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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

JAMES RIVER INSURANCE COMPANY

NAIC Group Code 3494 (Current) 3494 (Prior) NAIC Company Code 12203 Employer's ID Number 22-2824607

Organized under the Laws of Ohio , State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 06/30/1987 Commenced Business 09/11/1987

Statutory Home Office 50 WEST BROAD STREET, SUITE 1330 (Street and Number), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 6641 WEST BROAD STREET, SUITE 300 (Street and Number)

RICHMOND, VA, US 23230 (City or Town, State, Country and Zip Code), 804-289-2713 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6641 WEST BROAD STREET, SUITE 300 (Street and Number)

RICHMOND, VA, US 23230 (City or Town, State, Country and Zip Code), 804-289-2713 (Area Code) (Telephone Number)

Internet Website Address www.jamesriverins.com

Statutory Statement Contact PATRICIA AILEEN SELLS (Name), 804-289-2711 (Area Code) (Telephone Number)

Patricia.Sells@jamesriverins.com (E-mail Address), 804-420-1059 (FAX Number)

OFFICERS

PRESIDENT AND CEO	RICHARD JOHN SCHMITZER	SVP AND CFO	TIMOTHY SEAN MACALEESE
TREASURER AND CONTROLLER	PATRICIA AILEEN SELLS	CHAIRPERSON OF THE BOARD	SARAH CASEY DORAN

OTHER

PAMELA LLULL KNOWLES, SECRETARY	DONALD TODD HIERMAN, ASSISTANT SECRETARY	

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	SARAH CASEY DORAN
ANGELA JENKINS BURNETT #	TIMOTHY SEAN MACALEESE	

State of VIRGINIA
County of HENRICO
SS:

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.

Richard John Schmitzer	Patricia Aileen Sells	Timothy Sean MacAleese
President and CEO	Treasurer and Controller	SVP and CFO

Subscribed and sworn to before me this
______ day of ______

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	201,999,857	0	201,999,857	288,804,675
2.	Stocks:				
	2.1 Preferred stocks	37,400,988	0	37,400,988	44,593,564
	2.2 Common stocks	58,678,562	0	58,678,562	39,353,378
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 45,455,619), cash equivalents ($ 53,489,476) and short-term investments ($ 0)	98,945,095	0	98,945,095	921,875,673
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	52,637	0	52,637	0
8.	Other invested assets	46,319,819	0	46,319,819	9,096,279
9.	Receivables for securities	1,560,162	0	1,560,162	4,785,152
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)	444,957,120	0	444,957,120	1,308,508,721
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	2,090,967	0	2,090,967	2,128,482
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	125,187,272	8,159,322	117,027,950	122,119,366
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	118,523,958	0	118,523,958	78,614,616
	16.2 Funds held by or deposited with reinsured companies	229,613,369	0	229,613,369	198,641,670
	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	8,795,913	0	8,795,913	2,091,912
18.2	Net deferred tax asset	6,404,383	3,765,610	2,638,773	12,739,860
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	87,813	0	87,813	130,370
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	55,295,962	1,555,654	53,740,308	47,275,654
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	990,956,757	13,480,586	977,476,171	1,772,250,651
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	990,956,757	13,480,586	977,476,171	1,772,250,651
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Claims deposit	2,449,240	0	2,449,240	2,514,448
2502.	Claims receivable	49,277,421	0	49,277,421	43,592,515
2503.	Service fees receivable	589,127	0	589,127	219,846
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,980,174	1,555,654	1,424,520	948,845
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	55,295,962	1,555,654	53,740,308	47,275,654

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 35,495,516)	389,611,094	183,688,205
2.	Reinsurance payable on paid losses and loss adjustment expenses	20,809,452	7,965,876
3.	Loss adjustment expenses	120,134,503	76,348,866
4.	Commissions payable, contingent commissions and other similar charges	2,700,000	2,712,557
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 $ 374,128,886 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)	54,590,430	48,231,214
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)	147,947,376	96,235,902
13.	Funds held by company under reinsurance treaties	323,465,434	280,290,292
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)	231,000	231,000
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	6,202,142	6,295,862
20.	Derivatives	0	0
21.	Payable for securities	3,008,805	2,588,131
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	(239,757,201)	895,245,355
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	828,943,035	1,599,833,260
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	828,943,035	1,599,833,260
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	164,113,177	128,265,276
35.	Unassigned funds (surplus)	(19,127,541)	40,604,615
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	148,533,136	172,417,391
38.	Totals (Page 2, Line 28, Col. 3)	977,476,171	1,772,250,651
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve ceded	(289,319,243)	0
2502.	Deferred ceding commission	34,299,226	30,260,600
2503.	Funds held on deposit	9,545,052	859,919,711
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,717,764	5,065,044
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(239,757,201)	895,245,355
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 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 $ 613,424,869)	574,739,462	443,728,880	611,592,782
	1.2 Assumed (written $ 76,289,107)	71,646,512	61,073,557	83,143,516
	1.3 Ceded (written $ 604,171,050)	567,202,265	437,103,660	602,735,200
	1.4 Net (written $ 85,542,926)	79,183,709	67,698,777	92,001,098
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 37,756,191):			
	2.1 Direct	501,766,651	215,283,167	337,578,696
	2.2 Assumed	32,900,738	24,607,761	30,926,347
	2.3 Ceded	444,267,614	206,118,574	309,240,075
	2.4 Net	90,399,775	33,772,354	59,264,968
3.	Loss adjustment expenses incurred	40,796,892	22,208,310	35,257,256
4.	Other underwriting expenses incurred	5,153,646	9,741,162	10,510,183
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	136,350,313	65,721,826	105,032,407
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(57,166,604)	1,976,951	(13,031,309)
	INVESTMENT INCOME			
9.	Net investment income earned	10,384,392	14,394,744	18,198,604
10.	Net realized capital gains (losses) less capital gains tax of $ 659,332	2,480,343	(5,945,612)	(8,632,986)
11.	Net investment gain (loss) (Lines 9 + 10)	12,864,735	8,449,132	9,565,618
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 357,588)	(357,588)	(375,631)	(402,088)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	36,850	(388,947)	(453,926)
15.	Total other income (Lines 12 through 14)	(320,738)	(764,578)	(856,014)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(44,622,607)	9,661,505	(4,321,705)
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)	(44,622,607)	9,661,505	(4,321,705)
19.	Federal and foreign income taxes incurred	(7,229,535)	3,554,205	1,842,026
20.	Net income (Line 18 minus Line 19)(to Line 22)	(37,393,072)	6,107,300	(6,163,731)
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	172,417,391	167,491,271	167,491,271
22.	Net income (from Line 20)	(37,393,072)	6,107,300	(6,163,731)
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 802,576	5,500,546	(3,027,653)	6,225,836
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	(5,834,232)	2,820,755	2,392,195
27.	Change in nonadmitted assets	(5,005,398)	(12,556,393)	2,621,820
28.	Change in provision for reinsurance	0	0	(150,000)
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	35,847,901	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(17,000,000)	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)	(23,884,255)	(6,655,991)	4,926,120
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	148,533,136	160,835,280	172,417,391
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	0	(375,789)	(375,789)
1402.	Miscellaneous	36,850	(13,158)	(78,137)
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	36,850	(388,947)	(453,926)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	140,932,970	68,419,792	71,144,778
2.	Net investment income	10,709,785	14,570,936	18,552,567
3.	Miscellaneous income	(320,738)	(764,578)	(856,014)
4.	Total (Lines 1 to 3)	151,322,017	82,226,150	88,841,331
5.	Benefit and loss related payments	(57,485,649)	61,632,282	82,856,554
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	2,177,458	46,835,175	57,889,034
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	133,798	(851,506)	524,022
10.	Total (Lines 5 through 9)	(55,174,393)	107,615,951	141,269,610
11.	Net cash from operations (Line 4 minus Line 10)	206,496,410	(25,389,801)	(52,428,279)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	144,931,219	96,994,174	153,344,206
	12.2 Stocks	6,122,176	3,555,001	6,897,160
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	7,016,562	8,252,134	11,776,988
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	80,364	(39,183)	(27,551)
	12.7 Miscellaneous proceeds	3,645,664	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	161,795,985	108,762,126	171,990,803
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	53,490,505	208,471,444	249,757,389
	13.2 Stocks	14,872,331	3,453,230	9,784,578
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	43,183,381	6,752,395	7,560,716
	13.6 Miscellaneous applications	52,637	6,038,766	7,251,325
	13.7 Total investments acquired (Lines 13.1 to 13.6)	111,598,854	224,715,835	274,354,008
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)	50,197,131	(115,953,709)	(102,363,205)
	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	35,847,901	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	17,000,000	0	0
	16.6 Other cash provided (applied)	(1,098,472,020)	(251,459,930)	(302,615,041)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,079,624,119)	(251,459,930)	(302,615,041)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(822,930,578)	(392,803,440)	(457,406,525)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	921,875,673	1,379,282,198	1,379,282,198
	19.2 End of period (Line 18 plus Line 19.1)	98,945,095	986,478,758	921,875,673

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

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 #	09/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ (37,393,072)	$ (6,163,731)
(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	$ (37,393,072)	$ (6,163,731)
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 148,533,136	$ 172,417,391
(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	$ 148,533,136	$ 172,417,391

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 Determined Prepayment Assumptions

For fixed rate agency mortgage-backed securities, prepayment speeds are calculated utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer consensus survey of long-term prepayment projections.

For other mortgage-backed, loan-backed and structured securities, prepayment assumptions are obtained from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. If Moody's projections are not available, data is obtained from Reuters, which utilizes the median prepayment speed from contributors' models. Prepayment assumptions for fixed rate agency mortgage-backed securities were generated using the prepayment speeds.

(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

Notes to the Financial Statements

5. Investments (Continued)

(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	$	241,821
2. 12 months or longer		834

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

1. Less than 12 months	$	16,487,004
2. 12 months or longer		83,881

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

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

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

The Company holds warrants, which are reported as derivatives. However, these instruments do not meet the qualifications for disclosures under this section.

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships - No Significant Changes

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

Effective June 2021, the Company's immediate parent, James River Group, contributed $35,847,901 of other invested assets as additional Paid in Surplus to the Company in accordance with SSAP No. 72, Surplus and Quasi-Reorganizations, paragraph 8.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due to or from Related Parties

On January 1, 2020, the Company loaned $5 million to its affiliate Falls Lake National Insurance Company (FLNIC) in the form of a promissory note maturing on January 1, 2023. During June 2021, FLNIC paid the Company the entire unpaid principal balance. During the period of the loan, FLNIC paid the Company quarterly interest payments. The Company received $121,800 in total interest payments, of which $39,000 was received during 2021.

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - No Significant Changes

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

Notes to the Financial Statements

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

N. Investment in Insurance SCAs - Not Applicable

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

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements - 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

D. The Company paid an ordinary dividend of $17,000,000 to James River Group on March 31, 2021.

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 was 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 was 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, the Company withdrew the collateral posted to the separate trust account during 2019. At December 31, 2020, the Company held collateral funds of $859.9 million. During 2021, all of the funds were returned to the trust account as part of the Loss Portfolio Transfer agreement, see Note 21.

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	$	$ 19,541,427	$ 83,174	$	$ 19,624,601
	Preferred stock - industrial & misc.		28,900,988			28,900,988
	Common stock - industrial & misc.	21,138,702	4,793,325	3,297		25,935,324
	Common stock - mutual funds	1,685,268				1,685,268
	Common stock - closed-end funds	6,139,080				6,139,080
	Money market mutual funds				53,489,476	53,489,476
	Derivative Part A - Stock Warrants			52,637		52,637
	Total assets at fair value/NAV	$ 28,963,050	$ 53,235,740	$ 139,108	$ 53,489,476	$ 135,827,374
b.	Liabilities at fair value					
	Not applicable	$	$	$	$	$
	Total liabilities at fair value	$	$	$	$	$

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

	Description	Ending balance as of 06/30/2021	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 09/30/2021
a.	Assets										
	Bank Loans	$ 87,592	$ –	$ –	$ –	$ 4,463	$ –	$ –	$ (8,881)	$ –	$ 83,174
	Common Stock - industrial & misc	–	3,297	–	–	–	–	–	–	–	3,297
	Derivative Part A - Stock Warrants	–	52,637	–	–	–	–	–	–	–	52,637
	Total assets	$ 87,592	$ 55,934	$ –	$ –	$ 4,463	$ –	$ –	$ (8,881)	$ –	$ 139,108
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(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 and IHS Markit. 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 Net Asset Value (NAV). 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 September 30, 2021, 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	$ 210,300,601	$ 201,999,857	$ 6,118,470	$ 204,098,957	$ 83,174	$	$
Preferred stock	38,540,371	37,400,988		38,540,371			
Common stock	33,759,672	33,759,672	28,963,050	4,793,325	3,297		
Other Investments	10,588,509	8,500,000			10,588,509		
Cash equivalents & short-term investments	53,489,476	53,489,476				53,489,476	
Derivative Part A	52,637	52,637			52,637		

D. Not Practicable to Estimate Fair Value - Not Applicable

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

Notes to the Financial Statements

21. Other Items

A. Unusual or Infrequent Items

Legacy Commercial Auto Loss Portfolio Transfer ("LPT")

On September 27, 2021, the Company and its wholly owned subsidiary James River Casualty Company (the Companies) entered into a loss portfolio transfer reinsurance transaction with Aleka Insurance, Inc. ("Aleka"), a wholly owned captive insurer of Uber Technologies, Inc. ("Uber"), under which Aleka will reinsure substantially all of the Companies' legacy portfolio of commercial auto policies related to Uber's ridesharing business. Under the terms of the transaction, based on reserves in place as of July 1, 2021, the Companies ceded to Aleka approximately $345.1 million of commercial auto liabilities relating to business written for Uber's ridesharing business in the years 2013-2019. The coverage being provided by Aleka is fully collateralized and not subject to an aggregate limit. The Companies paid Aleka a reinsurance premium of $345.1 million.

Aleka established a collateral trust as security for its obligations to the Companies, which will be maintained at 102% of the Companies' estimate of Aleka's obligation under the reinsurance agreement, calculated in accordance with statutory accounting principles. The balance in the LPT Trust at September 30, 2021 is $309.6 million securing total reinsurance recoverables of $305.8 million (including $292.1 million of unpaid recoverables and $13.7 million of paid recoverables) associated with the LPT Transaction.

