

**QUARTERLY STATEMENT**  
 AS OF JUNE 30, 2022  
 OF THE CONDITION AND AFFAIRS OF THE  
**JAMES RIVER INSURANCE COMPANY**

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

Organized under the Laws of ..... OH ..... State of Domicile or Port of Entry ..... OH .....  
 Country of Domicile ..... US ..... Commenced Business ..... 09/11/1987 .....  
 Incorporated/Organized ..... 06/30/1987 .....  
 Statutory Home Office ..... 3366 RIVERSIDE DRIVE, SUITE 103 ..... UPPER ARLINGTON, OH, US 43221 .....  
 Main Administrative Office ..... 6641 WEST BROAD STREET, SUITE 300 .....  
 RICHMOND, VA, US 23230 ..... 804-289-2713 .....  
 (Telephone Number)  
 Mail Address ..... P.O. BOX 27648 ..... RICHMOND, VA, US 23261 .....  
 Primary Location of Books and Records ..... 6641 WEST BROAD STREET, SUITE 300 .....  
 RICHMOND, VA, US 23230 ..... 804-289-2713 .....  
 (Telephone Number)  
 Internet Website Address ..... WWW.JAMESRIVERINS.COM .....  
 Statutory Statement Contact ..... PATRICIA AILEEN SELLS ..... 804-289-2711 .....  
 (Telephone Number)  
 PATRICIA.SELLS@JAMESRIVERINS.COM ..... 804-420-1059 .....  
 (E-Mail Address) (Fax Number)  
 OFFICERS .....  
 RICHARD JOHN SCHMITZER, PRESIDENT AND CEO ..... TIMOTHY SEAN MACALEESE, SVP AND CFO .....  
 PATRICIA AILEEN SELLS, TREASURER AND CONTROLLER ..... SARAH CASEY DORAN, CHAIRPERSON OF THE BOARD .....  
 OTHER .....  
 PAMELA LLULL KNOWLES, SECRETARY ..... DONALD TODD HIERNAN, ASSISTANT SECRETARY .....  
 DIRECTORS OR TRUSTEES .....  
 RICHARD JOHN SCHMITZER ..... JOHN GORDON CLARKE .....  
 SARAH CASEY DORAN ..... ANGELA JENKINS BURNETT .....  
 TIMOTHY SEAN MACALEESE .....

State of VIRGINIA SS:  
 County of HENRICO

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

Richard John Schmitz

Richard John Schmitz  
President and CEO

Patricia Sells

Patricia Aileen Sells  
Treasurer and Controller

Timothy Sean MacAlee

Timothy Sean MacAlee  
SVP and CFO

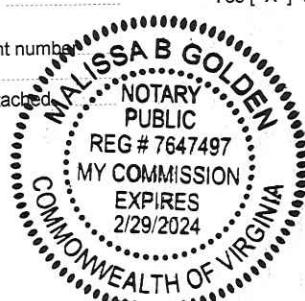
a. Is this an original filing?  Yes [ X ]  No [ ]

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this  
7th day of August 2022  
Mag. R. J.

Yes [ X ] No [ ]



## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	320,638,378	0	320,638,378	205,468,760
2. Stocks:				
2.1 Preferred stocks.....	31,762,705	0	31,762,705	41,580,418
2.2 Common stocks.....	65,375,411	0	65,375,411	60,844,127
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 (\$ 141,172,524), cash equivalents (\$ 117,794,806) and short-term investments (\$ 34,823,709).....	293,791,039	0	293,791,039	225,653,440
6. Contract loans (including \$ 0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	43,882,498	0	43,882,498	44,137,430
9. Receivables for securities.....	1,457,810	0	1,457,810	1,596,353
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).....	756,907,841	0	756,907,841	579,280,528
13. Title plants less \$ 0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	2,815,803	0	2,815,803	2,060,086
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	161,757,805	9,629,579	152,128,226	133,974,840
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.....	152,857,185	0	152,857,185	162,417,406
16.2 Funds held by or deposited with reinsured companies.....	339,267,206	0	339,267,206	408,914,335
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	3,187,611	0	3,187,611	7,237,360
18.2 Net deferred tax asset.....	9,965,890	3,815,871	6,150,019	2,977,170
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.....	10,453,804	0	10,453,804	26,503,975
24. Health care (\$ 0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	67,798,093	2,039,035	65,759,058	58,870,816
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,505,011,238	15,484,485	1,489,526,753	1,382,236,516
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	1,505,011,238	15,484,485	1,489,526,753	1,382,236,516
<b>Details of Write-Ins</b>				
1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. CLAIMS RECEIVABLE.....	60,682,184	0	60,682,184	53,659,576
2502. CLAIMS DEPOSIT.....	2,477,818	0	2,477,818	2,456,843
2503. DEDUCTIBLE RECOVERABLE.....	3,658,388	2,039,035	1,619,353	1,541,071
2598. Summary of remaining write-ins for Line 25 from overflow page.....	979,703	0	979,703	1,213,326
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	67,798,093	2,039,035	65,759,058	58,870,816

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 22,870,270)	214,110,384	244,951,394
2. Reinsurance payable on paid losses and loss adjustment expenses	20,559,574	56,037,597
3. Loss adjustment expenses	75,547,776	85,375,250
4. Commissions payable, contingent commissions and other similar charges	2,525,000	1,350,000
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 \$ 408,310,750 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)	49,609,046	45,898,702
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)	245,255,988	151,303,779
13. Funds held by company under reinsurance treaties	564,706,200	688,594,822
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)	1,174,000	1,174,000
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	6,990	1,960,112
20. Derivatives	0	0
21. Payable for securities	25,582,031	3,482,288
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	36,321,338	(99,783,727)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,235,398,327	1,180,344,217
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,235,398,327	1,180,344,217
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	224,113,177	179,113,177
35. Unassigned funds (surplus)	26,467,749	19,231,622
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)	254,128,426	201,892,299
38. Totals (Page 2, Line 28, Col. 3)	1,489,526,753	1,382,236,516
<b>Details of Write-Ins</b>		
2501. RETROACTIVE REINSURANCE RESERVE CEDED	(168,818,099)	(254,432,727)
2502. FUNDS HELD ON DEPOSIT	97,359,524	97,359,526
2503. DEFERRED CEEDING COMMISSION	37,376,691	35,895,179
2598. Summary of remaining write-ins for Line 25 from overflow page	70,403,222	21,394,295
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	36,321,338	(99,783,727)
2901.	0	0
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 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
<b>Underwriting Income</b>			
1. Premiums earned:			
1.1. Direct (written \$ 470,723,374)	444,659,681	374,516,093	793,303,954
1.2. Assumed (written \$ 55,422,437)	51,712,095	47,438,499	94,880,929
1.3. Ceded (written \$ 470,723,374)	444,659,681	370,096,314	793,303,954
1.4. Net (written \$ 55,422,437)	51,712,095	51,858,278	94,880,929
<b>Deductions:</b>			
2. Losses incurred (current accident year \$23,502,572):			
2.1 Direct	201,778,392	324,653,447	620,615,822
2.2 Assumed	29,566,178	20,080,357	75,085,788
2.3 Ceded	201,778,392	282,031,438	620,615,822
2.4 Net	29,566,178	62,702,366	75,085,788
3. Loss adjustment expenses incurred	10,412,038	26,341,312	37,057,945
4. Other underwriting expenses incurred	932,539	2,231,066	(287,083)
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	40,910,755	91,274,744	111,856,650
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	10,801,340	(39,416,466)	(16,975,721)
<b>Investment Income</b>			
9. Net investment income earned	8,977,753	6,678,011	11,935,500
10. Net realized capital gains (losses) less capital gains tax of \$ 177,022	665,939	248,141	2,457,564
11. Net investment gain (loss) (Lines 9 + 10)	9,643,692	6,926,152	14,393,064
<b>Other Income</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 183,245)	(183,245)	(132,079)	(398,334)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	1	1,820	449,930
15. Total other income (Lines 12 through 14)	(183,244)	(130,259)	51,596
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	20,261,788	(32,620,573)	(2,531,061)
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)	20,261,788	(32,620,573)	(2,531,061)
19. Federal and foreign income taxes incurred	3,872,727	(15,105,151)	(6,542,781)
20. Net income (Line 18 minus Line 19) (to Line 22)	16,389,061	(17,515,422)	4,011,720
<b>Capital and Surplus Account</b>			
21. Surplus as regards policyholders, December 31 prior year	201,892,299	172,417,391	172,417,391
22. Net income (from Line 20)	16,389,061	(17,515,422)	4,011,720
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (2,787,549)	(9,297,844)	3,837,722	4,183,877
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(22,346)	(7,993,006)	(4,449,038)
27. Change in nonadmitted assets	167,256	(8,519,085)	(7,176,552)
28. Change in provision for reinsurance	0	0	(943,000)
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	45,000,000	35,847,901	50,847,901
33.2. Transferred to capital (Stock Dividend)	0	0	0
33.3. Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(17,000,000)	(17,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	52,236,127	(11,341,890)	29,474,908
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	254,128,426	161,075,501	201,892,299
<b>Details of Write-Ins</b>			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. MISCELLANEOUS	1	1,820	52,930
1402. OTHER FEE INCOME	0	0	397,000
1403.	0	0	0
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)	1	1,820	449,930
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	131,306,232	86,999,375	132,792,748
2. Net investment income.....	8,209,748	6,693,868	12,246,542
3. Miscellaneous income.....	(183,244)	(130,259)	51,596
4. Total (Lines 1 to 3).....	139,332,736	93,562,984	145,090,886
5. Benefit and loss related payments.....	16,677,861	80,898,879	259,826,333
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.....	19,997,051	22,650,059	29,083,388
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	0	(8,604,336)	(728,867)
10. Total (Lines 5 through 9).....	36,674,912	94,944,602	288,180,854
11. Net cash from operations (Line 4 minus Line 10).....	102,657,824	(1,381,618)	(143,089,968)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	56,916,670	43,793,043	173,434,581
12.2 Stocks.....	4,639,567	6,098,846	6,740,778
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	1,918,934	5,316,914	10,243,820
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	20,759	637
12.7 Miscellaneous proceeds.....	22,238,286	6,387,281	4,082,956
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	85,713,457	61,616,843	194,502,772
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	175,098,297	28,130,459	85,338,762
13.2 Stocks.....	6,750,862	10,859,540	22,805,088
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	2,464,463	5,712,803	44,023,725
13.6 Miscellaneous applications.....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	184,313,622	44,702,802	152,167,575
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).....	(98,600,165)	16,914,041	42,335,197
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	45,000,000	0	50,847,901
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	17,000,000	17,000,000
16.6 Other cash provided (applied).....	19,079,940	(120,628,189)	(629,315,363)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	64,079,940	(137,628,189)	(595,467,462)
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	68,137,599	(122,095,766)	(696,222,233)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	225,653,440	921,875,673	921,875,673
19.2 End of period (Line 18 plus Line 19.1).....	293,791,039	799,779,907	225,653,440

