illinois.....IL	(161,300)	59,144	760,446	4	580,427	4,360,001	43	84,146
15. Indiana.....IN	7,805	7,032	0	0	6,834	0	0	10,004
16. Iowa.....IA	1,748	4,710	0	0	6,154	0	0	6,701
17. Kansas.....KS	0	1,399	0	0	1,244	0	0	1,990
18. Kentucky.....KY	42,040	170,212	176,620	2	646,104	870,000	11	255,194
19. Louisiana.....LA	0	3,145	0	0	2,502	0	0	4,475
20. Maine.....ME	3,380	6,076	0	0	5,007	1	0	8,645
21. Maryland.....MD	32,415	20,996	0	0	20,365	0	1	29,872
22. Massachusetts.....MA	31,812	10,446	0	0	6,769	0	0	14,862
23. Michigan.....MI	17,844	11,837	0	0	12,557	0	0	16,841
24. Minnesota.....MN	58,190	21,389	0	0	19,572	0	1	30,431
25. Mississippi.....MS	5,749	10,353	0	1	7,797	0	0	14,730
26. Missouri.....MO	474,801	118,390	0	0	183,690	250,000	4	168,437
27. Montana.....MT	17,368	7,825	0	0	7,539	100,000	1	11,132
28. Nebraska.....NE	0	1,906	0	0	1,584	0	0	2,712
29. Nevada.....NV	1,141	9,507	0	0	8,841	0	1	13,525
30. New Hampshire.....NH	0	137	0	0	(267)	0	0	195
31. New Jersey.....NJ	14,038	20,978	0	0	34,851	100,000	6	79,901
32. New Mexico.....NM	16,716	4,660	0	0	3,630	1	1	6,630
33. New York.....NY	444,505	192,295	95,178	2	296,964	906,900	25	273,585
34. North Carolina.....NC	18,137	28,090	0	1	29,883	0	1	39,964
35. North Dakota.....ND	0	2,550	0	0	2,387	0	0	3,627
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	52,288	2,743	4	146,414	101,001	7	74,391
38. Oregon.....OR	19,492	18,716	0	0	17,692	0	2	26,627
39. Pennsylvania.....PA	19,756	37,763	0	0	41,055	0	1	67,811
40. Rhode Island.....RI	0	0	0	0	0	0	1	0
41. South Carolina.....SC	(2,681)	14,418	0	0	112,048	110,000	4	20,514
42. South Dakota.....SD	40,901	10,778	0	0	11,211	0	0	15,334
43. Tennessee.....TN	335	66,011	0	0	157,675	765,100	11	93,916
44. Texas.....TX	28,792	46,976	0	1	47,448	150,000	2	66,834
45. Utah.....UT	25,664	9,662	0	0	8,887	785,000	4	13,747
46. Vermont.....VT	12,956	5,552	0	0	6,147	200,001	2	7,899
47. Virginia.....VA	34,234	10,093	0	0	9,434	0	0	14,360
48. Washington.....WA	70,426	59,470	0	1	49,330	9,001	4	84,610
49. West Virginia.....WV	0	0	0	0	0	0	1	0
50. Wisconsin.....WI	16,094	37,820	0	0	41,975	0	1	63,907
51. Wyoming.....WY	4,692	1,065	0	0	1,434	0	0	1,516
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.....	2,549,105	2,175,438	1,535,909	23	3,829,258	13,517,108	215	3,204,613

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