The LPT is considered a retroactive reinsurance contract. The Loss and LAE reserves ceded under the LPT are reflected as a contra-liability "Retroactive Reinsurance Reserve Ceded" within Aggregate Write-Ins for Liabilities. In the event that the cumulative loss and LAE ceded under the LPT exceed the consideration paid, the resulting gain would be reflected as a Special Surplus Fund. The Special Surplus Fund gain would be transferred to Unassigned Funds when the actual retroactive reinsurance recovered exceeds the consideration paid.

Legacy Commercial Auto Partial Reinsurance Commutation

Effective July 1, 2021, the Company partially commuted both of its 70% quota share reinsurance agreements with its affiliates Carolina Re LTD. and JRG Reinsurance Company, LTD. ("the Reinsurers") for all policies related to the Legacy Commercial Auto business with Uber. The Company and the Reinsurers fully and finally settled its obligations. As a result of these transactions the consideration was $195.1 million and $51.7 million from Carolina Re LTD. and JRG Reinsurance Company, LTD., respectively, of which $37.4m and $6.4m is outstanding, respectively, as of September 30, 2021.

Impact of the COVID-19 Pandemic

For a full discussion of the impact of the coronavirus (COVID-19) pandemic and related economic conditions on the Company's results for the year ended December 31, 2020, please see "Note 21" in the Company's 2020 Annual Statement. The Company continues to monitor the impact that the outbreak of the coronavirus (COVID-19) pandemic may be having on the Company's financial condition and results of operations.

C. Other Disclosures - Not Applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

Effective November 2021, the Company's immediate parent, James River Group, contributed $15,000,000 of cash as additional Paid in Surplus to the Company in accordance with SSAP No. 72, Surplus and Quasi-Reorganizations, paragraph 8.

There were no other subsequent events occurring through November 12, 2021, that merited recognition or disclosure in these statements.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not write any contracts with retroactive rated contract terms.

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

E. Calculation of Nonadmitted Retrospective Premium - None

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

NONE

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - 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 indicated periods:

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses (Continued)

	Sep. 30, 2021	Dec. 31, 2020
Reserves, Net of Reinsurance Recoverables at Beginning of Period	$260,037,071	$277,384,999
Loss and loss adjustment expense incurred:		
Current accident year	62,191,024	68,777,837
Prior accident years	69,005,643	25,744,388
	131,196,667	94,522,224
Loss and loss adjustment expense payments made for:		
Current accident year	6,565,032	7,400,360
Prior accident years	(125,076,891)	104,469,792
	(118,511,859)	111,870,152
Reserves, Net of Reinsurance Recoverables at End of Period	**$509,745,597**	**$260,037,071**

The foregoing reconciliation shows that $69.0 million of adverse development was experienced in the nine months ended September 30, 2021 on the reserve for losses and loss adjustment expenses held at December 31, 2020. During the first quarter of 2021, the Company recognized adverse reserve development of $50.7 million on its commercial auto business, almost entirely related to a previously canceled account that has been in runoff since 2019. The reported losses on this terminated commercial auto account meaningfully exceeded the Company's expectations for the three months ended March 31, 2021.

The Company had expected that reported losses would decline as the account moved further into runoff, but the continued heavy reported loss emergence in Q1 2021 indicated more inherent severity in the book than anticipated. In response, the Company meaningfully adjusted its actuarial methodology, resulting in a significant strengthening of reserves for this account. In prior quarters, its actuarial work for this terminated commercial auto account had been based on industry data, pricing data, experience data, average claims severity data, and blended methodologies. However, the continuation of the highly elevated reported losses in the first quarter of 2021 led the Company to conclude that using only its own loss experience in its paid and incurred reserve projections rather than the array of inputs that were used in prior quarters, and giving greater weight to incurred methods, would provide a better estimate of ultimate losses on the this account.

On September 27, 2021, James River Insurance Company and James River Casualty Company (together, “James River”) entered into a loss portfolio transfer transaction, as described in Note 21. The Company recognized a pre-tax loss of $19.2 million as adverse loss and loss adjustment reserve development for the third quarter of 2021 associated with the loss portfolio transfer, of which $15.8 million was related to claims handling costs. The $15.8 million claims handling costs constitutes the Company's contribution to the fees of an administrator appointed by the Company and Aleka to handle the claims on the Rasier commercial auto policies for the remaining life of those claims, and unallocated loss adjustment expenses required to facilitate the transition of the claims to the administrator.

Effective July 1, 2021, the Company partially commuted its quota share reinsurance contract with its affiliates, as described in Note 21. As part of the partial commutation the Company received $248.8 million in ceded recoveries included in loss payments, above. The transaction did not have any impact on losses incurred.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses

The Company meaningfully adjusted its actuarial methodology, resulting in a significant strengthening of reserves for this account during the first quarter of 2021, as described in A above.

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 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 [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Not applicable		

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. 12/31/2019

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. 12/31/2019

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). 06/26/2021

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 by 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 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					

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 22,437,566	$ 24,918,892
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 5,000,000	$ 33,970,444
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,437,566	$ 58,889,336
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
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 the 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

GENERAL INTERROGATORIES

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
Truist Bank	P.O. Box 465, Atlanta, GA 30302
US Bank, N.A.	One Federal Street, Boston, MA 02110

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Not applicable		

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 information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Not applicable			

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 Mangement	KUR85E5PS4GQFZTFC130	SEC	NO
131940	Angelo Gordon & Co	XXJ808R0NB9FETFPCB63	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:

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

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

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

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

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:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. 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.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported 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.
   f. 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

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 [X] No [ ]
   If yes, attach an explanation.
   On July 1, 2021, the Company partially commuted both of its 70% quota share reinsurance agreements with its affiliates Carolina Re LTD. and JRG Reinsurance Company, LTD. ("the Reinsurers") for all policies related to the Legacy Commercial Auto business. For more details, see footnote 21.

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.
On July 1, 2021, the Company partially commuted both of its 70% quota share reinsurance agreements with its affiliates Carolina Re LTD. and JRG Reinsurance Company, LTD. ("the Reinsurers") for all policies related to the Legacy Commercial Auto business. For more details, see footnote 21.

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:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	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 balance of the 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
	AA-1460023	RenaissanceRe Europe AG	CHE	Unauthorized		
	AA-3191435	Conduit Re	BMU	Unauthorized		

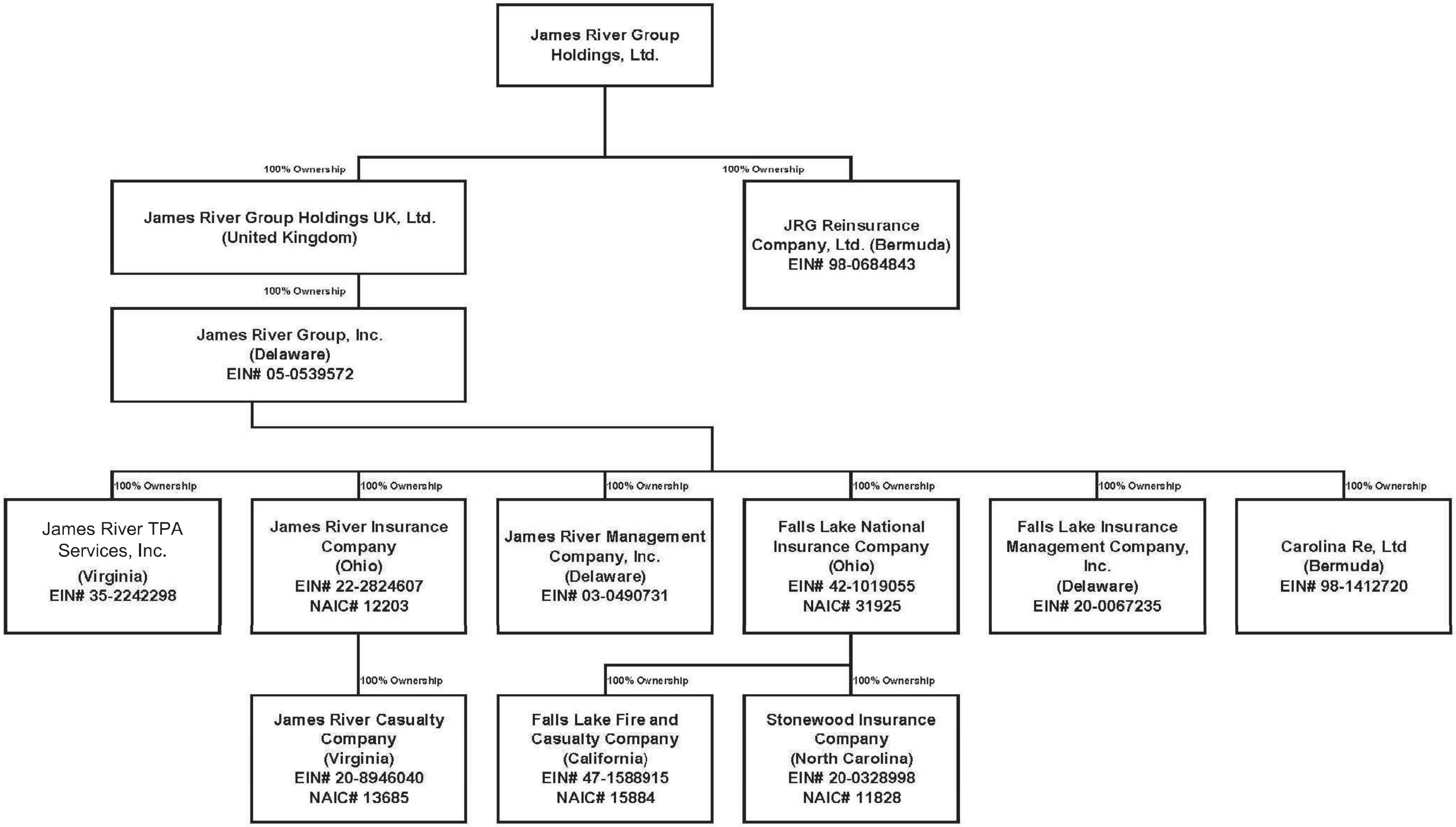
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	E	4,617,315	2,891,945	5,308,036	479,042	8,634,537	6,709,269
2. Alaska AK	E	343,444	489,648	33,912	93,367	446,269	381,756
3. Arizona AZ	E	11,621,583	8,477,731	1,343,088	448,154	21,409,072	12,575,339
4. Arkansas AR	E	3,360,541	3,072,058	7,073	111,350	3,148,065	1,497,149
5. California CA	E	109,389,997	98,631,048	125,045,718	88,014,153	372,729,954	308,995,172
6. Colorado CO	E	6,646,934	6,635,954	1,673,951	1,349,531	7,769,195	10,826,805
7. Connecticut CT	E	3,043,332	2,116,246	1,824,718	1,647,568	6,542,958	5,245,909
8. Delaware DE	E	1,038,803	698,302	259,653	243,476	1,603,042	1,481,503
9. District of Columbia DC	E	751,015	593,578	3,082,507	3,070,058	7,685,824	4,844,789
10. Florida FL	E	102,789,880	75,448,821	21,495,890	12,211,629	151,567,061	105,964,244
11. Georgia GA	E	11,716,335	8,476,438	4,186,663	3,272,292	17,069,095	16,432,501
12. Hawaii HI	E	338,294	365,710	140,729	355,229	1,309,783	642,542
13. Idaho ID	E	1,789,897	754,819	165,000	18,056	1,168,652	1,195,082
14. Illinois IL	E	13,894,413	10,257,839	2,524,018	9,373,780	28,364,799	23,323,742
15. Indiana IN	E	3,852,772	3,046,873	507,797	3,788,304	7,466,720	5,319,858
16. Iowa IA	E	1,811,499	946,531	1,743,239	112,295	2,111,318	1,656,984
17. Kansas KS	E	2,272,884	6,790,725	366,463	314,458	7,968,825	7,926,744
18. Kentucky KY	E	2,439,274	3,194,288	825,156	950,565	3,949,873	3,417,814
19. Louisiana LA	E	12,366,335	11,699,752	7,309,040	5,773,486	31,950,220	23,672,203
20. Maine ME	E	704,470	360,340	9,925	33,061	758,453	411,872
21. Maryland MD	E	2,889,383	4,089,381	1,713,931	5,118,031	10,099,288	9,382,228
22. Massachusetts MA	E	8,532,720	6,141,895	2,238,174	5,794,704	20,320,252	14,867,259
23. Michigan MI	E	3,620,204	4,024,973	1,730,930	3,878,275	10,949,287	10,218,911
24. Minnesota MN	E	4,534,979	4,095,008	301,826	740,167	7,413,071	4,035,620
25. Mississippi MS	E	4,133,973	3,064,927	3,744	403,974	5,641,549	2,947,073
26. Missouri MO	E	9,553,195	7,839,706	1,142,886	3,074,513	17,852,598	16,064,429
27. Montana MT	E	1,182,114	935,485	(3,870)	(11,240)	1,569,620	1,447,673
28. Nebraska NE	E	1,997,599	1,731,211	169,532	73,599	5,323,966	1,793,973
29. Nevada NV	E	5,110,710	3,718,251	9,238,021	5,908,489	25,888,695	17,635,639
30. New Hampshire NH	E	1,513,092	411,670	60,997	67,813	1,115,596	730,275
31. New Jersey NJ	E	16,914,546	12,514,387	4,680,059	3,896,511	37,582,341	27,874,365
32. New Mexico NM	E	689,850	1,075,985	38,202	644,197	1,313,409	1,351,566
33. New York NY	E	75,131,390	78,607,479	5,669,815	11,659,783	139,506,532	118,959,072
34. North Carolina NC	E	5,591,110	4,520,156	2,794,581	411,105	20,478,473	12,355,731
35. North Dakota ND	E	480,141	549,335	19,059	1,113	864,066	712,619
36. Ohio OH	D	10,856,283	0	0	0	3,836,862	0
37. Oklahoma OK	E	6,021,314	4,437,727	199,089	740,593	10,963,278	4,382,048
38. Oregon OR	E	6,065,567	5,725,252	1,153,103	703,599	7,414,843	6,186,375
39. Pennsylvania PA	E	17,170,854	15,262,150	5,870,453	2,761,495	24,229,261	22,833,103
40. Rhode Island RI	E	792,907	331,636	662,356	938,823	1,827,410	1,121,627
41. South Carolina SC	E	4,844,377	3,551,030	2,605,739	2,415,692	9,829,314	6,632,070
42. South Dakota SD	E	284,919	270,903	0	926	297,014	176,801
43. Tennessee TN	E	4,852,333	4,039,661	876,884	2,135,563	20,901,864	17,474,863
44. Texas TX	E	97,108,951	59,535,659	12,221,274	4,698,729	133,473,943	76,401,533
45. Utah UT	E	2,595,281	2,285,436	420,991	705,571	3,630,789	2,923,507
46. Vermont VT	E	225,310	92,126	0	6,146	384,126	293,746
47. Virginia VA	E	6,712,193	7,472,423	3,295,670	3,212,341	12,717,073	10,252,908
48. Washington WA	E	14,906,064	11,594,583	5,497,600	2,214,181	20,383,916	19,103,708
49. West Virginia WV	E	918,550	483,228	9,903	562,340	1,596,896	1,316,925
50. Wisconsin WI	E	2,319,919	1,907,505	1,374,823	1,122,526	4,056,330	3,212,187
51. Wyoming WY	E	1,046,965	468,672	0	0	512,972	468,208
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	E	39,059	(9,029)	40,838	20,103	523,745	141,365
55. U.S. Virgin Islands VI	E	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	613,424,869	495,717,457	241,879,186	195,559,516	1,246,152,094	955,818,684
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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