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

20.0001.....	0	0	0
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## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of James River Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the state of Ohio.

The accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual* as noted in the table below:

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
<b>Net Income</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3).....	XXX.....	XXX.....	XXX.....	\$..... 16,389,061	\$..... 4,011,720
(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.....	\$..... 16,389,061	\$..... 4,011,720
<b>Surplus</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2).....	XXX.....	XXX.....	XXX.....	\$..... 254,128,426	\$..... 201,892,299
(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.....	\$..... 254,128,426	\$..... 201,892,299

#### C. Accounting Policy

##### (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

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

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

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

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors - Not Applicable

### 3. Business Combinations and Goodwill - Not Applicable

### 4. Discontinued Operations - Not Applicable

### 5. Investments

#### D. Loan-Backed Securities

##### (1) Description of Sources Used to Determine Prepayment Assumptions

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.....	\$..... 4,381,941
2. 12 months or longer.....	220,147

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

1. Less than 12 months.....	\$..... 63,587,405
2. 12 months or longer.....	2,425,972

(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 - 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 March 28, 2022, the Company's immediate parent, James River Group, contributed \$45,000,000 of cash as additional Paid in Surplus to the Company, in accordance with SSAP No. 72, Surplus and Quasi-Reorganizations, paragraph 8.

### 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

- A. Defined Benefit Plan - Not Applicable

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

### 14. Liabilities, Contingencies and Assessments - No Significant Changes

### 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.

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

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.

#### (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					
Bonds - industrial & misc.....	\$ 0	\$ 316,104	\$ 0	\$ 0	\$ 316,104
Bonds - unaffiliated bank loans.....	0	52,004,148	0	0	52,004,148
Preferred stock - industrial & misc.....	0	31,762,705	0	0	31,762,705
Common stock - industrial & misc.....	32,272,951	3,425,484	0	0	35,698,435
Common stock - mutual funds.....	1,758,540	0	0	0	1,758,540
Common stock - closed-end funds.....	5,342,919	0	0	0	5,342,919
Money market mutual funds.....	0	0	0	117,794,806	117,794,806
Total assets at fair value/NAV.....	<u>\$ 39,374,410</u>	<u>\$ 87,508,441</u>	<u>\$ 0</u>	<u>\$ 117,794,806</u>	<u>\$ 244,677,657</u>
b. Liabilities at fair value					
Not applicable.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value.....	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

#### (2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

#### (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 June 30 2022, there were no investments for which external sources were unavailable to determine fair value.

The Company does not have any Level 3 assets.

#### (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.....	\$ 303,952,988	\$ 320,638,378	\$ 5,899,847	\$ 298,053,141	\$ 0	\$ 0	\$ 0
Preferred stock.....	31,762,705	31,762,705	0	31,762,705	0	0	0
Common stock.....	42,799,894	42,799,894	39,374,410	3,425,484	0	0	0
Other Investments.....	7,182,721	6,829,018	0	0	7,182,721	0	0
Cash equivalents & short-term investments.....	152,618,125	152,618,515	0	34,823,319	0	117,794,806	0

#### D. Not Practicable to Estimate Fair Value - Not Applicable

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

### 21. Other Items

#### A. Unusual or Infrequent Items

#### *Impact of the COVID-19 Pandemic*

## Notes to the Financial Statements

### 21. Other Items (Continued)

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, 2021, please see "Note 21" in the Company's 2021 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

There were no other subsequent events occurring through August 9, 2022, that merited recognition or disclosure in these statements.

### 23. Reinsurance

#### F. Retroactive Reinsurance

- (1) Retroactive reinsurance agreements that transfer liabilities for losses that have already occurred and that will generate special surplus transactions

For a full discussion on the Company's retroactive reinsurance agreement, see Note 23 of the Annual Statement. The charts below represent activity through June 30, 2022.

- (a) Reserves transferred

Reported Company		
	Assumed	Ceded
1. Initial reserves.....	\$ 0	\$ 342,282,678
2. Adjustments - prior year(s).....	0	(87,849,951)
3. Adjustment - current year.....	0	(85,614,628)
4. Current total.....	<u>0</u>	<u>\$ 168,818,099</u>

- (b) Consideration paid or received

	Assumed	Ceded
1. Initial consideration.....	\$ 0	\$ 342,282,678
2. Adjustments - prior year(s).....	0	0
3. Adjustments - current year.....	0	0
4. Current total.....	<u>0</u>	<u>\$ 342,282,678</u>

- (c) Paid losses reimbursed or recovered

	Assumed	Ceded
1. Prior year(s).....	\$ 0	(87,849,951)
2. Current year.....	0	(85,614,628)
3. Current total.....	<u>0</u>	<u>\$ (173,464,579)</u>

- (d) Special surplus from retroactive reinsurance

	Assumed	Ceded
1. Initial surplus gain or loss.....	\$ 0	\$ 0
2. Adjustments - prior year(s).....	0	0
3. Adjustments - current year.....	0	0
4. Current year restricted surplus.....	0	0
5. Cumulative total transferred to unassigned funds.....	<u>0</u>	<u>\$ 0</u>

- (e) All cedents and reinsurers involved in all transactions included in summary totals above

Company	Assumed Amount	Ceded Amount
Aleka Insurance, Inc.....	\$ 0	\$ 168,818,099
Total.....	<u>\$ 0</u>	<u>\$ 168,818,099</u>

- (f) Total Paid Loss/LAE amounts recoverable (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized and certified reinsurers

- (1) Authorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue
Total.....	<u>\$ 0</u>	<u>\$ 0</u>

## Notes to the Financial Statements

### 23. Reinsurance (Continued)

#### (2) Unauthorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Aleka Insurance, Inc.....	\$ 18,555,582	\$ 0	\$ 192,027,775
Total.....	<u>\$ 18,555,582</u>	<u>\$ 0</u>	<u>\$ 192,027,775</u>

#### (3) Certified reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Total.....	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

#### (4) Reciprocal Jurisdiction Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Total.....	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

### 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) - 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:

	Jun. 30, 2022	Dec. 31, 2021
<b>Reserves, Net of Reinsurance Recoverables at Beginning of Period</b>	<b>\$330,326,644</b>	<b>\$260,037,071</b>
Loss and loss adjustment expense incurred:		
Current accident year	41,504,902	75,027,794
Prior accident years	(1,526,687)	37,115,938
	39,978,215	112,143,733
Loss and loss adjustment expense payments made for:		
Current accident year	2,915,262	9,067,575
Prior accident years	77,731,437	32,786,585
	80,646,699	41,854,160
<b>Reserves, Net of Reinsurance Recoverables at End of Period</b>	<b>\$289,658,160</b>	<b>\$330,326,644</b>

Reserves for incurred losses and loss adjustment expenses, attributable to insured events of prior years, did not materially develop and decreased by \$1,526,687 in 2022.