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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			98-0585280	0	1620459	NASDAQ	James River Group Holdings, Ltd	BMU	UIP			0.000		N	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
			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
			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
			35-2242298	0	0		James River TPA 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
			03-0490731	0	0		James River Management Company, Inc	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
			20-0067235	0	0		Falls Lake Insurance Management Company, Inc	DE	NIA	James River Group, Inc	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 Company	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 Company	Ownership	100.000	James River Group Holdings, Ltd	N	0
			98-1412720	0	0		Carolina Re, Ltd	BMU	IA	James River Group, Inc	Ownership	100.000	James River Group Holdings, Ltd	N	0

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	5,679,456	(5,642,353)	(99.3)	195.1
2.	Allied Lines	20,044,259	69,740,653	347.9	57.4
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	2,638	431	16.3	(25.7)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	69,724	(43,193)	(61.9)	(105.1)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	15,604	28,180	180.6	251.4
11.2	Medical professional liability - claims-made	10,650,392	7,646,717	71.8	137.1
12.	Earthquake	4,322,961	1,005,089	23.3	11.1
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	405,988,482	203,917,060	50.2	47.2
17.2	Other liability - claims-made	27,435,231	3,124,088	11.4	4.1
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	56,836,472	27,025,635	47.5	33.6
18.2	Products liability - claims-made	18,570,379	1,718,175	9.3	(4.1)
19.1,19.2	Private passenger auto liability	0	0	0.0	0.0
19.3,19.4	Commercial auto liability	25,123,864	193,246,169	769.2	115.4
21.	Auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	574,739,462	501,766,651	87.3	48.5
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,060,437	6,346,128	5,752,234
2.	Allied Lines	6,511,985	23,962,650	18,264,562
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	3,611	3,611	3,489
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	35,383	79,121	22,343
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	37,906
11.2	Medical professional liability - claims-made	4,487,466	13,554,860	10,067,240
12.	Earthquake	2,191,908	4,930,142	4,188,232
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	147,824,889	428,557,109	340,905,791
17.2	Other liability - claims-made	11,093,312	30,465,592	23,815,323
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	19,751,064	57,759,438	52,064,227
18.2	Products liability - claims-made	6,531,636	16,920,536	17,076,748
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	18,078,005	30,845,682	23,519,362
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	218,569,696	613,424,869	495,717,457
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	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 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 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. 2018 + Prior	76,178	41,020	117,198	(55,330)	1,731	(53,599)	141,646	887	71,321	213,854	10,138	32,919	43,057
2. 2019	37,134	44,246	81,380	(79,233)	888	(78,345)	106,465	(812)	85,672	191,325	(9,902)	41,502	31,600
3. Subtotals 2019 + Prior	113,312	85,266	198,578	(134,563)	2,619	(131,944)	248,111	75	156,993	405,179	236	74,421	74,657
4. 2020	7,900	53,559	61,459	3,708	3,159	6,867	3,087	8,611	37,243	48,941	(1,105)	(4,546)	(5,651)
5. Subtotals 2020 + Prior	121,212	138,825	260,037	(130,855)	5,778	(125,077)	251,198	8,686	194,236	454,120	(869)	69,875	69,006
6. 2021	XXX	XXX	XXX	XXX	6,565	6,565	XXX	7,074	48,552	55,626	XXX	XXX	XXX
7. Totals	121,212	138,825	260,037	(130,855)	12,343	(118,512)	251,198	15,760	242,788	509,746	(869)	69,875	69,006
8. Prior Year-End Surplus As Regards Policyholders	172,417										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. (0.7)	2. 50.3	3. 26.5
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 40.0

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

Explanations:

1. The data for this supplement is not required to be filed.

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 Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 2 2 0 3 2 0 2 1 4 9 0 0 0 0 0 3

3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 2 2 0 3 2 0 2 1 3 6 5 0 0 0 0 3

4. Director and Officer Supplement [Document Identifier 505] — 1 2 2 0 3 2 0 2 1 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	Deductible recoverable	2,977,999	1,555,654	1,422,345	946,670
2505.	Other assets	2,175	0	2,175	2,175
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,980,174	1,555,654	1,424,520	948,845

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Other liabilities	5,717,764	5,065,044
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,717,764	5,065,044

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

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,096,279	13,341,310
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	40,122,901	6,250,000
	2.2 Additional investment made after acquisition	3,060,480	1,310,716
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	1,056,721	(28,759)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	7,016,562	11,776,988
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)	46,319,819	9,096,279
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	46,319,819	9,096,279

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	372,751,615	276,960,463
2.	Cost of bonds and stocks acquired	68,362,836	259,541,968
3.	Accrual of discount	365,427	347,467
4.	Unrealized valuation increase (decrease)	5,113,252	7,121,791
5.	Total gain (loss) on disposals	3,219,428	(3,974,372)
6.	Deduct consideration for bonds and stocks disposed of	151,053,395	160,241,366
7.	Deduct amortization of premium	679,756	944,417
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	6,059,918
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	298,079,407	372,751,615
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	298,079,407	372,751,615

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)	187,884,777	19,179,176	86,654,165	(2,211,188)	188,303,147	187,884,777	118,198,601	202,182,317
2. NAIC 2 (a)	38,226,862	104,648	7,570,351	1,992,287	39,565,195	38,226,862	32,753,447	42,183,240
3. NAIC 3 (a)	1,672,144	203,308	414,377	613,829	1,298,722	1,672,144	2,074,903	1,094,135
4. NAIC 4 (a)	37,229,501	3,392,860	7,142,357	2,189,496	34,686,272	37,229,501	35,669,500	30,580,311
5. NAIC 5 (a)	14,933,914	2,480,055	1,649,898	(2,460,664)	16,302,900	14,933,914	13,303,408	15,530,663
6. NAIC 6 (a)	0	0	0	0	174,538	0	0	174,270
7. Total Bonds	279,947,198	25,360,046	103,431,147	123,761	280,330,774	279,947,198	201,999,858	291,744,936
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	148,769
9. NAIC 2	37,764,920	0	0	(363,933)	38,298,500	37,764,920	37,400,987	44,444,795
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	37,764,920	0	0	(363,933)	38,298,500	37,764,920	37,400,987	44,593,564
15. Total Bonds and Preferred Stock	317,712,118	25,360,046	103,431,147	(240,172)	318,629,274	317,712,118	239,400,845	336,338,500

(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 $ 0 ; 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 Totals	0	XXX	0	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	2,940,261	60,481,740
2. Cost of short-term investments acquired	5,599,722	22,247,067
3. Accrual of discount	3,075	113,978
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	76	(28,260)
6. Deduct consideration received on disposals	8,543,134	79,873,612
7. Deduct amortization of premium	0	652
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)	0	2,940,261
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	2,940,261

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	0
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	52,637
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	52,637
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	52,637

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	52,637	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		52,637
4.	Part D, Section 1, Column 6	52,637	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	52,637	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		52,637
10.	Part D, Section 1, Column 9	52,637	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	876,045,380	1,206,597,257
2.	Cost of cash equivalents acquired	1,176,919,167	5,111,155,745
3.	Accrual of discount	0	4,352,767
4.	Unrealized valuation increase (decrease)	80,509	(79,849)
5.	Total gain (loss) on disposals	(79,829)	52,203
6.	Deduct consideration received on disposals	1,999,475,751	5,446,032,743
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,489,476	876,045,380
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	53,489,476	876,045,380

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, LP	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC		09/10/2020	1	0	500,000	0	1,750,000	1.740
000000-00-0	Dyal V US Investors, LP	New York	DE	NB Dyal Associates V LP		01/25/2021	1	0	600,000	0	4,125,000	0.580
000000-00-0	AG Direct Lending Fund, LP	Wilmington	DE	AG Direct Lending Fund GP, LLC		06/04/2015	1	0	68,254	0	187,500	1.580
4699999. Any Other Class of Assets - Unaffiliated								0	1,168,254	0	6,062,500	XXX
000000-00-0	DESRI II, LLC	New York	DE	D.E. Shaw Renewable Investments		06/01/2021	1	0	41,025	0	0	24.460
000000-00-0	DESRI IV, LLC	New York	DE	D.E. Shaw Renewable Investments		06/01/2021	1	0	3,061	0	0	4.900
000000-00-0	DESRI V, LLC	New York	DE	D.E. Shaw Renewable Investments		06/01/2021	1	0	388,527	0	0	21.170
000000-00-0	DESRI VI, LLC	New York	DE	D.E. Shaw Renewable Investments		06/01/2021	1	0	21,810	0	0	2.550
4799999. Any Other Class of Assets - Affiliated								0	454,423	0	0	XXX
4899999. Total - Unaffiliated								0	1,168,254	0	6,062,500	XXX
4999999. Total - Affiliated								0	454,423	0	0	XXX
5099999 - Totals								0	1,622,677	0	6,062,500	XXX

E03

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 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change 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
000000-00-0	AG Direct Lending Fund, LP	Wilmington	DE	AG Direct Lending Fund GP, LLC	06/04/2015	07/30/2021	2,479,403	0	0	0	0	0	0	0	251,964	0	0	0	68,254
4699999. Any Other Class of Assets - Unaffiliated							2,479,403	0	0	0	0	0	0	0	251,964	0	0	0	68,254
000000-00-0	DESRI II, LLC	New York	DE	D.E. Shaw Renewable Investments	06/01/2021	08/17/2021	0	0	0	0	0	0	0	0	224,475	0	0	0	41,025
000000-00-0	DESRI IV, LLC	New York	DE	D.E. Shaw Renewable Investments	06/01/2021	09/03/2021	0	0	0	0	0	0	0	0	812,872	0	0	0	3,061
000000-00-0	DESRI V, LLC	New York	DE	D.E. Shaw Renewable Investments	06/01/2021	08/17/2021	0	165,019	0	0	0	165,019	0	0	388,527	0	0	0	388,527
000000-00-0	DESRI VI, LLC	New York	DE	D.E. Shaw Renewable Investments	06/01/2021	08/17/2021	0	15,419	0	0	0	15,419	0	0	21,810	0	0	0	21,810
4799999. Any Other Class of Assets - Affiliated							0	180,438	0	0	0	180,438	0	0	1,447,684	0	0	0	454,423
4899999. Total - Unaffiliated							2,479,403	0	0	0	0	0	0	0	251,964	0	0	0	68,254
4999999. Total - Affiliated							0	180,438	0	0	0	180,438	0	0	1,447,684	0	0	0	454,423
5099999 - Totals							2,479,403	180,438	0	0	0	180,438	0	0	1,699,648	0	0	0	522,677

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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, NAIC Designation Modifier and SVO Administrative Symbol
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		08/19/2021	BOFA SECURITIES INC.		103,336	100,000	105	1.B FE
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		08/19/2021	RBC CAPITAL MARKETS		1,004,280	1,000,000	5,107	1.B FE
938429-W6-0	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		08/19/2021	PIPER SANDLER & CO.		1,027,810	1,000,000	3,632	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,135,426	2,100,000	8,844	XXX
20774Y-2L-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		08/19/2021	Intercompany Transfer		107,383	100,000	404	1.G FE
3138WE-C5-6	FN AS4591 - RMBS		08/19/2021	Intercompany Transfer		465,340	417,828	836	1.A
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV		08/19/2021	Intercompany Transfer		109,092	100,000	943	1.E FE
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		08/19/2021	Citigroup Global Markets, Inc.		1,073,850	1,000,000	9,777	1.B FE
64972C-2B-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		08/19/2021	Intercompany Transfer		108,907	100,000	1,004	1.C FE
881250-EB-6	TERREBONNE PARISH LA SALES & USE TAX		08/19/2021	Intercompany Transfer		108,785	100,000	1,454	1.C FE
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV		08/19/2021	Intercompany Transfer		308,245	250,000	3,713	1.C FE
977123-Y7-7	WISCONSIN ST TRANSN REV		08/19/2021	Wells Fargo		1,244,675	1,250,000	2,982	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,526,277	3,317,828	21,112	XXX
01750C-AA-1	ALLEG 7 A - CDO		08/19/2021	Intercompany Transfer		100,019	100,000	119	1.A FE
02361D-AV-2	AMEREN ILLINOIS CO		08/19/2021	MIZUHO SECURITIES USA LLC		97,036	100,000	405	1.F FE
05683L-AA-4	BCC 2018-1 A1 - CDO	C	08/19/2021	Intercompany Transfer		99,962	100,000	82	1.A FE
115637-AL-4	BROWN-FORMAN CORP		08/19/2021	Intercompany Transfer		116,420	100,000	354	1.G FE
25243Y-AU-3	DIAGEO CAPITAL PLC	C	08/19/2021	Intercompany Transfer		103,230	100,000	802	1.G FE
33767M-AA-3	FKH 20SFR1 A - RMBS		08/19/2021	Morgan Stanley & Co. LLC		1,747,888	1,747,975	1,170	1.A FE
36320M-AL-2	GALXY XX AR - CDO		08/19/2021	Intercompany Transfer		99,931	100,000	95	1.A FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	08/19/2021	Intercompany Transfer		1,860,199	1,750,000	11,375	1.F FE
55821C-AA-2	ATRM 4OR AR2 - CDO	C	08/19/2021	CREDIT SUISSE SECURITIES (USA)		1,500,005	1,500,000	3,891	1.A FE
595620-AM-7	MIDAMERICAN ENERGY CO		08/19/2021	Intercompany Transfer		107,994	100,000	1,206	1.E FE
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/14/2021	BANK OF AMERICA		408,000	408,000	0	4.B FE
65357L-AJ-4	NIAPK 1R AR - CDO		08/19/2021	BNP PARIBAS SECURITIES CORP.		1,997,628	2,000,000	1,953	1.A FE
67448W-AP-3	OBX 2020-EXP3 A8 - CMO/RMBS		08/19/2021	Salomon Smith Barney Inc		1,516,438	1,486,011	2,229	1.D FM
68902V-AK-3	OTIS WORLDWIDE CORP		08/19/2021	Bank of America		104,648	100,000	29	2.B FE
717081-ES-8	PFIZER INC		08/19/2021	Intercompany Transfer		105,952	100,000	1,262	1.F FE
756109-AZ-7	REALTY INCOME CORP		08/19/2021	TRUIST SECURITIES, INC.		98,026	100,000	321	1.G FE
828807-DG-9	SIMON PROPERTY GROUP LP		08/19/2021	Wells Fargo		103,493	100,000	867	1.G FE
89613G-AA-4	TAH 20SFR1 A - RMBS		08/19/2021	Deutsche Bank		1,252,090	1,248,868	104	1.A FE
911312-BK-1	UNITED PARCEL SERVICE INC		08/19/2021	Intercompany Transfer		103,248	100,000	958	1.G FE
931142-CB-7	WALMART INC		08/19/2021	Intercompany Transfer		138,141	100,000	2,450	1.C FE
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		08/19/2021	Intercompany Transfer		552,655	500,000	952	1.D FM
95000U-2C-6	WELLS FARGO & CO		08/19/2021	Intercompany Transfer		1,716,104	1,600,000	4,167	1.E FE
976656-CM-8	WISCONSIN ELECTRIC POWER CO		08/19/2021	BOFA SECURITIES INC.		101,013	100,000	302	1.F FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,030,121	13,640,854	35,092	XXX
000000-00-0	Internap Corporation		08/10/2021	PIK BUY		6,796	6,796	0	5.B
000000-00-0	Production Resource Group, LLC		04/15/2021	PIK BUY		2,410	2,410	0	5.B
000000-00-0	Sungard As New Holdings III, LLC		07/14/2021	DIRECT		57,642	57,642	0	5.B
000000-00-0	Spa Holdings 3 Oy		03/12/2021	GOLDMAN SACHS AND CO.		(295)	(297)	0	5.B
000000-00-0	Recorded Books Inc.		06/29/2021	GOLDMAN SACHS AND CO.		(54,931)	(55,000)	0	5.B
000000-00-0	Webhelp		07/30/2021	GOLDMAN SACHS AND CO.		78,605	79,000	0	5.B
000000-00-0	Proofpoint, Inc.		06/09/2021	GOLDMAN SACHS AND CO.		98,505	99,000	0	5.B
000000-00-0	Cornerstone OnDemand, Inc.		09/21/2021	J.P. MORGAN SECURITIES INC.		224,870	226,000	0	5.B
000000-00-0	ARC Falcon I Inc.		09/22/2021	RBC CAPITAL MARKETS		20,493	20,596	0	5.B
000000-00-0	Pretium PKG Holdings, Inc.		09/22/2021	CREDIT SUISSE FIRST BOSTON GERMANY		57,710	58,000	0	5.B
000000-00-0	ARC Falcon I Inc.		09/22/2021	RBC CAPITAL MARKETS		140,379	141,084	0	5.B
000000-00-0	CHG Healthcare Services, Inc		09/22/2021	GOLDMAN SACHS AND CO.		55,720	56,000	0	5.B
000000-00-0	Liftoff Mobile, Inc.		09/27/2021	MORGAN STANLEY AND CO INC		100,495	101,000	0	5.B
000000-00-0	DexKo Global Inc.		09/24/2021	DIRECT		61,231	61,539	0	5.B
000000-00-0	LSF11 A5 Holdco LLC		09/30/2021	BANK OF AMERICA		52,735	53,000	0	5.B
000000-00-0	Oryx Midstream Services Permian Basin LL		09/30/2021	BARCLAY INVESTMENTS, INC.		133,330	134,000	0	5.B
000000-00-0	DexKo Global Inc.		09/24/2021	CREDIT SUISSE FIRST BOSTON GERMANY		12,246	12,308	0	5.B
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		07/16/2021	PIK BUY		4,255	4,255	0	5.A FE
03028B-AB-3	American Trailer World Corp		07/14/2021	GOLDMAN SACHS AND CO.		55,695	56,400	0	4.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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, NAIC Designation Modifier and SVO Administrative Symbol
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		09/30/2021	RBC CAPITAL MARKETS		262,803	262,803	0	4.B FE
05601Q-AB-0	Motel 6, Inc.		08/19/2021	GOLDMAN SACHS AND CO.		233,275	235,631	0	4.C FE
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		06/28/2021	UBS WARBURG LLC		92	92	0	4.C FE
37610G-AE-8	Recorded Books Inc.		06/29/2021	GOLDMAN SACHS AND CO.		54,931	55,000	0	4.C FE
42778E-AF-8	Herschend Entertainment Co LLC		08/18/2021	GOLDMAN SACHS AND CO.		129,690	131,000	0	4.B FE
50179J-AB-4	LBM Borrower, LLC		06/24/2021	BANK OF AMERICA		50,065	50,065	0	4.C FE
50179J-AE-8	LBM Borrower, LLC		07/01/2021	DIRECT		16,688	16,688	0	4.C FE
51177R-AB-6	Lakeland Tours, LLC		09/27/2021	PIK BUY		23,090	23,090	0	4.B
51187G-AK-8	Lakeland Tours, LLC		07/30/2021	PIK BUY		4,899	4,899	0	5.C FE
51187G-AM-4	Lakeland Tours, LLC		07/30/2021	PIK BUY		3,903	3,903	0	4.C FE
51187G-AP-7	Lakeland Tours, LLC		07/30/2021	PIK BUY		4,240	4,240	0	4.B FE
52602K-AC-2	LendingTree, Inc.		08/24/2021	STCM 2095		193,050	195,000	0	5.B
57723C-AR-0	MATTRESS FIRM, INC.		09/22/2021	BARCLAY INVESTMENTS, INC.		82,170	83,000	0	4.A FE
58446R-AF-7	MediaOcean LLC		08/02/2021	MACQINTL		33,915	34,000	0	4.B FE
60935Q-AP-1	Moneygram International, Inc.		07/14/2021	BANK OF AMERICA		294,421	295,900	0	4.B FE
69338C-AH-4	PG&E Corporation		08/11/2021	J.P. MORGAN SECURITIES INC.		99,358	102,000	0	3.C FE
71911K-AC-8	Parexel International Corporation		08/11/2021	GOLDMAN SACHS AND CO.		285,565	287,000	0	5.B
74530D-AG-0	Pug LLC		07/21/2021	J.P. MORGAN SECURITIES INC.		54,725	55,000	0	5.B
74934K-AC-5	Rough Country, LLC		07/26/2021	GOLUB CAPITAL		258,353	259,000	0	5.B
74934K-AD-3	Rough Country, LLC		07/26/2021	GOLUB CAPITAL		331,335	333,000	0	5.B
76100L-AH-5	Research Now T/L B (Survey Sampling)		09/29/2021	GOLDMAN SACHS AND CO.		510,773	516,271	0	4.B FE
76680Y-AG-7	Ring Container Technologies Group, LLC		08/05/2021	DIRECT		103,740	104,000	0	4.B FE
90343K-AR-3	U.S. SILICA COMPANY, INC.		09/14/2021	Various		174,348	178,704	0	4.C FE
91678H-AF-9	Upstream Newco, Inc.		08/02/2021	CREDIT SUISSE FIRST BOSTON GERMANY		292,261	293,639	0	4.B FE
92943H-AB-5	W.R. Grace & Co.		08/11/2021	J.P. MORGAN SECURITIES INC.		135,660	136,000	0	5.B
96244U-AF-4	Whatabrands LLC		07/21/2021	DIRECT		98,505	99,000	0	4.B FE
96289E-AG-4	Wheel Pros, LLC		08/12/2021	DEUTSCHE BANK		25,935	26,000	0	4.C FE
C0102M-AP-0	Air Canada	C	07/27/2021	J.P. MORGAN SECURITIES INC.		103,950	105,000	0	3.C FE
G0472C-AB-1	Apex Group Treasury LLC		07/23/2021	JPMS		196,508	197,000	0	5.B
G6368C-AE-9	LifeMiles Ltd.	C	08/16/2021	MORGAN STANLEY AND CO INC		192,060	194,000	0	4.C FE
G9341J-AN-0	Veritas US Inc.	C	08/13/2021	DIRECT		22,885	23,000	0	4.C FE
N3066K-AM-7	Esdec Solar Group B.V.		08/23/2021	J.P. MORGAN SECURITIES INC.		287,140	293,000	0	5.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						5,668,222	5,710,659	0	XXX
8399997. Total - Bonds - Part 3						25,360,046	24,769,342	65,047	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						25,360,046	24,769,342	65,047	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00287Y-10-9	ABBVIE ORD		08/03/2021	PIPER SANDLER & CO.	1,500.000	172,338		0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/03/2021	PIPER SANDLER & CO.	1,600.000	108,550		0	
166764-10-0	CHEVRON ORD		08/03/2021	PIPER SANDLER & CO.	900.000	94,046		0	
17275R-10-2	CISCO SYSTEMS ORD		08/03/2021	PIPER SANDLER & CO.	2,800.000	153,958		0	
172967-42-4	CITIGROUP ORD		08/03/2021	PIPER SANDLER & CO.	900.000	62,771		0	
191216-10-0	COCA-COLA ORD		08/03/2021	PIPER SANDLER & CO.	1,950.000	108,302		0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		08/03/2021	PIPER SANDLER & CO.	700.000	136,255		0	
237194-10-5	DARDEN RESTAURANTS ORD		08/03/2021	PIPER SANDLER & CO.	1,100.000	161,375		0	
25746U-10-9	DOMINION ENERGY ORD		08/03/2021	PIPER SANDLER & CO.	1,200.000	89,784		0	
26441C-20-4	DUKE ENERGY ORD		08/03/2021	PIPER SANDLER & CO.	1,000.000	103,050		0	
291011-10-4	EMERSON ELECTRIC ORD		08/03/2021	PIPER SANDLER & CO.	1,600.000	158,384		0	
29364G-10-3	ENTERGY ORD		08/03/2021	PIPER SANDLER & CO.	900.000	92,241		0	
370334-10-4	GENERAL MILLS ORD		08/03/2021	PIPER SANDLER & CO.	2,000.000	120,170		0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/03/2021	PIPER SANDLER & CO.	600.000	87,477		0	
46625H-10-0	JPMORGAN CHASE ORD		08/03/2021	PIPER SANDLER & CO.	1,250.000	193,518		0	
478160-10-4	JOHNSON & JOHNSON ORD		08/03/2021	PIPER SANDLER & CO.	600.000	101,874		0	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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, NAIC Designation Modifier and SVO Administrative Symbol
49456B-10-1	KINDER MORGAN CL P ORD		08/03/2021	PIPER SANDLER & CO.	3,650.000	65,403		0	
532457-10-8	ELI LILLY ORD		08/03/2021	PIPER SANDLER & CO.	650.000	156,622		0	
539830-10-9	LOCKHEED MARTIN ORD		08/03/2021	PIPER SANDLER & CO.	200.000	74,900		0	
580135-10-1	MCDONALD'S ORD		08/03/2021	PIPER SANDLER & CO.	500.000	116,873		0	
58933Y-10-5	Merck & Co, Inc.		08/03/2021	PIPER SANDLER & CO.	1,600.000	123,480		0	
594918-10-4	MICROSOFT ORD		08/03/2021	PIPER SANDLER & CO.	650.000	180,829		0	
69351T-10-6	PPL ORD		08/03/2021	PIPER SANDLER & CO.	2,600.000	73,734		0	
713448-10-8	PEPSICO ORD		08/03/2021	PIPER SANDLER & CO.	700.000	106,834		0	
717081-10-3	PFIZER ORD		08/03/2021	PIPER SANDLER & CO.	2,800.000	118,607		0	
723484-10-1	PINNACLE WEST ORD		08/03/2021	PIPER SANDLER & CO.	1,200.000	98,088		0	
742718-10-9	PROCTER & GAMBLE ORD		08/03/2021	PIPER SANDLER & CO.	900.000	125,757		0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/03/2021	PIPER SANDLER & CO.	1,800.000	111,168		0	