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

### 26. Intercompany Pooling Arrangements - No Significant Changes

### 27. Structured Settlements - Not Applicable

### 28. Health Care Receivables - Not Applicable

### 29. Participating Policies - Not Applicable

### 30. Premium Deficiency Reserves - No Significant Changes

### 31. High Deductibles - Not Applicable

### 32. Discounting of Liabilities 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.....

1.2 If yes, has the report been filed with the domiciliary state?..... YES.....

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?..... NO.....

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.....  
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?..... NO.....

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.....

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?..... NO.....

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	00000	

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.....  
If yes, attach an explanation.  
On December 10, 2021 JRIC filed a form D to request approval for updates to its management agreement. The Form D was approved on January 4, 2022.

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?..... N/A.....

6.6 Have all of the recommendations within the latest financial examination report been complied with?..... N/A.....

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?..... NO.....

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?..... NO.....

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?..... NO.....

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 affiliates primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES.....  
(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?..... NO.....

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?..... NO.....

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

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

## 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.) ..... NO .....

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 .....

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$ 0	\$ 0
14.22 Preferred Stock.....	0	0
14.23 Common Stock.....	21,386,872	22,575,519
14.24 Short-Term Investments.....	0	0
14.25 Mortgage Loans on Real Estate.....	0	0
14.26 All Other.....	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	21,386,872	22,575,519
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? ..... NO .....

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... N/A .....

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of 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

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 .....

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

1	2
Name of Custodian(s)	Custodian Address
TRUIST BANK.....	P.O. BOX 896735 CHARLOTTE, NC 28289.....
US BANK, N.A.....	ONE FEDERAL STREET, 3RD FLOOR, BOSTON, MA 02110.....

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

1	2	3
Name(s)	Location(s)	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? ..... NO .....

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

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

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

1	2
Name of Firm or Individual	Affiliation
NEW ENGLAND ASSET MANAGEMENT, INC.....	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 .....

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 .....

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105900.....	NEW ENGLAND ASSET MANAGEMENT, INC.	KUR85E5PS4GQFZFC130.....	SEC.....	NO .....
131940.....	ANGELO, GORDON & CO.....	XXJ808RONB9FETFPCB63.....	SEC.....	NO .....

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... YES .....

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? ..... NO .....

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? ..... NO .....

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? ..... NO .....

**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? ..... NO .....  
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? ..... NO .....  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... NO .....  
3.2 If yes, give full and complete information thereto

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

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

5. Operating Percentages:

5.1 A&H loss percent ..... 0 % .....  
5.2 A&H cost containment percent ..... 0 % .....  
5.3 A&H expense percent excluding cost containment expenses ..... 0 %

6.1 Do you act as a custodian for health savings accounts? ..... NO .....  
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? ..... NO .....  
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 .....  
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? .....