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	08/03/2021	PIPER SANDLER & CO.	1,300.000	53,879		0	
842587-10-7	SOUTHERN ORD		08/03/2021	PIPER SANDLER & CO.	1,400.000	88,036		0	
871829-10-7	SYSCO ORD		08/03/2021	PIPER SANDLER & CO.	1,800.000	134,235		0	
88579Y-10-1	3M ORD		08/03/2021	PIPER SANDLER & CO.	200.000	40,006		0	
902973-30-4	US BANCORP ORD		08/03/2021	PIPER SANDLER & CO.	1,000.000	56,614		0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/03/2021	PIPER SANDLER & CO.	1,800.000	100,961		0	
931142-10-3	WALMART ORD		08/03/2021	PIPER SANDLER & CO.	900.000	127,589		0	
949746-10-1	WELLS FARGO ORD		08/03/2021	PIPER SANDLER & CO.	2,500.000	115,085		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,012,791	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,012,791	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,012,791	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,012,791	XXX	0	XXX
9999999 - Totals						29,372,837	XXX	65,047	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
130630-GD-4	CALIFORNIA ST		09/16/2021	WELLS FARGO SECURITIES LLC		1,177,980	1,000,000	1,106,330	1,097,039	0	(8,689)	0	(8,689)	0	1,088,350	0	89,630	89,630	43,625	04/01/2033	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,177,980	1,000,000	1,106,330	1,097,039	0	(8,689)	0	(8,689)	0	1,088,350	0	89,630	89,630	43,625	XXX	XXX
082329-KT-9	BENSALEM TWP PA		09/16/2021	VINING SPARKS		1,058,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	58,750	58,750	19,106	06/01/2025	1.B FE
239163-JZ-2	DAVISON MICH CMNTY SCH DIST		09/16/2021	JVB FINANCIAL GROUP		1,359,161	1,145,000	1,320,265	1,312,735	0	(11,687)	0	(11,687)	0	1,301,048	0	58,113	58,113	40,584	05/01/2043	1.B FE
239163-KA-5	DAVISON MICH CMNTY SCH DIST		09/16/2021	JVB FINANCIAL GROUP		1,380,881	1,170,000	1,345,757	1,338,216	0	(11,705)	0	(11,705)	0	1,326,511	0	54,370	54,370	41,470	05/01/2044	1.B FE
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		08/19/2021	Intercompany Transfer		103,336	100,000	103,336	0	0	0	0	0	0	103,336	0	0	0	105	08/01/2032	1.B FE
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		08/19/2021	Intercompany Transfer		1,004,280	1,000,000	1,004,280	0	0	0	0	0	0	1,004,280	0	0	0	5,107	12/01/2039	1.B FE
799055-RE-0	SAN MATEO FOSTER CITY CALIF SCH DIST		09/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,022,150	1,000,000	1,016,330	1,015,527	0	(1,051)	0	(1,051)	0	1,014,476	0	7,674	7,674	28,528	08/01/2035	1.B FE
799055-RG-5	SAN MATEO FOSTER CITY CALIF SCH DIST		09/16/2021	STIFEL, NICOLAUS & COMPANY, INCORPORATED		1,023,370	1,000,000	1,019,740	1,018,778	0	(1,261)	0	(1,261)	0	1,017,517	0	5,853	5,853	31,027	08/01/2037	1.B FE
938429-W6-0	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		08/19/2021	Intercompany Transfer		1,027,810	1,000,000	1,027,810	0	0	0	0	0	0	1,027,810	0	0	0	3,632	06/15/2033	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,979,738	7,415,000	7,837,519	5,685,256	0	(25,704)	0	(25,704)	0	7,794,977	0	184,760	184,760	169,559	XXX	XXX
040484-VW-4	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		09/16/2021	WELLS FARGO SECURITIES LLC		1,370,363	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	110,363	110,363	27,634	06/01/2031	1.D FE
20774Y-2L-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		08/19/2021	Intercompany Transfer		107,383	100,000	107,383	0	0	0	0	0	0	107,383	0	0	0	404	07/01/2025	1.G FE
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS REV		09/16/2021	MARKET TAXES CORP		1,015,860	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,860	15,860	23,558	10/01/2036	1.B FE
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV		09/16/2021	MARKET TAXES CORP		1,035,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	35,310	35,310	26,873	10/01/2040	1.B FE
3132D5-4L-3	FH SB8027 - RMBS		09/01/2021	Paydown		171,251	171,251	175,639	176,026	0	(4,775)	0	(4,775)	0	171,251	0	0	0	3,392	01/01/2035	1.A
3132DM-GK-5	FH SD0202 - RMBS		09/16/2021	Various		2,509,763	2,346,163	2,486,933	2,484,052	0	(13,195)	0	(13,195)	0	2,470,856	0	38,907	38,907	73,745	01/01/2050	1.A
3133KG-PY-8	FH RA1339 - RMBS		09/01/2021	Paydown		210,491	210,491	218,121	217,688	0	(7,197)	0	(7,197)	0	210,491	0	0	0	4,269	09/01/2049	1.A
3133KH-5H-5	FH RA2648 - RMBS		09/01/2021	Paydown		66,109	66,109	69,786	69,610	0	(3,502)	0	(3,502)	0	66,109	0	0	0	1,155	06/01/2050	1.A
3137FE-ZU-7	FHMS K-076 A2 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,473,119	1,271,000	1,420,392	1,403,852	0	(12,419)	0	(12,419)	0	1,391,432	0	81,687	81,687	39,793	04/25/2028	1.A
3138WE-C5-6	FN AS4591 - RMBS		08/19/2021	Intercompany Transfer		465,340	417,828	465,340	0	0	0	0	0	0	465,340	0	0	0	836	03/01/2045	1.A
3140JH-JW-4	FN BN1176 - RMBS		09/01/2021	Paydown		45,518	45,518	47,503	47,851	0	(2,333)	0	(2,333)	0	45,518	0	0	0	1,311	11/01/2048	1.A
3140KL-JF-0	FN BQ1161 - RMBS		09/01/2021	Paydown		87,856	87,856	92,647	92,394	0	(4,538)	0	(4,538)	0	87,856	0	0	0	1,500	08/01/2050	1.A
3140Q9-5B-5	FN CA2641 - RMBS		09/01/2021	Paydown		67,087	67,087	69,954	70,823	0	(3,736)	0	(3,736)	0	67,087	0	0	0	1,996	11/01/2048	1.A
3140QB-JC-3	FN CA3858 - RMBS		09/16/2021	Various		2,652,806	2,506,952	2,618,590	2,617,902	0	(4,394)	0	(4,394)	0	2,613,508	0	39,298	39,298	68,565	07/01/2049	1.A
3140X4-TF-3	FN FM1449 - RMBS		09/01/2021	Paydown		71,961	71,961	74,209	74,617	0	(2,656)	0	(2,656)	0	71,961	0	0	0	1,671	09/01/2049	1.A
3140X5-NS-8	FN FM2200 - RMBS		09/16/2021	Various		2,708,011	2,541,918	2,679,939	2,694,704	0	(1,451)	0	(1,451)	0	2,693,253	0	14,757	14,757	80,093	01/01/2050	1.A
31418D-HD-7	FN MA3827 - RMBS		09/01/2021	Paydown		190,601	190,601	192,225	192,467	0	(1,865)	0	(1,865)	0	190,601	0	0	0	3,162	11/01/2034	1.A
31418D-MD-1	FN MA3955 - RMBS		09/16/2021	Various		1,656,168	1,592,167	1,623,264	1,628,040	0	(209)	0	(209)	0	1,627,831	0	28,338	28,338	31,271	03/01/2035	1.A
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		09/16/2021	BARCLAYS CAPITAL INC.		1,300,200	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	50,200	50,200	38,972	10/01/2049	1.C FE
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV		08/19/2021	Intercompany Transfer		109,092	100,000	109,092	0	0	0	0	0	0	109,092	0	0	0	943	06/01/2024	1.E FE
56052F-ST-3	MAINE ST HSG AUTH MTG PUR		09/16/2021	WELLS FARGO SECURITIES LLC		1,045,650	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	45,650	45,650	19,190	11/15/2028	1.B FE
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		08/19/2021	Intercompany Transfer		1,073,850	1,000,000	1,073,850	0	0	0	0	0	0	1,073,850	0	0	0	9,777	05/01/2045	1.B FE
597495-BV-1	MIDLAND CNTY TEX FRESH WTR SUPPLY DIST N		09/16/2021	MARKET TAXES CORP		1,086,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	86,310	86,310	33,560	09/15/2040	1.D FE
64972C-2B-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		08/19/2021	Intercompany Transfer		108,907	100,000	108,907	0	0	0	0	0	0	108,907	0	0	0	1,004	11/01/2025	1.C FE
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		09/16/2021	BARCLAYS CAPITAL INC.		1,511,440	1,000,000	1,452,950	1,440,624	0	(9,475)	0	(9,475)	0	1,431,149	0	80,291	80,291	50,706	11/15/2043	1.C FE
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		04/27/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(13)	10/01/2050	1.B FE
76222F-EA-2	RHODE IS INFRASTRUCTURE BK SAFE DRINKING		09/16/2021	BOFA SECURITIES INC.		1,589,446	1,505,000	1,505,000	1,505,000	0	0	0	0	0	1,505,000	0	84,446	84,446	31,631	10/01/2025	1.A FE
880558-AQ-4	TENNESSEE ST SCH BD AUTH		09/16/2021	MIDDLEGATE SECURITIES		1,115,420	1,000,000	1,090,540	1,080,455	0	(8,610)	0	(8,610)	0	1,071,846	0	43,574	43,574	29,942	05/01/2027	1.B FE
881250-EB-6	TERREBONNE PARISH LA SALES & USE TAX		08/19/2021	Intercompany Transfer		108,785	100,000	108,785	0	0	0	0	0	0	108,785	0	0	0	1,454	04/01/2025	1.C FE
91335V-KF-2	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI		09/16/2021	J.P. MORGAN SECURITIES LLC		1,095,050	1,000,000	1,057,070	1,047,245	0	(6,878)	0	(6,878)	0	1,040,368	0	54,682	54,682	32,911	09/15/2025	1.B FE
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV		08/19/2021	Intercompany Transfer		308,245	250,000	308,245	0	0	0	0	0	0	308,245	0	0	0	3,713	11/01/2028	1.C FE
977123-Y7-7	WISCONSIN ST TRANSN REV		08/19/2021	Intercompany Transfer		1,244,675	1,250,000	1,244,675	0	0	0	0	0	0	1,244,675	0	0	0	2,982	07/01/2033	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						27,602,067	25,501,903	26,911,040	23,353,350	0	(87,233)	0	(87,233)	0	26,792,394	0	809,673	809,673	647,998	XXX	XXX
01750C-AA-1	ALLEG 7 A - CDO		08/19/2021	Intercompany Transfer		100,019	100,000	100,019	0	0	0	0	0	0	100,019	0	0	0	119	06/13/2031	1.A FE
02361D-AV-2	AMEREN ILLINOIS CO		08/19/2021	Intercompany Transfer		97,036	100,000	97,036	0	0	0	0	0	0	97,036	0	0	0	405	11/15/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02665W-DJ-7	AMERICAN HONDA FINANCE CORP		09/16/2021	KEYBANC CAPITAL MARKETS INC.		1,836,538	1,750,000	1,748,548	1,748,735	0	142	0	142	0	1,748,877	0	87,660	87,660	49,350	01/08/2027	1.G FE
05683L-AA-4	BCC 2018-1 A1 - CDO	C	08/19/2021	Intercompany Transfer		99,962	100,000	99,962	0	0	0	0	0	0	99,962	0	0	0	82	04/23/2031	1.A FE
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,292,529	1,250,000	1,262,400	1,261,278	0	(947)	0	(947)	0	1,260,331	0	32,198	32,198	24,073	01/18/2063	1.D FM
065404-BB-0	BANK 2018-BNK10 A5 - CMBS		09/17/2021	MORGAN STANLEY CO		2,792,578	2,500,000	2,723,242	2,695,026	0	(18,913)	0	(18,913)	0	2,676,113	0	116,466	116,466	74,016	02/17/2061	1.D FM
06540X-BF-7	BANK 2019-BNK22 A3 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,583,965	1,500,000	1,514,987	1,513,243	0	(1,137)	0	(1,137)	0	1,512,106	0	71,859	71,859	32,826	11/17/2062	1.D FM
08162C-AD-2	BMARK 2018-B6 A4 - CMBS		09/15/2021	SG AMERICAS SECURITIES, LLC		1,606,521	1,382,000	1,565,331	1,545,165	0	(14,136)	0	(14,136)	0	1,531,029	0	75,492	75,492	46,782	10/13/2051	1.D FM
115637-AL-4	BROWN-FORMAN CORP		08/19/2021	Intercompany Transfer		116,420	100,000	116,420	0	0	0	0	0	0	116,420	0	0	0	354	01/15/2043	1.G FE
21872U-AA-2	CAFL 201 A1 - CMBS		09/15/2021	Paydown		37,439	37,439	37,438	37,438	0	0	0	0	0	37,439	0	0	0	667	03/15/2050	1.A FE
25243Y-AU-3	DIAGEO CAPITAL PLC	C	08/19/2021	Intercompany Transfer		103,230	100,000	103,230	0	0	0	0	0	0	103,230	0	0	0	802	04/29/2023	1.G FE
26442C-AS-3	DUKE ENERGY CAROLINAS LLC		09/16/2021	J.P. MORGAN SECURITIES LLC		1,086,270	1,000,000	978,290	982,880	0	1,909	0	1,909	0	984,789	0	101,481	101,481	23,682	12/01/2026	1.F FE
278642-AV-5	EBAY INC		09/16/2021	GOLDMAN		1,033,260	1,000,000	970,280	974,754	0	4,121	0	4,121	0	978,875	0	54,385	54,385	19,475	03/11/2025	2.A FE
31428X-BV-7	FEDEX CORP		09/16/2021	GOLDMAN		1,080,820	1,000,000	995,170	995,667	0	320	0	320	0	995,987	0	84,833	84,833	34,875	08/05/2029	2.B FE
33767M-AA-3	FKH 20SFR1 A - RMBS		08/19/2021	Intercompany Transfer		1,747,888	1,747,975	1,747,888	0	0	0	0	0	0	1,747,888	0	0	0	1,170	08/19/2037	1.A FE
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS		09/17/2021	Salomon Smith Barney Inc		1,582,676	1,500,000	1,514,991	1,513,604	0	(1,144)	0	(1,144)	0	1,512,460	0	70,216	70,216	32,012	02/14/2053	1.D FM
36320M-AL-2	GALXY XX AR - CDO		08/19/2021	Intercompany Transfer		99,931	100,000	99,931	0	0	0	0	0	0	99,931	0	0	0	95	04/21/2031	1.A FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	08/19/2021	Intercompany Transfer		1,860,199	1,750,000	1,860,199	0	0	0	0	0	0	1,860,199	0	0	0	11,375	06/01/2024	1.F FE