**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

**NONE**

**SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

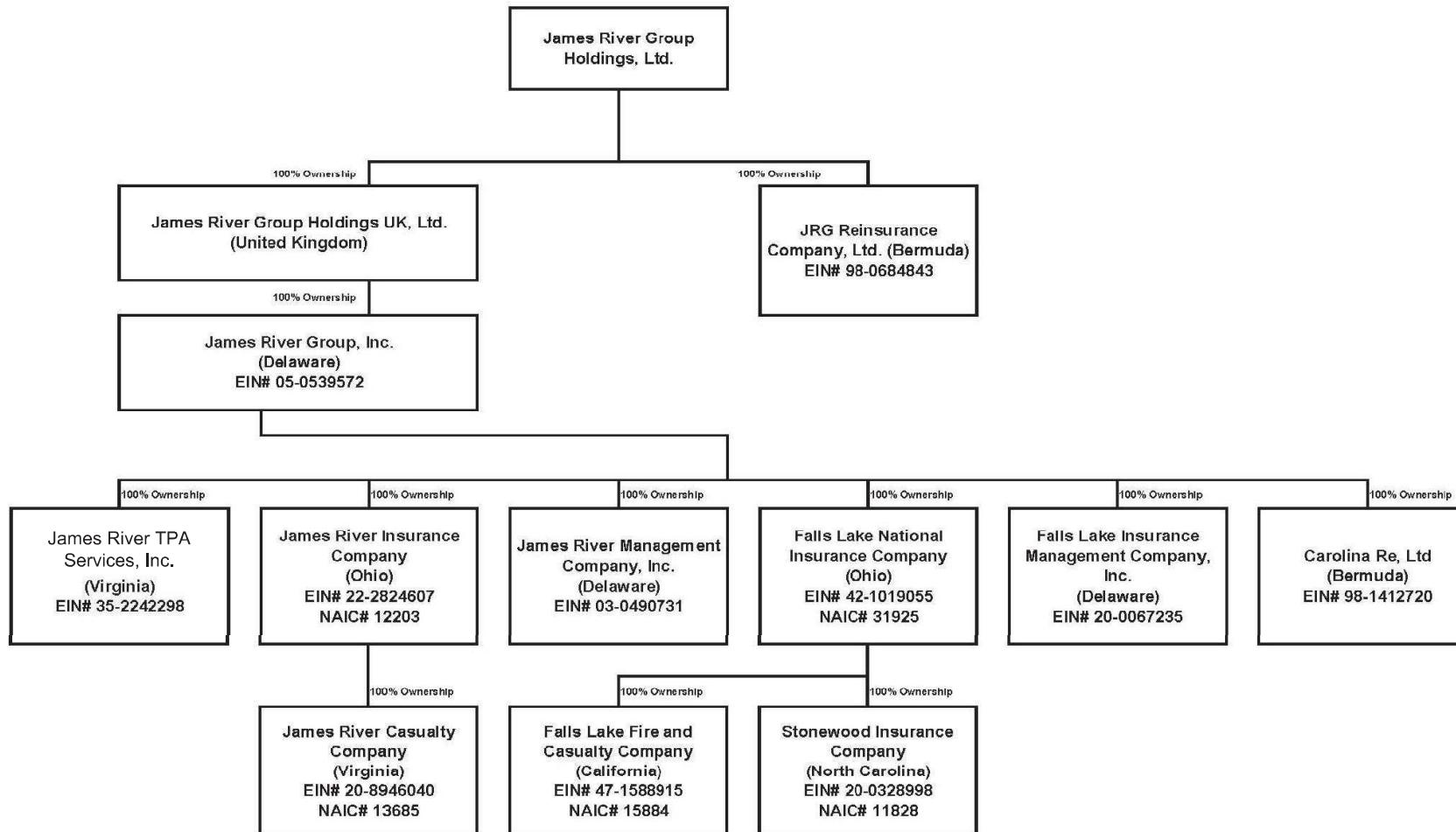
States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....	AL	E 4,618,930	3,137,759	2,660,573	650,171	8,338,951	9,476,950
2. Alaska.....	AK	E 313,091	252,705	0	2,478	318,406	388,350
3. Arizona.....	AZ	E 10,625,132	7,568,142	5,507,214	1,118,397	19,763,048	15,488,357
4. Arkansas.....	AR	E 905,342	1,303,514	270,213	5,073	9,313,131	2,610,517
5. California.....	CA	E 76,831,807	66,347,974	91,222,261	90,448,244	344,080,212	357,722,742
6. Colorado.....	CO	E 5,978,677	3,785,595	2,008,182	727,120	6,919,770	8,244,502
7. Connecticut.....	CT	E 1,957,453	1,711,410	1,814,974	1,407,867	6,070,477	6,315,905
8. Delaware.....	DE	E 641,302	630,656	319,375	251,418	1,217,095	1,438,453
9. District of Columbia.....	DC	E 561,108	493,395	1,017,226	2,599,464	5,223,923	7,323,238
10. Florida.....	FL	E 89,204,318	75,685,825	14,372,032	11,851,603	154,735,156	131,573,881
11. Georgia.....	GA	E 9,029,458	7,821,731	2,097,349	3,020,299	15,721,162	15,487,212
12. Hawaii.....	HI	E 229,452	219,099	76,000	101,986	869,643	781,619
13. Idaho.....	ID	E 862,764	696,407	92,933	165,000	1,993,658	909,492
14. Illinois.....	IL	E 9,882,430	8,233,599	1,492,676	1,185,767	28,630,573	27,116,769
15. Indiana.....	IN	E 2,554,634	2,253,600	871,238	230,612	7,476,339	7,173,464
16. Iowa.....	IA	E 771,737	1,416,032	13,778	663,573	1,712,292	2,533,207
17. Kansas.....	KS	E 1,283,026	(523,214)	494,308	301,360	9,562,618	7,863,769
18. Kentucky.....	KY	E 2,766,946	1,859,588	212,263	596,456	4,231,489	3,729,213
19. Louisiana.....	LA	E 10,208,634	8,902,499	31,581,414	4,801,587	60,724,204	28,270,719
20. Maine.....	ME	E 586,335	519,100	1,341	751	699,352	697,006
21. Maryland.....	MD	E 2,411,303	1,697,447	1,579,194	1,347,569	6,084,320	10,448,963
22. Massachusetts.....	MA	E 6,691,404	5,422,316	2,496,221	1,162,646	18,128,306	19,951,385
23. Michigan.....	MI	E 7,430,968	1,304,713	529,006	2,163,350	11,708,919	10,449,328
24. Minnesota.....	MN	E 1,756,958	2,049,101	1,275,354	242,858	8,056,877	6,140,197
25. Mississippi.....	MS	E 2,292,648	3,228,853	610,000	(3,006)	4,370,479	3,677,858
26. Missouri.....	MO	E 3,992,714	3,433,458	11,487,407	882,455	13,917,505	16,741,213
27. Montana.....	MT	E 1,805,138	726,792	50,000	(3,870)	2,165,748	1,354,126
28. Nebraska.....	NE	E 441,756	269,520	1,130,000	196,891	4,816,029	4,759,881
29. Nevada.....	NV	E 5,064,414	3,990,808	6,446,185	6,245,528	17,687,113	27,323,307
30. New Hampshire.....	NH	E 455,587	606,150	0	61,155	1,481,436	863,177
31. New Jersey.....	NJ	E 13,777,238	11,935,708	4,639,769	2,124,491	36,691,959	35,354,413
32. New Mexico.....	NM	E 513,110	342,593	7,500	5,200	1,347,599	1,251,110
33. New York.....	NY	E 56,652,198	51,003,438	6,906,229	3,673,421	159,340,348	129,129,758
34. North Carolina.....	NC	E 3,372,632	3,240,262	8,395,398	825,681	9,680,598	20,402,989
35. North Dakota.....	ND	E 620,740	395,368	145,401	19,380	825,033	605,700
36. Ohio.....	OH	D 3,789,392	4,045,993	559,263	0	9,562,089	1,217,688
37. Oklahoma.....	OK	E 3,000,869	2,368,413	497,590	92,479	9,184,925	6,924,699
38. Oregon.....	OR	E 4,697,549	3,541,817	1,029,763	481,195	7,439,549	7,737,152
39. Pennsylvania.....	PA	E 16,676,404	14,329,872	2,109,030	5,023,981	22,821,171	22,983,186
40. Rhode Island.....	RI	E 752,212	678,986	144,401	468,526	1,453,049	1,832,752
41. South Carolina.....	SC	E 4,482,039	3,665,203	2,236,023	1,366,521	7,141,304	9,335,521
42. South Dakota.....	SD	E 237,960	262,709	0	0	408,894	263,315
43. Tennessee.....	TN	E 4,101,745	3,625,366	1,406,724	689,946	21,074,274	19,961,390
44. Texas.....	TX	E 75,283,607	61,570,466	13,400,097	10,659,394	152,026,208	110,595,096
45. Utah.....	UT	E 1,460,958	1,848,450	10,012	403,845	2,621,258	2,966,472
46. Vermont.....	VT	E 122,057	113,639	0	(8)	136,672	323,636
47. Virginia.....	VA	E 7,049,171	5,092,771	2,364,425	1,330,520	11,697,265	13,944,785
48. Washington.....	WA	E 9,043,875	9,025,273	2,281,931	4,868,940	20,235,875	18,226,364
49. West Virginia.....	WV	E 456,475	429,661	705,000	4,821	1,151,457	1,494,811
50. Wisconsin.....	WI	E 1,758,655	1,467,409	535,699	303,048	4,037,095	3,734,022
51. Wyoming.....	WY	E 719,022	827,202	0	0	860,294	476,171
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 0	0	71,702	32,457	207,014	503,607
55. US Virgin Islands.....	VI	E 0	0	0	0	0	0
56. Northern Mariana Islands.....	MP	N 0	0	0	0	0	0
57. Canada.....	CAN	N 0	0	0	0	0	0
58. Aggregate Other Alien.....	OT	XXX 0	0	0	0	0	0
59. Totals.....		XXX 470,723,374	394,855,173	229,174,674	164,798,640	1,255,962,161	1,146,119,437

## (a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART



## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-0585280	0	0001620459	NASDAQ	JAMES RIVER GROUP HOLDINGS, LTD	BMU	UIP	JAMES RIVER GROUP HOLDINGS, LTD	OWNERSHIP	0	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
		00000		0	0000000000		JAMES RIVER GROUP HOLDINGS UK, LTD	GBR	UIP	JAMES RIVER GROUP HOLDINGS, LTD	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
		00000	05-0539572	0	0000000000		JAMES RIVER GROUP, INC	DE	UDP	JAMES RIVER GROUP HOLDINGS UK, LTD	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
		00000	98-0684843	0	0000000000		JRG REINSURANCE COMPANY, LTD	BMU	IA	JAMES RIVER GROUP HOLDINGS, LTD	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
		00000	35-2242298	0	0000000000		JAMES RIVER TPA SERVICES, INC	VA	NIA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	12203	22-2824607	0	0000000000	JAMES RIVER INSURANCE COMPANY	OH	RE	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	00000	03-0490731	0	0000000000	JAMES RIVER MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	13685	20-8946040	0	0000000000	JAMES RIVER CASUALTY COMPANY	VA	DS	JAMES RIVER INSURANCE COMPANY	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	31925	42-1019055	0	0000000000	FALLS LAKE NATIONAL INSURANCE COMPANY	OH	IA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	00000	20-0067235	0	0000000000	FALLS LAKE INSURANCE MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	15884	47-1588915	0	0000000000	FALLS LAKE FIRE AND CASUALTY COMPANY	CA	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	OWNERSHIP	100.000	HOLDINGS, LTD	NO	0
	JAMES RIVER INSURANCE GROUP	3494	11828	20-0328998	0	0000000000	STONEWOOD INSURANCE COMPANY	NC	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
		00000	98-1412720	0	0000000000		CAROLINA RE, LTD	BMU	IA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
Asterisk		Explanation													
		0													

## PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,540,638	5,306,170	116.860	(179.239)
2.1. Allied lines.....	17,332,897	1,027,779	5.930	137.119
2.2. Multiple peril crop.....	0	0	0	0
2.3. Federal flood.....	0	0	0	0
2.4. Private crop.....	0	0	0	0
2.5. Private flood.....	0	0	0	0
3. Farmowners multiple peril.....	0	0	0	0
4. Homeowners multiple peril.....	0	0	0	0
5. Commercial multiple peril.....	1,791	(361)	(20.156)	(8.671)
6. Mortgage guaranty.....	0	0	0	0
8. Ocean marine.....	0	0	0	0
9. Inland marine.....	21,900	(40,501)	(184.936)	(144.524)
10. Financial guaranty.....	0	0	0	0
11.1. Medical professional liability - occurrence.....	1,738	3,232	185.961	(11.989)
11.2. Medical professional liability - claims made.....	8,270,221	5,802,758	70.164	72.086
12. Earthquake.....	3,067,659	(420,714)	(13.714)	23.250
13.1. Comprehensive (hospital and medical) individual.....	0	0	0	0
13.2. Comprehensive (hospital and medical) group.....	0	0	0	0
14. Credit accident and health.....	0	0	0	0
15.1. Vision only.....	0	0	0	0
15.2. Dental only.....	0	0	0	0
15.3. Disability income.....	0	0	0	0
15.4. Medicare supplement.....	0	0	0	0
15.5. Medicaid Title XIX.....	0	0	0	0
15.6. Medicare Title XVIII.....	0	0	0	0
15.7. Long-term care.....	0	0	0	0
15.8. Federal employees health benefits plan.....	0	0	0	0
15.9. Other health.....	0	0	0	0
16. Workers' compensation.....	0	0	0	0
17.1. Other liability occurrence.....	316,664,758	145,715,983	46.016	48.711
17.2. Other liability-claims made.....	22,655,188	35,555	0.157	8.536
17.3. Excess workers' compensation.....	0	0	0	0
18.1. Products liability - occurrence.....	40,692,217	19,771,707	48.588	44.257
18.2. Products liability - claims made.....	11,485,066	(408,458)	(3.556)	9.315
19.1. Private passenger auto no-fault (personal injury protection).....	0	0	0	0
19.2. Other private passenger auto liability.....	0	0	0	0
19.3. Commercial auto no-fault (personal injury protection).....	0	0	0	0
19.4. Other commercial auto liability.....	19,925,608	24,985,242	125.393	1,081.475
21.1. Private passenger auto physical damage.....	0	0	0	0
21.2. Commercial auto physical damage.....	0	0	0	0
22. Aircraft (all perils).....	0	0	0	0
23. Fidelity.....	0	0	0	0
24. Surety.....	0	0	0	0
26. Burglary and theft.....	0	0	0	0
27. Boiler and machinery.....	0	0	0	0
28. Credit.....	0	0	0	0
29. International.....	0	0	0	0
30. Warranty.....	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
35. Totals.....	444,659,681	201,778,392	45.378	86.686
<b>Details of Write-Ins</b>				
3401. ....	0	0	0	0
3402. ....	0	0	0	0
3403. ....	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
<b>Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)</b>	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.....	3,925,369	5,836,895	4,285,691
2.1 Allied lines.....	14,653,569	21,244,653	17,450,665
2.2 Multiple peril crop.....	0	0	0
2.3 Federal flood.....	0	0	0
2.4 Private crop.....	0	0	0
2.5 Private flood.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	43,738
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0
11.2 Medical professional liability - claims made.....	4,246,294	8,131,853	9,067,394
12. Earthquake.....	1,165,287	2,467,194	2,738,234
13.1 Comprehensive (hospital and medical) individual.....	0	0	0
13.2 Comprehensive (hospital and medical) group.....	0	0	0
14. Credit accident and health.....	0	0	0
15.1 Vision only.....	0	0	0
15.2 Dental only.....	0	0	0
15.3 Disability income.....	0	0	0
15.4 Medicare supplement.....	0	0	0
15.5 Medicaid Title XIX.....	0	0	0
15.6 Medicare Title XVIII.....	0	0	0
15.7 Long-term care.....	0	0	0
15.8 Federal employees health benefits plan.....	0	0	0
15.9 Other health.....	0	0	0
16. Workers' compensation.....	0	0	0
17.1. Other liability occurrence.....	188,550,659	335,765,942	280,732,220
17.2. Other liability-claims made.....	12,134,907	22,517,313	19,372,280
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability - occurrence.....	25,103,039	45,731,084	38,008,374
18.2. Products liability - claims made.....	6,118,101	9,987,421	10,388,900
19.1. Private passenger auto no-fault (personal injury protection).....	0	0	0
19.2. Other private passenger auto liability.....	0	0	0
19.3. Commercial auto no-fault (personal injury protection).....	0	0	0
19.4. Other commercial auto liability.....	10,636,101	19,041,019	12,767,677
21.1. Private passenger auto physical damage.....	0	0	0
21.2. Commercial 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.....	266,533,326	470,723,374	394,855,173
<b>Details of Write-Ins</b>			
3401. ....	0	0	0
3402. ....	0	0	0
3403. ....	0	0	0
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	2	3	4	5	6	7	8	9	10	11	12	13
	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2019 + Prior.....	137,853	86,874	224,727	66,038	1,451	67,489	116,379	1,501	40,506	158,386	44,564	(43,416)	1,148
2. 2020.....	10,643	28,997	39,640	3,883	523	4,406	11,502	649	22,624	34,775	4,742	(5,201)	(459)
3. Subtotals 2020 + prior.....	148,496	115,871	264,367	69,921	1,974	71,895	127,881	2,150	63,130	193,161	49,306	(48,617)	689
4. 2021.....	9,892	56,068	65,960	3,795	2,042	5,837	9,847	1,727	46,333	57,907	3,750	(5,966)	(2,216)
5. Subtotals 2021 + prior.....	158,388	171,939	330,327	73,716	4,016	77,732	137,728	3,877	109,463	251,068	53,056	(54,583)	(1,527)
6. 2022.....	XXX	XXX	XXX	XXX	2,915	2,915	XXX	3,091	35,499	38,590	XXX	XXX	XXX
7. Totals.....	158,388	171,939	330,327	73,716	6,931	80,647	137,728	6,968	144,962	289,658	53,056	(54,583)	(1,527)
8. Prior Year-End Surplus As Regards Policyholders.....											Col. 11, Line 7 As % of Col. 1, Line 7 .....	Col. 12, Line 7 As % of Col. 2, Line 7 .....	Col. 13, Line 7 As % of Col. 3, Line 7 .....
											33.497 %	(31.746)%	(0.462)%
												Col. 13, Line 7 / Line 8 .....	(0.756)%

**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

**August Filing**

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
---	-----

**EXPLANATION:**

1. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
2. .....
3. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
4. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
5. .....

**BARCODES:**

1.  1 2 2 0 3 2 0 2 2 4 9 0 0 0 0 2
2. .....
3.  1 2 2 0 3 2 0 2 2 3 6 5 0 0 0 0 2
4.  1 2 2 0 3 2 0 2 2 5 0 5 0 0 0 0 2
5. .....

**OVERFLOW PAGE FOR WRITE-INS****ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
2504. SERVICE FEES RECEIVABLE	875,982	0	875,982	813,326
2505. OTHER ASSETS	103,721	0	103,721	400,000
2597. Summary of remaining write-ins for Line 25 from overflow page	979,703	0	979,703	1,213,326

**LIABILITIES**

	1 Current Statement Date	2 December 31, Prior Year
2504. CLAIMS PAYBLE	63,837,119	15,230,208
2505. OTHER LIABILITIES	6,566,103	6,164,087
2597. Summary of remaining write-ins for Line 25 from overflow page	70,403,222	21,394,295
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0
3297. Summary of remaining write-ins for Line 32 from overflow page	0	0

**SCHEDULE A – VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B – VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	44,137,430	9,096,279
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	40,122,901
2.2 Additional investment made after acquisition	2,464,463	3,900,824
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(800,461)	1,261,246
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	1,918,934	10,243,820
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)	43,882,498	44,137,430
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	43,882,498	44,137,430

**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	307,893,302	372,751,615
2. Cost of bonds and stocks acquired	181,849,159	108,196,473
3. Accrual of discount	203,961	577,963
4. Unrealized valuation increase (decrease)	(11,284,750)	4,233,709
5. Total gain (loss) on disposals	862,732	3,210,296
6. Deduct consideration for bonds and stocks disposed of	61,556,237	180,175,359
7. Deduct amortization of premium	191,673	844,256
8. Total foreign exchange change in book / adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	57,139
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)	417,776,494	307,893,302
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	417,776,494	307,893,302