384802-AE-4	W W GRAINGER INC		09/16/2021	BOFA SECURITIES INC.		2,582,150	2,500,000	2,493,050	2,494,184	0	983	0	983	0	2,495,168	0	86,982	86,982	50,747	02/15/2025	1.G FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		09/16/2021	KEYBANC CAPITAL MARKETS INC.		2,124,320	2,000,000	2,069,440	2,053,660	0	(11,110)	0	(11,110)	0	2,042,550	0	81,770	81,770	50,833	05/15/2024	1.G FE
55821C-AA-2	ATRM 40R AR2 - CDO	C	08/19/2021	Intercompany Transfer		1,500,005	1,500,000	1,500,005	0	0	0	0	0	0	1,500,005	0	0	0	3,891	05/28/2030	1.A FE
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		09/16/2021	WELLS FARGO SECURITIES LLC		1,051,550	1,000,000	997,820	998,099	0	213	0	213	0	998,312	0	53,238	53,238	27,808	01/14/2027	1.B FE
58933Y-AX-3	MERCK & CO INC		09/16/2021	BOFA SECURITIES INC.		1,121,820	1,000,000	1,093,510	1,085,760	0	(7,132)	0	(7,132)	0	1,078,628	0	43,192	43,192	35,228	03/07/2029	1.E FE
595620-AM-7	MIDAMERICAN ENERGY CO		08/19/2021	Intercompany Transfer		107,994	100,000	107,994	0	0	0	0	0	0	107,994	0	0	0	1,206	10/15/2024	1.E FE
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/15/2021	Citi		208,335	204,000	204,000	0	0	0	0	0	0	204,000	0	4,335	4,335	0	08/01/2026	4.B FE
617446-8J-1	MORGAN STANLEY		09/16/2021	BOFA SECURITIES INC.		2,100,280	2,000,000	2,034,600	2,027,441	0	(5,378)	0	(5,378)	0	2,022,063	0	78,217	78,217	63,164	07/22/2025	1.F FE
65357L-AJ-4	NIAPK 1R AR - CDO		08/19/2021	Intercompany Transfer		1,997,628	2,000,000	1,997,628	0	0	0	0	0	0	1,997,628	0	0	0	1,953	07/17/2032	1.A FE
67448W-AP-3	OBX 2020-EXP3 A8 - CMO/RMBS		08/19/2021	Intercompany Transfer		1,516,438	1,486,011	1,516,438	0	0	0	0	0	0	1,516,438	0	0	0	2,229	06/25/2060	1.D FM
68902V-AH-0	OTIS WORLDWIDE CORP		09/16/2021	J.P. MORGAN SECURITIES LLC		1,037,510	1,000,000	999,990	1,000,011	0	(1)	0	(1)	0	1,000,010	0	37,500	37,500	19,703	04/05/2025	2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP		09/16/2021	BOFA SECURITIES INC.		1,148,038	1,100,000	1,104,568	999,928	0	8	0	8	0	1,104,584	0	43,455	43,455	28,172	02/15/2030	2.B FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC		09/16/2021	CREDIT SUISSE SECURITIES (USA)		1,049,480	1,000,000	997,200	997,435	0	183	0	183	0	997,617	0	51,863	51,863	29,608	01/22/2030	1.G FE
70213H-AE-8	MASS GENERAL BRIGHAM INC		09/16/2021	BARCLAYS CAPITAL INC.		1,090,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	90,460	90,460	38,925	07/01/2049	1.D FE
713448-EQ-7	PEPSICO INC		09/16/2021	MARKET TAXES CORP		1,572,480	1,500,000	1,498,935	1,499,095	0	148	0	148	0	1,499,243	0	73,237	73,237	33,844	03/19/2025	1.E FE
717081-ES-8	PFIZER INC		08/19/2021	Intercompany Transfer		105,952	100,000	105,952	0	0	0	0	0	0	105,952	0	0	0	1,262	03/15/2024	1.F FE
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO		09/16/2021	MARKET TAXES CORP		2,618,275	2,500,000	2,494,250	2,494,757	0	377	0	377	0	2,495,134	0	123,141	123,141	72,309	01/15/2030	1.F FE
756109-AZ-7	REALTY INCOME CORP		08/19/2021	Intercompany Transfer		98,026	100,000	98,026	0	0	0	0	0	0	98,026	0	0	0	321	03/15/2026	1.G FE
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS		09/01/2021	Paydown		139,563	139,563	142,376	143,830	0	(4,267)	0	(4,267)	0	139,563	0	0	0	3,169	02/25/2050	1.D FM
828807-DG-9	SIMON PROPERTY GROUP LP		08/19/2021	Intercompany Transfer		103,493	100,000	103,493	0	0	0	0	0	0	103,493	0	0	0	867	09/13/2024	1.G FE
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		09/01/2021	Paydown		627,492	627,492	627,486	627,400	0	92	0	92	0	627,492	0	0	0	10,352	01/28/2050	1.D FM
855244-AW-9	STARBUCKS CORP		09/16/2021	MORGAN STANLEY & CO. LLC		1,019,420	1,000,000	994,140	994,565	0	383	0	383	0	994,947	0	24,473	24,473	23,000	03/12/2030	2.B FE
87612E-BJ-4	TARGET CORP		09/16/2021	HSBC SECURITIES (USA) INC.		1,048,670	1,000,000	998,130	998,291	0	122	0	122	0	998,413	0	50,257	50,257	25,785	02/15/2030	1.F FE
89613G-AA-4	TAH 20SFR1 A - RMBS		09/17/2021	Paydown		1,253,046	1,249,824	1,253,046	958	0	(2)	0	(2)	0	1,253,046	0	0	0	113	07/17/2038	1.A FE
911312-BK-1	UNITED PARCEL SERVICE INC		08/19/2021	Intercompany Transfer		103,248	100,000	103,248	0	0	0	0	0	0	103,248	0	0	0	958	04/01/2023	1.G FE
91324P-DR-0	UNITEDHEALTH GROUP INC		09/16/2021	BOFA SECURITIES INC.		1,576,140	1,500,000	1,513,530	1,510,659	0	(2,053)	0	(2,053)	0	1,508,606	0	67,534	67,534	39,089	08/15/2024	1.G FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		09/16/2021	WELLS FARGO SECURITIES LLC		1,620,015	1,500,000	1,495,395	1,495,708	0	290	0	290	0	1,495,998	0	124,017	124,017	46,988	03/22/2030	2.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	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 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange 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, NAIC Designation Modifier and SVO Administrative Symbol
92343V-GF-5	VERIZON COMMUNICATIONS INC		09/10/2021	BARCLAYS CAPITAL INC.		1,009,110	1,000,000	999,940	0	0	9	0	9	0	999,949	0	9,161	9,161	3,563	03/22/2024	2.A FE
931142-CB-7	WALMART INC		08/19/2021	Unknown		138,141	100,000	138,141	0	0	0	0	0	0	138,141	0	0	0	2,450	09/01/2035	1.C FE
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		08/19/2021	Intercompany Transfer		552,655	500,000	552,655	0	0	0	0	0	0	552,655	0	0	0	952	12/17/2048	1.D FM
95000U-2C-6	WELLS FARGO & CO		08/19/2021	Intercompany Transfer		1,716,104	1,600,000	1,716,104	0	0	0	0	0	0	1,716,104	0	0	0	4,167	01/24/2024	1.E FE
976656-CM-8	WISCONSIN ELECTRIC POWER CO		08/19/2021	Intercompany Transfer		101,013	100,000	101,013	0	0	0	0	0	0	101,013	0	0	0	302	06/15/2028	1.F FE
976826-BM-8	WISCONSIN POWER AND LIGHT CO		09/16/2021	WELLS FARGO SECURITIES LLC		3,255,780	3,000,000	3,114,210	3,102,182	0	(8,099)	0	(8,099)	0	3,094,083	0	161,697	161,697	109,750	07/01/2029	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						55,451,913	52,624,305	53,701,676	38,791,753	0	(65,020)	0	(65,020)	0	53,552,794	0	1,899,119	1,899,119	1,084,866	XXX	XXX
000000-00-0	Virgin Media Bristol LLC		12/15/2020	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	480	01/31/2029	
000000-00-0	Production Resource Group, LLC		04/15/2021	DIRECT		2,410	2,410	2,410	0	0	0	0	0	0	2,410	0	0	0	2,503	08/21/2024	5.B
000000-00-0	Sungard As New Holdings III, LLC		07/15/2021	DIRECT		53,031	57,642	57,642	0	0	0	0	0	0	57,642	0	(4,611)	(4,611)	0	07/01/2024	5.B
000000-00-0	Jazz Pharmaceuticals, Inc		04/23/2021	WELL		0	0	0	0	0	0	0	0	0	0	0	0	0	46	04/21/2028	5.B
000000-00-0	Hilton Grand Vacations Borrower, LLC		05/25/2021	BANK OF AMERICA		0	0	0	0	0	8	0	8	0	8	0	(8)	(8)	12	08/02/2028	5.B
000000-00-0	Camping World, Inc.		06/02/2021	BARCLAY INVESTMENTS, INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	136	06/23/2028	5.B
000000-00-0	Hertz Corporation (The)		08/19/2021	Various		15,267	15,296	15,219	0	0	1	0	1	0	15,220	0	47	47	140	06/14/2028	5.B
000000-00-0	Proofpoint, Inc.		06/10/2021	DIRECT		99,000	99,000	98,505	0	0	1	0	1	0	98,506	0	494	494	(30)	08/31/2028	5.B
000000-00-0	Liftoff Mobile, Inc.		09/27/2021	CITIBANK		33,745	34,000	33,830	0	0	0	0	0	0	33,830	0	(85)	(85)	0	09/24/2028	5.B
00076V-AV-2	ABG Intermediate Holdings 2 LLC		09/30/2021	Direct		560	560	546	557	0	3	0	3	0	560	0	0	0	33	09/27/2024	4.B FE
00169Q-AF-6	Global Medical Response, Inc.		09/29/2021	MORGAN STANLEY AND CO INC		38,820	38,633	37,860	37,909	0	97	0	97	0	38,006	0	815	815	1,631	09/24/2025	4.B FE
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc		09/30/2021	DIRECT		119	119	119	0	0	0	0	0	0	119	0	0	0	2	11/20/2023	4.B FE
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc		09/30/2021	DIRECT		154	154	154	0	0	0	0	0	0	154	0	0	0	3	11/20/2023	4.B FE
00216Y-AC-9	ASP Navigate Acquisition Corp		09/30/2021	DIRECT		823	823	810	821	0	1	0	1	0	823	0	0	0	35	10/01/2027	4.C FE
00709L-AH-0	Aspen Dental 1/21 TLB		09/30/2021	DIRECT		458	458	456	0	0	0	0	0	0	458	0	0	0	10	12/23/2027	4.B FE
00769E-AY-6	Advantage Sales & Marketing Inc.		09/30/2021	DIRECT		915	915	898	913	0	2	0	2	0	915	0	0	0	40	10/22/2027	4.B FE
00956F-AM-2	Airxcel 1st Lien T/L (4/18)		09/01/2021	Redemption @ 100.00		741,423	741,423	734,195	721,481	15,858	646	0	16,504	0	737,985	0	3,438	3,438	25,846	04/28/2025	4.C FE
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		09/01/2021	DIRECT		989,663	989,663	979,865	882,334	97,899	2,714	0	100,613	0	989,663	0	0	0	44,436	10/24/2023	5.A FE
02376C-BJ-3	AAdvantage Loyalty IP Ltd.		07/08/2021	BARCLAY INVESTMENTS, INC.		177,896	170,849	169,140	0	0	73	0	73	0	169,213	0	8,683	8,683	2,767	03/10/2028	3.B FE
03028B-AB-3	American Trailer World Corp		09/30/2021	DIRECT		376	376	373	0	0	0	0	0	0	376	0	0	0	7	02/17/2028	4.C FE
03167D-AH-7	Amneal Pharmaceuticals LLC		09/30/2021	DIRECT		557	557	550	0	0	1	0	1	0	557	0	0	0	11	05/05/2025	4.C FE
04270Y-AB-6	Array Technologies INC		09/30/2021	DIRECT		145,596	145,596	141,414	112,329	0	560	0	560	0	145,596	0	0	0	4,587	10/08/2027	4.A FE
04685Y-AM-1	Athenahealth, Inc.		09/30/2021	DIRECT		133	133	133	0	0	0	0	0	0	133	0	0	0	3	02/11/2026	4.B FE
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		09/30/2021	DIRECT		369	369	368	105	3	0	0	3	0	369	0	0	0	5	08/14/2023	4.B FE
05549P-AB-7	BCP Renaissance Parent L.L.C.		09/30/2021	Various		139,179	140,298	138,545	0	0	290	0	290	0	138,906	0	273	273	2,595	10/31/2024	4.B FE
05850F-AB-2	Ball Metalpack T/L		09/30/2021	DIRECT		755	755	751	740	15	0	0	15	0	755	0	0	0	39	07/31/2025	4.C FE
10524M-AN-7	Brand Energy & Infrastructure T/L		09/30/2021	DIRECT		1,836	1,836	1,818	1,787	48	0	0	49	0	1,836	0	0	0	73	06/21/2024	4.C FE
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L		09/30/2021	DIRECT		1,654	1,654	1,636	1,613	39	2	0	41	0	1,654	0	0	0	77	10/01/2025	4.C FE
12510E-AC-1	CCI Buyer, Inc.		09/30/2021	DIRECT		325	325	322	325	0	0	0	0	0	325	0	0	0	12	12/10/2027	4.C FE
12658H-AG-7	CP Atlas Buyer, Inc		09/30/2021	CITIBANK		47,882	48,122	47,641	0	0	39	0	39	0	47,680	0	202	202	1,134	11/23/2027	4.C FE
15643Y-AD-8	CENTURION PIPELINE COMPANY LLC		09/30/2021	DIRECT		539	539	520	536	0	3	0	3	0	539	0	0	0	17	09/28/2025	3.B FE
16308T-AD-3	Chefs' Warehouse, Inc.		09/30/2021	DIRECT		1,570	1,570	1,570	1,570	0	0	0	0	0	1,570	0	0	0	68	06/23/2025	4.B FE
20363A-AF-3	Community Care Health Network T/L B		09/30/2021	STCM 2095		286,128	286,128	285,413	284,340	1,728	11	0	1,739	0	286,079	0	49	49	8,993	02/17/2025	4.B FE
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (		09/30/2021	DIRECT		5,763	5,763	5,648	0	0	11	0	11	0	5,763	0	0	0	91	12/12/2025	3.C FE
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		09/30/2021	DIRECT		1,858	1,858	1,840	1,794	63	1	0	64	0	1,858	0	0	0	56	06/26/2025	4.C FE
29279E-AF-9	Energy Acquisition 2nd Lien T/L		06/23/2021	BARCLAY INVESTMENTS, INC.		0	0	0	0	0	265	0	265	0	265	0	(265)	(265)	2,684	06/25/2026	5.B FE
31935H-AD-9	First Brands Group, LLC		09/30/2021	DIRECT		1,043	1,043	1,032	0	0	1	0	1	0	1,043	0	0	0	35	03/24/2027	4.B FE
33937K-AV-6	Flexera Software LLC		09/30/2021	DIRECT		183	183	182	0	0	0	0	0	0	183	0	0	0	4	03/03/2028	4.C FE
35039K-AB-2	Foundation Building Materials Holding Co		09/30/2021	DIRECT		732	732	731	0	0	0	0	0	0	732	0	0	0	11	02/03/2028	4.B FE
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		09/30/2021	DIRECT		1,902	1,902	1,854	1,412	22	5	0	26	0	1,902	0	0	0	63	08/01/2025	4.C FE
36649X-AC-2	Garrett LX III S.a r.l.		07/07/2021	J.P. MORGAN SECURITIES INC.		52,195	52,000	51,740	0	0	13	0	13	0	51,753	0	442	442	0	03/06/2028	4.A FE

SCHEDULE D - PART 4

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

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38019U-AB-8	Go Wireless T/L		09/30/2021	DIRECT		5,391	5,391	5,337	5,324	63	4	0	67	0	5,391	0	0	0	304	12/22/2024	4.B FE
38046J-AB-0	Gogo Intermediate Holdings LLC		09/30/2021	DIRECT		884	884	880	0	0	0	0	0	0	884	0	0	0	10	05/31/2028	4.C FE
39479U-AQ-6	Genesys Telecommunications Laboratories,		07/30/2021	DIRECT		1,028	1,028	1,017	1,027	0	1	0	1	0	1,028	0	0	0	32	12/01/2027	4.C FE
41151P-AP-0	Harbor Freight Tools USA, Inc.		09/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY		231,000	231,000	231,000	0	0	0	0	0	0	231,000	0	0	0	1,840	10/19/2027	3.C FE
42236W-AQ-0	Heartland Dental, LLC		09/30/2021	DIRECT		919	919	914	0	0	0	0	0	0	919	0	0	0	9	04/30/2025	4.C FE
42329D-AF-4	Helix Acquisition T/L (04/18)		09/14/2021	RBC CAPITAL MARKETS		102,135	104,435	97,890	98,160	786	1,038	0	1,825	0	99,985	0	2,150	2,150	2,970	09/30/2024	5.A FE
42703U-AG-0	Hercules Achievement, Inc.		09/24/2021	DIRECT		391	391	358	268	0	5	0	5	0	391	0	0	0	10	12/16/2024	5.A FE
42804V-BB-6	Hertz Corporation (The)		09/30/2021	Various		81,010	81,161	80,756	0	0	5	0	5	0	80,761	0	249	249	710	06/14/2028	4.B FE
43455J-AT-5	Hoffmaster Group T/L B1		09/30/2021	DIRECT		359	359	356	314	44	0	0	44	0	359	0	0	0	14	11/21/2023	5.A FE
44325H-AB-4	Hoya Midco T/L (Vivid Seats)		09/30/2021	DIRECT		3,202	3,202	3,178	3,010	191	1	0	192	0	3,202	0	0	0	109	06/28/2024	4.C FE
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		09/30/2021	DIRECT		1,037	1,037	1,035	1,022	15	0	0	15	0	1,037	0	0	0	31	09/11/2023	4.B FE
44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		09/22/2021	CREDIT SUISSE FIRST BOSTON GERMANY		399,017	398,810	396,816	301,067	479	803	0	1,282	0	398,623	0	394	394	13,127	05/23/2025	4.C FE
45321N-AD-8	Imperva, Inc.		03/31/2021	MORGAN STANLEY AND CO INC		0	0	0	31	0	(31)	0	(31)	0	0	0	0	0	3,535	01/12/2026	4.C FE
46049B-AB-7	Elevate Textiles T/L (International Text		09/30/2021	DIRECT		1,886	1,886	1,037	1,874	0	11	0	11	0	1,886	0	0	0	76	05/01/2024	5.A FE
46583D-AB-5	Ivanti Software, Inc.		09/30/2021	DIRECT		1,325	1,325	1,305	1,323	0	2	0	2	0	1,325	0	0	0	40	11/22/2027	4.B FE
46583D-AF-6	Ivanti Software, Inc.		09/30/2021	DIRECT		408	408	406	0	0	0	0	0	0	408	0	0	0	5	12/01/2027	4.B FE
49865N-AT-7	Klockner-Pentaplast of America, Inc.		09/30/2021	DIRECT		440	440	438	0	0	0	0	0	0	440	0	0	0	8	02/04/2026	4.B FE
50011J-AB-6	Kodiak Building Partners Inc.		09/30/2021	DIRECT		503	503	500	0	0	0	0	0	0	503	0	0	0	11	03/31/2028	4.C FE
50179J-AB-4	LBM Borrower, LLC		09/30/2021	RESTRUCTURING		34,167	34,275	33,938	33,320	0	25	0	25	0	33,962	0	205	205	1,583	12/31/2027	4.C FE
50179J-AE-8	LBM Borrower, LLC		07/01/2021	DIRECT		27,435	27,362	27,255	10,567	0	(3)	0	(3)	0	27,252	0	182	182	370	12/31/2027	4.C FE
51187G-AK-8	Lakeland Tours, LLC		09/30/2021	DIRECT		784	784	448	698	0	51	0	51	0	784	0	0	0	51	09/25/2025	5.C FE
51187G-AM-4	Lakeland Tours, LLC		09/30/2021	DIRECT		624	624	506	578	0	18	0	18	0	624	0	0	0	40	09/25/2025	4.C FE
51187G-AP-7	Lakeland Tours, LLC		09/30/2021	DIRECT		4,178	4,240	4,240	71	0	75	0	75	0	4,386	0	(208)	(208)	6,818	09/25/2023	4.B FE
55292H-AB-9	MLN US HoldCo T/L		09/30/2021	DIRECT		1,540	1,540	1,536	1,391	148	0	0	149	0	1,540	0	0	0	55	11/28/2025	5.A FE
55336C-AF-9	MI Windows and Doors, LLC		09/30/2021	DIRECT		890	890	886	890	0	1	0	1	0	890	0	0	0	31	12/17/2027	4.B FE
55759V-AB-4	Madison IAQ LLC		09/30/2021	DIRECT		140	140	139	0	0	0	0	0	0	140	0	0	0	1	06/16/2028	4.B FE
56388V-AD-7	Mannington Mills, Inc.		09/30/2021	DIRECT		729	729	728	0	0	0	0	0	0	729	0	0	0	10	08/06/2026	4.A FE
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)		09/30/2021	DIRECT		2,312	2,312	2,273	2,256	51	6	0	56	0	2,312	0	0	0	74	02/28/2025	4.C FE
58446R-AF-7	MediaOcean LLC		09/30/2021	DIRECT		86	86	86	0	0	0	0	0	0	86	0	0	0	0	08/18/2025	4.B FE
59408U-AB-3	Michaels Stores, Inc.		09/30/2021	DIRECT		1,101	1,101	1,091	0	0	1	0	1	0	1,101	0	0	0	24	04/07/2028	4.B FE
59835X-AC-8	Midwest Physician Administrative Service		09/30/2021	DIRECT		355	355	353	0	0	0	0	0	0	355	0	0	0	8	03/31/2028	4.B FE
60662W-AM-4	Mitchell International, Inc.		09/30/2021	DIRECT		171	171	158	169	0	2	0	2	0	171	0	0	0	4	11/29/2024	4.C FE
60662W-AP-7	Mitchell International, Inc.		09/30/2021	DIRECT		408	408	383	403	0	4	0	4	0	408	0	0	0	15	11/29/2024	4.C FE
60935Q-AJ-5	MoneyGram International T/L B		07/21/2021	Redemption @ 100.00		735,251	735,251	728,313	728,694	0	1,470	0	1,470	0	730,164	0	5,087	5,087	44,280	06/30/2023	4.B FE
62871N-AK-1	NAB Holdings T/L (North American Bancard		09/30/2021	DIRECT		1,270	1,270	1,263	1,260	9	0	0	9	0	1,270	0	0	0	38	07/01/2024	4.B FE
62924D-AB-0	NMSC Holdings T/L B		09/30/2021	DIRECT		3,918	3,918	3,879	3,786	129	3	0	132	0	3,918	0	0	0	220	04/19/2023	5.A FE
63909U-AB-9	Nautilus Power, LLC		07/14/2021	RBC CAPITAL MARKETS		136,080	144,000	143,426	0	0	63	0	63	0	143,472	0	(7,392)	(7,392)	4,460	05/16/2024	4.A FE
64200P-AH-1	New Arclin US Holding Corp.		09/30/2021	DIRECT		824,692	824,692	820,652	0	0	4,051	0	4,051	0	824,692	0	0	0	24,397	02/19/2026	4.B FE
64911C-AB-3	VAC T/L (Vacuumschmelze)		09/30/2021	DIRECT		2,123	2,123	2,112	1,576	546	1	0	547	0	2,123	0	0	0	81	03/10/2025	5.A FE
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)		07/20/2021	DIRECT		29,875	29,875	29,239	27,310	2,516	49	0	2,565	0	29,875	0	0	0	828	10/26/2023	4.C FE
68162R-AC-5	West Corporation T/L B (Olympus Merger)		06/29/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	54	10/10/2024	4.B FE
68162R-AD-3	West Corporation Incremental T/L B-1 (3/		06/29/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1	10/10/2024	4.C FE
69338C-AH-4	PG&E Corporation		09/30/2021	DIRECT		258	258	251	0	0	0	0	0	0	258	0	0	0	1	06/23/2025	3.C FE
69361C-AJ-0	PSC Industrial Holdings T/L		09/30/2021	DIRECT		1,215	1,215	1,203	1,178	36	1	0	37	0	1,215	0	0	0	44	10/11/2024	4.B FE
69417W-AB-7	Pacific Dental Services, LLC		09/30/2021	DIRECT		105	105	104	0	0	0	0	0	0	105	0	0	0	2	05/31/2028	5.B
71913Y-AC-6	Phoenix Services T/L		06/30/2021	CITIBANK		0	0	0	(1)	0	3	0	3	0	2	0	(2)	(2)	712	03/03/2025	4.B FE
72431H-AD-2	Cornerstone Building Brands, Inc		09/30/2021	DIRECT		634	634	631	0	0	0	0	0	0	634	0	0	0	9	04/12/2028	4.A FE
72813N-AU-9	PlayPower, Inc.		09/30/2021	DIRECT		563	563	562	0	0	0	0	0	0	563	0	0	0	12	05/08/2026	4.C FE
72913G-AG-4	PLH Infrastructure T/L		09/30/2021	DIRECT		5,876	5,876	5,700	5,429	419	28	0	447	0	5,876	0	0	0	280	08/07/2023	4.B FE
73108R-AB-4	Polaris Newco, LLC		08/24/2021	MORGAN STANLEY AND CO INC		60,963	61,000	60,695	0	0	10	0	10	0	60,705	0	257	257	524	06/02/2028	4.C FE