**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
<b>Bonds</b>								
1. NAIC 1 (a).....	197,280,416	120,535,117	62,835,132	49,598	197,280,416	255,029,999	0	182,782,452
2. NAIC 2 (a).....	44,627,017	2,139,205	0	(9,966)	44,627,017	46,756,256	0	33,743,259
3. NAIC 3 (a).....	2,585,711	1,080,439	89,634	1,731,920	2,585,711	5,308,436	0	2,379,450
4. NAIC 4 (a).....	30,455,743	3,537,392	3,922,101	4,913,384	30,455,743	34,984,418	0	32,917,000
5. NAIC 5 (a).....	20,242,966	4,192,375	1,226,260	(9,826,103)	20,242,966	13,382,978	0	16,638,116
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	295,191,853	131,484,527	68,073,127	(3,141,167)	295,191,853	355,462,087	0	268,460,277
<b>Preferred Stock</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	34,540,750	0	0	(2,778,045)	34,540,750	31,762,705	0	41,580,418
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.....	34,540,750	0	0	(2,778,045)	34,540,750	31,762,705	0	41,580,418
15. Total Bonds & Preferred Stock.....	329,732,603	131,484,527	68,073,127	(5,919,212)	329,732,603	387,224,792	0	310,040,695

(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 \$ 34,823,709; 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
7709999999 Total.....	34,823,709	XXX.....	34,813,360	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.....	62,991,516	2,940,261
2. Cost of short-term investments acquired.....	76,868,557	68,590,974
3. Accrual of discount.....	31,862	3,339
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(19,771)	76
6. Deduct consideration received on disposals.....	105,048,455	8,543,134
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).....	34,823,709	62,991,516
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	34,823,709	62,991,516

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**NONE**

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

**NONE**

(SI-05) Schedule DB - Part C - Section 1

**NONE**

(SI-06) Schedule DB - Part C - Section 2

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

**SCHEDULE E – PART 2 – VERIFICATION**  
(Cash Equivalents)

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	110,338,753	876,045,380
2. Cost of cash equivalents acquired.....	202,664,484	1,363,913,504
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	(180)	80,389
5. Total gain (loss) on disposals.....	0	(79,829)
6. Deduct consideration received on disposals.....	195,208,251	2,129,620,691
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).....	117,794,806	110,338,753
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	117,794,806	110,338,753

(E-01) Schedule A - Part 2

**NONE**

(E-01) Schedule A - Part 3

**NONE**

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP	2 Name or Description	Location		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
		3 City	4 State									
<b>Any Other Class of Assets, Unaffiliated</b>												
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC	0	09/10/2020	1	0	299,303	0	1,000,000	1.750
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	AG Direct Lending Fund GP, LLCq	0	06/04/2015	1	0	54,844	0	187,500	1.630
4699999 - Any Other Class of Assets, Unaffiliated								0	354,147	0	1,187,500	XXX
<b>Any Other Class of Assets, Affiliated</b>												
000000-00-0	DESRI IV, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	0	06/01/2021	1	0	20,579	0	0	4.900
4799999 - Any Other Class of Assets, Affiliated								0	20,579	0	0	XXX
4899999 - Subtotals, Unaffiliated								0	354,147	0	1,187,500	XXX
4999999 - Subtotals, Affiliated								0	20,579	0	0	XXX
5099999 - TOTALS								0	374,726	0	1,187,500	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	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
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B.A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B.A.C.V.						
<b>Any Other Class of Assets, Unaffiliated</b>																			
000000-00-0	AG Commercial Real Estate Opportunities Fund III, L.P.	Wilmington	DE	Capital Distribution	09/10/2020	06/28/2022	4,477,856	(253,912)	0	0	0	(253,912)	0	4,223,944	598,606	0	0	0	299,303
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	Capital Distribution	06/04/2015	04/29/2022	1,959,430	0	0	0	0	0	0	1,959,430	169,200	0	0	0	54,844
4699999 - Any Other Class of Assets, Unaffiliated							6,437,286	(253,912)	0	0	0	(253,912)	0	6,183,374	767,806	0	0	0	354,147
<b>Any Other Class of Assets, Affiliated</b>																			
000000-00-0	DESRI V, L.L.C.	New York	DE	Return on Capital	06/01/2021	06/30/2022	8,480,368	(11,784)	0	0	0	(11,784)	0	8,468,584	1,045	0	0	0	1,045
4799999 - Any Other Class of Assets, Affiliated							8,480,368	(11,784)	0	0	0	(11,784)	0	8,468,584	1,045	0	0	0	1,045
4899999 - Subtotals, Unaffiliated							6,437,286	(253,912)	0	0	0	(253,912)	0	6,183,374	767,806	0	0	0	354,147
4999999 - Subtotals, Affiliated							8,480,368	(11,784)	0	0	0	(11,784)	0	8,468,584	1,045	0	0	0	1,045
5099999 - TOTALS							14,917,654	(265,696)	0	0	0	(265,696)	0	14,651,958	768,851	0	0	0	355,192

**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
0109999999 - Bonds: U.S. Governments						0	0	0	XXX
0309999999 - Bonds: All Other Governments						0	0	0	XXX
<b>Bonds: U.S. States, Territories and Possessions</b>									
13063A-5E-0	CALIFORNIA ST		06/27/2022	J.P. MORGAN SECURITIES LLC	XXX	1,588,650	1,250,000	22,917	1.C FE
0509999999 - Bonds: U.S. States, Territories and Possessions						1,588,650	1,250,000	22,917	XXX
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>									
514383-WX-2	LANCASTER PA SCH DIST		06/23/2022	RAYMOND JAMES & ASSOCIATES, INC.	XXX	980,190	1,000,000	0	1.C FE
614121-XW-6	MONTGOMERY TEX INDPT SCH DIST		06/29/2022	HUTCHINSON, SHOCKEY, ERLEY & C	XXX	1,951,020	2,000,000	0	1.A FE
68587F-BE-3	OREGON ED DIST FULL FAITH & CR PENSION		04/08/2022	CITIGROUP GLOBAL MARKETS, INC	XXX	840,840	1,000,000	6,678	1.C FE
797782-MA-4	SAN GABRIEL CALIF UNI SCH DIST		04/08/2022	STIFEL, NICOLAUS & COMPANY, INCORPORATED	XXX	1,020,000	1,020,000	0	1.D FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						4,792,050	5,020,000	6,678	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
3132DN-JY-0	FH SD1179 - RMBS		06/22/2022	CITIGROUP GLOBAL MARKETS, INC	XXX	8,317,969	9,000,000	17,250	1.A
3140MG-KM-2	FN BV2999 - RMBS		06/27/2022	GOLDMAN	XXX	1,834,498	1,993,004	2,159	1.A
3140QN-BZ-4	FN CB2755 - RMBS		06/29/2022	CREDIT SUISSE SECURITIES (USA)	XXX	9,069,648	9,734,320	10,546	1.A
3140QN-TM-4	FN CB3255 - RMBS		04/22/2022	GOLDMAN	XXX	2,901,780	2,987,195	3,195	1.A
3140QN-W9-9	FN CB3371 - RMBS		04/08/2022	TRUIST SECURITIES, INC.	XXX	8,885,017	8,993,216	10,492	1.A
3140XG-SY-6	FN FS1434 - RMBS		04/08/2022	CANTOR FITZGERALD & CO	XXX	5,934,375	6,000,000	7,000	1.A
592647-KA-8	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		06/29/2022	JEFFERIES LLC	XXX	1,110,920	1,000,000	12,500	1.D FE
650009-S4-6	NEW YORK ST TWY AUTH GEN REV		06/29/2022	J.P. MORGAN SECURITIES LLC	XXX	2,322,600	2,500,000	0	1.F FE
977100-HB-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		06/28/2022	J.P. MORGAN SECURITIES LLC	XXX	2,695,170	3,000,000	11,549	1.C FE
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						43,071,977	45,207,735	74,691	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		06/24/2022	WELLS FARGO SECURITIES LLC	XXX	1,139,205	1,500,000	11,484	2.A FE
06051G-GF-0	BANK OF AMERICA CORP		06/28/2022	BOFA SECURITIES INC	XXX	4,792,250	5,000,000	84,978	1.G FE
06540M-BH-7	BANK 22BK41 A4 - CMBS		04/25/2022	MORGAN STANLEY & CO. LLC	XXX	1,007,108	1,000,000	435	1.A FE
07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		06/13/2022	MORGAN STANLEY & CO. LLC	XXX	1,107,341	1,324,670	1,288	1.A FE
14317H-AC-5	CARMX 222 A3 - ABS		04/21/2022	BOFA SECURITIES INC	XXX	2,999,544	3,000,000	0	1.A FE
21873E-AA-7	CAFL 221 A - CMBS		06/24/2022	MORGAN STANLEY & CO. LLC	XXX	3,499,848	3,500,000	12,914	1.A FE
29736R-AR-1	ESTEE LAUDER COMPANIES INC		04/25/2022	BOFA SECURITIES INC	XXX	863,810	1,000,000	2,275	1.E FE
316773-DE-7	FIFTH THIRD BANCORP		04/20/2022	GOLDMAN	XXX	1,000,000	1,000,000	0	2.A FE
369550-BL-1	GENERAL DYNAMICS CORP		06/29/2022	KEYBANC CAPITAL MARKETS INC	XXX	2,441,750	2,500,000	21,875	1.G FE
46647P-DA-1	JPMORGAN CHASE & CO		04/19/2022	J.P. MORGAN SECURITIES LLC	XXX	2,500,000	2,500,000	0	1.G FE
539830-BR-9	LOCKHEED MARTIN CORP		04/21/2022	WELLS FARGO SECURITIES LLC	XXX	1,498,680	1,500,000	0	1.G FE
61747Y-EG-6	MORGAN STANLEY		06/28/2022	MORGAN STANLEY & CO. LLC	XXX	4,636,700	5,000,000	11,155	1.F FE
61747Y-ER-2	MORGAN STANLEY		06/22/2022	MORGAN STANLEY & CO. LLC	XXX	7,962,980	8,000,000	11,227	1.F FE
87666Y-AA-5	TCO 22DPM A - CMBS		05/02/2022	WELLS FARGO SECURITIES LLC	XXX	6,929,902	7,000,000	0	1.A FE
89616T-AA-3	TCN 22SFR2 A - CMBS		06/27/2022	MORGAN STANLEY & CO. LLC	XXX	1,999,966	2,000,000	0	1.A FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						44,379,084	45,824,670	157,631	XXX
1309999999 - Bonds: Hybrid Securities						0	0	0	XXX
1509999999 - Bonds: Parent, Subsidiaries and Affiliates						0	0	0	XXX
1619999999 - Bonds: SVO Identified Funds						0	0	0	XXX