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74101Y-AD-0	Presidio Holdings, Inc.		06/17/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	334	01/22/2027	4.B FE
74142K-AB-5	Pretium Packaging, L.L.C.		09/30/2021	DIRECT		1,575	1,575	1,555	1,260	0	2	0	2	0	1,575	0	0	0	63	10/29/2027	4.C FE
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)		09/16/2021	JEFFERIES		138,024	138,000	137,310	131,204	6,452	59	0	6,511	0	137,714	0	309	309	3,961	10/31/2025	4.C FE
74338U-AE-1	Project Leopard Holdings, Inc.		09/30/2021	DIRECT		385	385	384	0	0	0	0	0	0	385	0	0	0	12	07/08/2024	4.B FE
74530D-AF-2	Pug LLC		07/28/2021	DIRECT		458,267	458,267	430,771	432,127	0	26,140	0	26,140	0	458,267	0	0	0	27,639	02/13/2027	4.C FE
75049E-AM-6	RadNet Management, Inc.		09/30/2021	DIRECT		484	484	481	0	0	0	0	0	0	484	0	0	0	4	04/28/2028	4.B FE
75078V-AM-2	Railworks, LLC		09/30/2021	DIRECT		1,175	1,175	1,157	1,171	0	4	0	4	0	1,175	0	0	0	60	12/08/2027	4.B
76100L-AH-5	Research Now T/L B (Survey Sampling)		09/30/2021	DIRECT		472	472	467	0	0	0	0	0	0	472	0	0	0	0	12/20/2024	4.B FE
76118E-AE-8	Resonetics, LLC		06/10/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	322	04/24/2028	4.C FE
77910D-AE-8	Rough Country, LLC		07/28/2021	DIRECT		251,267	251,267	249,436	133,764	0	1,791	0	1,791	0	251,267	0	0	0	7,738	05/26/2025	4.B FE
78571Y-BE-9	Sabre GLBL Inc.		07/12/2021	DIRECT		283,575	283,575	280,739	280,726	0	2,849	0	2,849	0	283,575	0	0	0	10,051	12/10/2027	4.B FE
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP		09/30/2021	DIRECT		939	939	937	882	56	0	0	57	0	939	0	0	0	30	01/31/2025	4.C FE
85772E-AB-2	Stats (Perform Content Services) T/L		08/09/2021	Various		330,204	330,795	325,947	325,164	1,393	497	0	1,891	0	327,055	0	3,150	3,150	13,605	07/10/2026	4.C FE
86736L-AF-0	Sungard As New Holdings III, LLC		06/16/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,315	08/01/2024	5.B
86736L-AJ-2	Sungard As New Holdings III, LLC		07/15/2021	BAML		160,921	473,296	188,977	186,173	0	49,834	0	49,834	0	240,672	0	(79,752)	(79,752)	20,049	07/01/2024	5.B PL
87167X-AC-7	Syndigo LLC		09/30/2021	DIRECT		460	460	453	459	0	1	0	1	0	460	0	0	0	18	12/10/2027	4.B FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		09/30/2021	DIRECT		1,875	1,875	1,840	1,791	80	4	0	84	0	1,875	0	0	0	73	05/28/2026	4.C FE
87854H-AC-0	Technimark LLC		09/16/2021	GOLDMAN SACHS AND CO.		57,491	57,634	57,346	0	0	2	0	2	0	57,351	0	141	141	0	07/31/2028	4.C FE
89678Q-AB-2	Triton Water Holdings, Inc.		09/30/2021	DIRECT		889	889	884	0	0	0	0	0	0	889	0	0	0	8	03/17/2028	4.B FE
89778P-AG-2	Truck Hero, Inc.		09/30/2021	DIRECT		528	528	528	0	0	0	0	0	0	528	0	0	0	15	01/20/2028	4.C FE
90010L-AC-6	ThoughtWorks, Inc.		09/30/2021	DIRECT		25,482	25,482	25,419	0	0	4	0	4	0	25,482	0	0	0	324	03/31/2028	5.B
90116E-AB-7	Tweddle Holdings 9/18 TL		07/30/2021	Redemption @ 100.00		8,882	8,882	8,882	8,882	0	0	0	0	0	8,882	0	0	0	286	09/17/2023	5.B
90350H-AF-6	U.S. Anesthesia T/L (6/17)		09/30/2021	BARCLAY INVESTMENTS, INC.		321,644	321,899	306,553	309,599	1,011	3,937	0	4,948	0	314,547	0	7,096	7,096	9,781	06/24/2024	4.B FE
90932R-AJ-3	United Airlines, Inc.		09/30/2021	DIRECT		470	470	468	0	0	0	0	0	0	470	0	0	0	7	04/14/2028	3.B FE
91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L		08/02/2021	DIRECT		256,351	257,639	256,351	256,541	0	115	0	115	0	256,656	0	(305)	(305)	7,066	10/23/2026	4.B FE
91678H-AF-9	Upstream Newco, Inc.		09/30/2021	DIRECT		734	734	731	0	0	0	0	0	0	734	0	0	0	5	11/20/2026	4.B FE
91823J-AC-6	Illuminate Merger Sub Corp		07/01/2021	DIRECT		39,049	39,000	38,805	0	0	1	0	1	0	38,806	0	243	243	0	06/30/2028	5.B
92346N-AB-5	Verifone T/L		09/17/2021	Various		788,219	809,498	805,451	780,709	27,360	216	0	27,576	0	808,285	0	(20,066)	(20,066)	25,657	08/20/2025	4.C FE
92941P-AC-7	Weight Watchers International, Inc.		09/30/2021	DIRECT		745	745	741	0	0	0	0	0	0	745	0	0	0	13	03/31/2028	3.C FE
92943H-AB-5	W.R. Grace & Co.		08/12/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/11/2028	4.A FE
92943H-AB-5	W.R. Grace & Co.		08/12/2021	J.P. MORGAN SECURITIES INC.		27,101	27,000	26,933	0	0	0	0	0	0	26,933	0	169	169	0	08/11/2028	5.B
96289E-AG-4	Wheel Pros, LLC		08/12/2021	MORGAN STANLEY AND CO INC		84,210	84,000	83,160	0	0	32	0	32	0	83,192	0	1,018	1,018	1,083	04/24/2028	4.C FE
96350T-AC-4	Applecaramel Buyer, LLC		07/28/2021	DEUTSCHE BANK		114,757	114,331	113,187	113,199	0	113	0	113	0	113,312	0	1,445	1,445	2,071	10/08/2027	4.B FE
97654Q-AE-7	WireCo WorldGroup T/L B		09/30/2021	DIRECT		2,903	2,903	2,865	2,774	122	7	0	129	0	2,903	0	0	0	132	09/29/2023	4.C FE
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		09/30/2021	DIRECT		3,046	3,046	3,026	2,938	104	4	0	108	0	3,046	0	0	0	97	08/05/2024	4.B FE
98422B-AB-5	Xperi Holding Corporation		09/30/2021	DIRECT		6,390	6,390	6,370	3,141	0	20	0	20	0	6,390	0	0	0	142	06/08/2028	3.C FE
99AAE8-84-1	Motion Finco, LLC		09/30/2021	DIRECT		56	56	51	56	0	1	0	1	0	56	0	0	0	1	11/12/2026	5.A FE
99AAE8-85-8	Motion Finco, LLC		09/30/2021	DIRECT		434	434	393	429	0	5	0	5	0	434	0	0	0	11	11/12/2026	5.A FE
G9341J-AN-0	Veritas US Inc.	C	09/30/2021	DIRECT		58	58	58	0	0	0	0	0	0	58	0	0	0	0	09/01/2025	4.C FE
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	09/30/2021	DIRECT		367	367	365	0	0	0	0	0	0	367	0	0	0	0	04/27/2028	4.B FE
L8030P-AK-4	Samsonite International S.A.	C	09/30/2021	DIRECT		230	230	229	0	0	0	0	0	0	230	0	0	0	1	04/25/2025	4.A FE
L9000B-AE-3	Software Luxembourg Acquisition SARL	C	07/16/2021	DIRECT		2,006	2,006	1,936	0	0	70	0	70	0	2,006	0	0	0	37	04/28/2025	4.C FE
N2820E-AD-0	EG America LLC	C	09/30/2021	DIRECT		672	672	668	0	0	0	0	0	0	672	0	0	0	11	03/11/2026	4.C FE
P6981X-AD-2	MRO Holdings T/L B		09/30/2021	DIRECT		611	611	605	531	79	1	0	80	0	611	0	0	0	24	06/04/2026	4.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						8,926,477	9,270,721	8,873,458	6,257,080	157,766	98,161	0	255,927	0	9,002,632	0	(76,155)	(76,155)	338,571	XXX	XXX
8399997. Total - Bonds - Part 4						101,138,175	95,811,928	98,430,023	75,184,477	157,766	(88,485)	0	69,281	0	98,231,147	0	2,907,027	2,907,027	2,284,620	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						101,138,175	95,811,928	98,430,023	75,184,477	157,766	(88,485)	0	69,281	0	98,231,147	0	2,907,027	2,907,027	2,284,620	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
68622V-10-6	ORGANON ORD		09/09/2021	PIPER SANDLER & CO.	680.000	23,330		24,955	0	0	0	0	0	0	24,955	0	(1,625)	(1,625)	190		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						23,330	XXX	24,955	0	0	0	0	0	0	24,955	0	(1,625)	(1,625)	190	XXX	XXX
9799997. Total - Common Stocks - Part 4						23,330	XXX	24,955	0	0	0	0	0	0	24,955	0	(1,625)	(1,625)	190	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						23,330	XXX	24,955	0	0	0	0	0	0	24,955	0	(1,625)	(1,625)	190	XXX	XXX
9899999. Total - Preferred and Common Stocks						23,330	XXX	24,955	0	0	0	0	0	0	24,955	0	(1,625)	(1,625)	190	XXX	XXX
9999999 - Totals						101,161,505	XXX	98,454,978	75,184,477	157,766	(88,485)	0	69,281	0	98,256,103	0	2,905,402	2,905,402	2,284,810	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Alliance Health Penny Warrants				Alliance Healthcare	10/14/2020		47	52,637		0	0	0	52,637		52,637	52,637	0	0	0	0		
Alliance Healthcare Springing Warrants				Alliance Healthcare	10/14/2020		2,639	0		0	0	0	0		0	0	0	0	0	0		
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	0	52,637	XXX	52,637	52,637	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Alliance Healthcare	Y	N	0	0	52,637	0	52,637	52,637	0	52,637	0	0
0299999999. Total NAIC 1 Designation			0	0	52,637	0	52,637	52,637	0	52,637	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	52,637	0	52,637	52,637	0	52,637	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					52,637	0						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of Montreal	Montreal, Canada		0.000	3,787	0	10,015,852	10,016,862	10,017,839	XXX
US Bank	Boston, MA		0.000	0	0	120,974	72,074	890,518	XXX
US Bank	Washington, DC	SD	0.000	0	0	1,667,900	1,682,444	1,667,900	XXX
Key Bank	Cleveland, OH		0.000	0	0	18,039,512	29,460,846	32,790,064	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	72,238	73,051	89,298	XXX
0199999. Totals - Open Depositories		XXX	XXX	3,787	0	29,916,476	41,305,277	45,455,619	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	3,787	0	29,916,476	41,305,277	45,455,619	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	3,787	0	29,916,476	41,305,277	45,455,619	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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
60934N-50-0	FEDERATED HRMS TRS INST		09/30/2021	0.010		37,214,441	0	0
94975H-31-2	WELLSFARGO:TRS+ MM S		09/30/2021	0.010		5,674,369	0	6
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						42,888,810	0	6
26188J-20-6	DREYFUS CASH MGT INST	SD	12/03/2020	0.040		600,666	0	88
38141W-36-4	GOLDMAN:FS PRM O INST		09/01/2021	0.020		0	661	0
60934N-20-3	FEDERATED HRMS I PO IS		04/03/2020	0.020		0	659	0
61747C-71-5	MORG STAN I LQ:PR I		09/01/2021	0.060		0	2,305	0
09248U-70-0	Blackrock Instl FedFund #30		09/30/2021	0.000		10,000,000	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						10,600,666	3,624	88
9999999 - Total Cash Equivalents						53,489,476	3,624	94

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	4,954	0	0	1,993	0	0	11,329
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	66,792	59,267	0	0	675	750,001	2	88,034
4. Arkansas AR	147,770	75,494	0	0	11,889	0	0	92,616
5. California CA	373,835	369,676	45,000	1	298,962	485,000	4	526,473
6. Colorado CO	43,311	34,733	0	0	14,070	25,001	3	51,366
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	9,420	2,374	0	0	1,699	0	0	6,116
9. District of Columbia DC	11,260	8,422	0	0	2,191	0	0	12,354
10. Florida FL	14,589	1,919	0	0	(3,043)	0	0	3,085
11. Georgia GA	50,013	56,668	0	0	(130,497)	100	1	75,418
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	5,196	3,973	0	0	462	0	0	8,950
14. Illinois IL	24,516	22,577	0	0	4,902	0	0	22,689
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	2,845	2,187	0	0	(3,559)	0	0	(2,196)
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	6,135	0	0	2,250	0	0	8,749
21. Maryland MD	125,379	94,242	0	0	31,828	0	0	125,017
22. Massachusetts MA	8,243	6,165	0	0	2,991	0	0	11,389
23. Michigan MI	60,836	43,202	0	0	19,096	0	0	67,491
24. Minnesota MN	7,236	9,960	0	0	2,352	0	0	8,613
25. Mississippi MS	0	909	0	0	(150,511)	0	0	8,595
26. Missouri MO	22,645	18,045	0	0	(27,408)	0	0	(8,015)
27. Montana MT	4,830	3,851	0	0	326	0	0	2,247
28. Nebraska NE	0	4,588	0	0	(184)	0	0	4,918
29. Nevada NV	3,269	2,379	0	0	563	0	0	2,294
30. New Hampshire NH	0	0	0	0	0	0	0	(5,367)
31. New Jersey NJ	0	14,572	0	0	9,671	0	0	13,146
32. New Mexico NM	40,375	29,226	0	0	4,807	500	1	28,993
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	41,782	28,228	0	0	10,448	0	0	29,792
35. North Dakota ND	3,500	1,170	0	0	704	0	0	704
36. Ohio OH	58,882	9,841	0	0	8,472	0	0	8,472
37. Oklahoma OK	7,974	10,505	0	0	2,574	0	0	15,144
38. Oregon OR	10,870	8,128	0	0	3,345	0	0	11,127
39. Pennsylvania PA	22,645	13,773	0	0	(2,343)	0	0	(2,343)
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	14,054	11,822	0	0	(49,392)	0	0	(29,451)
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	73,283	62,071	0	0	(3,308)	0	0	70,514
44. Texas TX	72,634	78,171	113,750	1	119,109	0	0	111,571
45. Utah UT	6,159	4,607	0	0	1,822	0	0	10,810
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	112,356	117,157	0	0	32,862	200,000	1	145,745
48. Washington WA	12,596	9,375	140,000	1	94,154	0	0	17,808
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(4,924)	0	0	(4,924)
51. Wyoming WY	5,496	3,704	0	0	1,893	0	0	4,898
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. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern 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 Aliens OT	0	0	0	0	0	0	0	0
59. Totals	1,464,591	1,234,070	298,750	3	310,941	1,460,602	12	1,554,171
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0

Designate the type of health care providers reported on this page:
Other health care facilities

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	72,896	72,277	0	0	104,251	175,000	3	58,633
2. Alaska AK	56,465	50,048	0	0	2,086	0	0	40,987
3. Arizona AZ	50,037	34,197	350,000	1	389	0	0	17,645
4. Arkansas AR	58,471	52,202	0	0	8,221	0	0	41,640
5. California CA	5,080,250	3,814,168	4,065,775	22	3,673,802	4,384,682	43	3,247,504
6. Colorado CO	135,717	111,066	0	0	78,999	50,000	4	76,183
7. Connecticut CT	77,260	72,056	0	0	30,538	0	0	63,375
8. Delaware DE	3,747	2,476	0	0	1,772	0	0	2,460
9. District of Columbia DC	26,172	17,948	0	0	4,669	0	0	14,416
10. Florida FL	775,475	632,289	80,522	3	236,621	475,000	13	532,063
11. Georgia GA	266,210	242,103	0	0	572,895	790,000	4	183,976
12. Hawaii HI	26,593	20,225	0	0	10,138	0	0	16,587
13. Idaho ID	47,839	48,933	0	0	5,687	125,000	1	32,859
14. Illinois IL	159,046	135,683	418,750	6	147,472	4,736,250	48	119,737
15. Indiana IN	5,597	14,301	0	0	(11,268)	0	0	9,731
16. Iowa IA	29,952	39,618	0	0	12,872	0	0	25,927
17. Kansas KS	6,500	7,121	0	0	2,881	0	0	6,096
18. Kentucky KY	123,134	149,956	240,000	2	(199,424)	327,500	6	46,243
19. Louisiana LA	38,202	35,848	0	0	21,671	0	0	31,980
20. Maine ME	63,163	31,421	0	0	11,524	0	0	27,170
21. Maryland MD	204,303	133,451	0	0	95,069	50,000	5	99,105
22. Massachusetts MA	184,984	103,078	0	0	49,999	0	0	95,586
23. Michigan MI	131,796	145,792	0	0	64,442	0	0	103,080
24. Minnesota MN	90,061	86,668	0	0	170,468	150,000	3	76,368
25. Mississippi MS	29,481	25,658	0	0	(14,414)	0	0	12,568
26. Missouri MO	71,096	111,699	88,310	1	88,651	300,000	4	118,424
27. Montana MT	18,638	21,401	0	0	1,811	100,000	2	15,763
28. Nebraska NE	2,250	3,920	0	0	(157)	0	0	4,168
29. Nevada NV	54,834	40,552	0	0	9,606	0	0	33,898
30. New Hampshire NH	167	951	0	0	(1,769)	0	0	37
31. New Jersey NJ	707,633	202,185	199,000	2	372,373	150,000	8	218,636
32. New Mexico NM	27,046	19,751	0	0	2,911	0	0	21,664
33. New York NY	655,770	770,245	65,000	2	232,380	869,000	21	596,061
34. North Carolina NC	158,578	153,494	0	0	106,814	50,000	1	112,178
35. North Dakota ND	13,727	23,366	0	0	14,061	0	0	19,892
36. Ohio OH	510,561	225,800	0	0	194,391	0	0	194,791
37. Oklahoma OK	373,116	273,994	0	0	116,631	150,000	6	233,636
38. Oregon OR	136,543	114,149	0	0	49,473	2,500	1	85,481
39. Pennsylvania PA	170,007	164,265	0	0	62,691	10,000	2	145,662
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	141,359	112,455	0	0	294,165	350,000	3	81,790
42. South Dakota SD	54,848	40,426	0	0	55,522	50,000	1	38,049
43. Tennessee TN	50,387	48,489	140,000	1	214,054	750,000	8	23,475
44. Texas TX	219,296	213,517	0	0	154,010	67,500	4	173,875
45. Utah UT	68,036	57,561	0	0	22,765	0	0	48,613
46. Vermont VT	30,000	26,713	0	0	7,900	200,001	2	19,107
47. Virginia VA	121,103	124,925	0	0	(14,859)	75,100	2	90,286
48. Washington WA	689,826	481,168	0	0	213,189	1	2	404,774
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	66,375	117,998	47,500	1	58,778	0	0	88,644
51. Wyoming WY	5,722	4,318	0	0	2,207	0	0	5,186
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. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern 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 Aliens OT	0	0	0	0	0	0	0	0
59. Totals	12,090,269	9,431,925	5,694,857	41	7,338,958	14,387,534	197	7,756,009
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0