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: Unaffiliated Bank Loans</b>									
000000-00-0	Holley Purchaser, Inc.		05/10/2022	DIRECT	XXX	9,603	9,603	0	5.B
000000-00-0	Athenahealth, Inc.		01/27/2022	Adjustment	XXX	(46,318)	(46,550)	0	5.B
000000-00-0	LSF9 Atlantis Holdings, LLC		06/07/2022	TRUIST	XXX	46,525	50,000	0	5.B
000000-00-0	Scientific Games Corporation		04/07/2022	J.P. MORGAN SECURITIES INC.	XXX	99,250	100,000	0	5.B
000000-00-0	Oscar AcquisitionCo LLC		04/25/2022	Various	XXX	736,487	764,370	0	5.B
000000-00-0	Project Leopard Holdings, Inc.		06/15/2022	J.P. MORGAN SECURITIES INC.	XXX	292,020	314,000	0	5.B
00162D-AB-1	AL GCX Holdings, LLC		04/22/2022	BARCLAY INVESTMENTS, INC.	XXX	100,495	101,000	0	5.B
00247N-AG-7	AZZ Incorporated		05/06/2022	CITIBANK	XXX	441,005	457,000	0	5.B
02376C-BJ-3	AAAdvantage Loyalty IP Ltd.		06/16/2022	BARCLAY INVESTMENTS, INC.	XXX	517,449	531,000	0	3.B FE
03028B-AB-3	American Trailer World Corp.		05/11/2022	GOLDMAN SACHS AND CO.	XXX	177,883	191,200	0	4.C FE
03167D-AH-7	Amneal Pharmaceuticals LLC		06/27/2022	J.P. MORGAN SECURITIES INC.	XXX	259,456	282,017	0	4.B FE
03880Y-AD-6	ARC FALCON I INC.		05/01/2022	RBC CAPITAL MARKETS	XXX	(20,493)	(20,596)	0	4.B FE
04270Y-AB-6	Array Technologies INC		06/14/2022	GOLDMAN SACHS AND CO.	XXX	97,055	100,000	0	4.A FE
05549D-AK-4	Aveanna Healthcare LLC		01/04/2022	Adjustment	XXX	(29,149)	(29,271)	0	4.C FE
11284E-AP-8	Brookfield WEC Holdings Inc.		05/23/2022	BMO CAPITAL MARKETS	XXX	594,240	619,000	0	5.B
12466C-AG-0	C&D Technologies, Inc.		05/24/2022	BANK OF AMERICA	XXX	27,460	29,212	0	4.C FE
12511P-AB-7	Polyconcept North America Holdings, Inc.		05/12/2022	KKR Corporate Lending LLC	XXX	389,965	397,923	0	5.B
12658H-AG-7	CP Atlas Buyer, Inc.		05/03/2022	Various	XXX	85,088	90,442	0	4.C FE
12659E-AC-2	CP Iris Holdco I, Inc.		06/23/2022	JEFFERIES	XXX	56,654	60,984	0	4.C FE
20600R-AB-8	Conair Holdings, LLC		06/28/2022	Various	XXX	320,735	364,254	0	4.C FE
20716L-AG-1	Confluent Health LLC		06/30/2022	DEUTSCHE BANK	XXX	(58,040)	(58,349)	0	5.B
22305C-AB-5	Covia Holdings LLC		04/20/2022	Various	XXX	153,791	155,910	0	4.B FE
24982L-AD-7	Dermatology Intermediate Holdings III, I.		03/23/2022	Adjustment	XXX	(15,633)	(15,633)	0	5.B
24982L-AD-7	Dermatology Intermediate Holdings III, I.		06/03/2022	DIRECT	XXX	2,470	2,470	0	4.B FE
26208T-AB-7	Direct ChassisLink		05/20/2022	CITIBANK	XXX	157,815	167,000	0	4.B
31935H-AD-9	First Brands Group, LLC		04/27/2022	JEFFERIES	XXX	159,200	160,403	0	4.A FE
33718F-AB-6	First Student Bidco Inc		05/04/2022	WELL	XXX	18,329	18,799	0	3.C FE
33718F-AD-2	First Student Bidco Inc		05/04/2022	WELL	XXX	49,530	50,800	0	3.C FE
33718F-AE-0	First Student Bidco Inc		06/29/2022	BARCLAY INVESTMENTS, INC.	XXX	461,156	501,256	0	3.C FE
33718F-AF-7	First Student Bidco Inc		06/29/2022	BARCLAY INVESTMENTS, INC.	XXX	32,025	34,809	0	3.C FE
33835T-AB-4	Five Star Lower Holding LLC		04/27/2022	GOLDMAN SACHS AND CO.	XXX	68,950	70,000	0	5.B
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		05/06/2022	UBS GLOBAL ASSET MANAGEMENT	XXX	13,790	14,000	0	4.C FE
39479U-AQ-6	Genesys Telecommunications Laboratories,		06/16/2022	BARCLAY INVESTMENTS, INC.	XXX	55,148	57,000	0	4.C FE
43538J-AC-3	Holley Purchaser, Inc.		06/15/2022	DIRECT	XXX	20,119	20,220	0	5.B
51187G-AK-8	Lakeland Tours, LLC		04/29/2022	DIRECT	XXX	4,924	4,924	0	5.C FE
52602K-AC-2	LENDINGTREE, INC.		05/31/2022	DIRECT	XXX	1,950	0	0	3.C FE
53226G-AK-7	Lightstone Holdco LLC		05/19/2022	DIRECT	XXX	1,372,141	1,372,141	0	4.B FE
53226G-AL-5	Lightstone Holdco LLC		05/19/2022	DIRECT	XXX	77,391	77,391	0	4.B FE
54912F-AD-2	Loyalty Ventures Inc.		05/17/2022	BANK OF AMERICA	XXX	42,581	45,000	0	4.A FE
59408U-AB-3	Michaels Stores, Inc.		05/05/2022	RBC CAPITAL MARKETS	XXX	18,250	20,000	0	4.B FE
63909U-AB-9	Nautilus Power, LLC		05/04/2022	BANK OF AMERICA	XXX	29,216	35,200	0	4.A FE

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69403H-AL-4	Pacific Bells LLC		05/03/2022	DIRECT	XXX	2,255	2,255	0	4.C FE
69403H-AM-2	Pacific Bells LLC		04/19/2022	ROYAL BANK OF CANADA	XXX	23	0	0	4.C FE
71911K-AC-8	Parexel International Corporation		06/28/2022	BMO CAPITAL MARKETS	XXX	30,723	31,920	0	4.B FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		04/27/2022	Various	XXX	166,553	168,000	0	4.C FE
74142K-AF-6	PRETIUM PKG HOLDINGS, INC.		03/14/2022	Adjustment	XXX	(53)	(55)	0	4.C FE
75620F-AB-4	STG Logistics, Inc.		04/28/2022	DIRECT	XXX	295,500	300,000	0	5.B
75972J-AE-4	Renaissance Holding Corp		06/27/2022	BARCLAY INVESTMENTS, INC.	XXX	464,360	494,000	0	5.B FE
91823J-AC-6	Illuminate Merger Sub Corp		05/02/2022	DEUTSCHE BANK	XXX	33,655	35,995	0	5.B
92940K-AK-1	WP CityMD Bidco LLC		06/22/2022	CREDIT SUISSE FIRST BOSTON GERMANY	XXX	58,414	60,848	0	4.B FE
96289E-AG-4	Wheel Pros, LLC		06/27/2022	Various	XXX	88,204	104,901	0	4.C FE
C9413P-BD-4	Bausch Health Companies Inc.		05/11/2022	BARCLAY INVESTMENTS, INC.	XXX	614,460	650,459	0	5.B
G9341J-AN-0	Veritas US Inc.	C	06/24/2022	Various	XXX	20,006	21,984	0	4.C FE
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	06/16/2022	GOLDMAN SACHS AND CO.	XXX	5,596	5,985	0	4.B FE
L5137L-AQ-8	Intelsat Jackson Holdings S.A.		02/04/2022	Adjustment	XXX	(6)	(6)	0	5.B
N3066K-AM-7	Esdec Solar Group B.V.	C	06/09/2022	J.P. MORGAN SECURITIES INC.	XXX	109,192	114,679	0	4.B FE
N8137F-AB-6	Hunter Douglas Inc.		04/20/2022	J.P. MORGAN SECURITIES INC.	XXX	100,812	103,919	0	5.B
1909999999 - Bonds: Unaffiliated Bank Loans						8,810,206	9,193,813	0	XXX
2019999999 - Unaffiliated Certificates of Deposit						0	0	0	XXX
2509999997 - Subtotals - Bonds - Part 3						102,641,966	106,496,219	261,916	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						102,641,966	106,496,219	261,916	XXX
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	XXX
4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						0	XXX	0	XXX
4319999999 - Preferred Stocks: Parent, Subsidiaries and Affiliates Perpetual Preferred						0	XXX	0	XXX
4329999999 - Preferred Stocks: Parent, Subsidiaries and Affiliates Redeemable Preferred						0	XXX	0	XXX
4509999997 - Subtotals - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 - Subtotals - Preferred Stocks						0	XXX	0	XXX
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00287Y-10-9	ABBVIE ORD		06/02/2022	PIPER Sandler & CO	550,000	79,789	XXX	0	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/02/2022	PIPER Sandler & CO	700,000	51,975	XXX	0	XXX
11135F-10-1	BROADCOM ORD		06/02/2022	PIPER Sandler & CO	300,000	174,154	XXX	0	XXX
166764-10-0	CHEVRON ORD		06/02/2022	PIPER Sandler & CO	450,000	77,188	XXX	0	XXX
17275R-10-2	CISCO SYSTEMS ORD		06/02/2022	PIPER Sandler & CO	2,800,000	134,148	XXX	0	XXX
172967-42-4	CITIGROUP ORD		06/02/2022	PIPER Sandler & CO	900,000	46,134	XXX	0	XXX
191216-10-0	COCA-COLA ORD		06/02/2022	PIPER Sandler & CO	1,850,000	117,254	XXX	0	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		06/02/2022	PIPER Sandler & CO	800,000	148,217	XXX	0	XXX
237194-10-5	DARDEN RESTAURANTS ORD		06/02/2022	PIPER Sandler & CO	950,000	121,140	XXX	0	XXX
26441C-20-4	DUKE ENERGY ORD		06/02/2022	PIPER Sandler & CO	1,050,000	116,162	XXX	0	XXX
291011-10-4	EMERSON ELECTRIC ORD		06/02/2022	PIPER Sandler & CO	1,400,000	125,868	XXX	0	XXX
29364G-10-3	ENTERGY ORD		06/02/2022	PIPER Sandler & CO	750,000	89,822	XXX	0	XXX
370334-10-4	GENERAL MILLS ORD		06/02/2022	PIPER Sandler & CO	1,900,000	131,678	XXX	0	XXX

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		06/02/2022	PIPER SANDLER & CO	300,000	41,868	XXX	0	XXX
46625H-10-0	JPMORGAN CHASE ORD		06/02/2022	PIPER SANDLER & CO	1,300,000	164,896	XXX	0	XXX
478160-10-4	JOHNSON & JOHNSON ORD		06/02/2022	PIPER SANDLER & CO	600,000	106,842	XXX	0	XXX
49456B-10-1	KINDER MORGAN CL P ORD		06/02/2022	PIPER SANDLER & CO	3,200,000	61,883	XXX	0	XXX
532457-10-8	ELI LILLY ORD		06/02/2022	PIPER SANDLER & CO	750,000	221,355	XXX	0	XXX
539830-10-9	LOCKHEED MARTIN ORD		06/02/2022	PIPER SANDLER & CO	350,000	152,806	XXX	0	XXX
580135-10-1	MCDONALD'S ORD		06/02/2022	PIPER SANDLER & CO	600,000	148,163	XXX	0	XXX
58933Y-10-5	MERCK & CO. INC.		06/02/2022	PIPER SANDLER & CO	650,000	58,273	XXX	0	XXX
594918-10-4	MICROSOFT ORD		06/02/2022	PIPER SANDLER & CO	700,000	194,437	XXX	0	XXX
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		06/02/2022	PIPER SANDLER & CO	1,800,000	99,227	XXX	0	XXX
713448-10-8	PEPSICO ORD		06/02/2022	PIPER SANDLER & CO	800,000	133,742	XXX	0	XXX
717081-10-3	PFIZER ORD		06/02/2022	PIPER SANDLER & CO	1,100,000	56,914	XXX	0	XXX
723484-10-1	PINNACLE WEST ORD		06/02/2022	PIPER SANDLER & CO	1,100,000	82,777	XXX	0	XXX
742718-10-9	PROCTER & GAMBLE ORD		06/02/2022	PIPER SANDLER & CO	450,000	65,169	XXX	0	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		06/02/2022	PIPER SANDLER & CO	750,000	51,065	XXX	0	XXX
780259-30-5	SHELL ADR EACH REP 2 ORD	C	06/02/2022	PIPER SANDLER & CO	450,000	26,784	XXX	0	XXX
842587-10-7	SOUTHERN ORD		06/02/2022	PIPER SANDLER & CO	1,350,000	101,129	XXX	0	XXX
871829-10-7	SYSCO ORD		06/02/2022	PIPER SANDLER & CO	1,650,000	139,233	XXX	0	XXX
882508-10-4	TEXAS INSTRUMENTS ORD		06/02/2022	PIPER SANDLER & CO	1,750,000	305,205	XXX	0	XXX
88579Y-10-1	3M ORD		06/02/2022	PIPER SANDLER & CO	400,000	59,148	XXX	0	XXX
902973-30-4	US BANCORP ORD		06/02/2022	PIPER SANDLER & CO	950,000	48,274	XXX	0	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		06/02/2022	PIPER SANDLER & CO	1,700,000	83,207	XXX	0	XXX
931142-10-3	WALMART ORD		06/02/2022	PIPER SANDLER & CO	1,000,000	140,155	XXX	0	XXX
949746-10-1	WELLS FARGO ORD		06/02/2022	PIPER SANDLER & CO	1,050,000	47,393	XXX	0	XXX
5019999999	Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,003,472	XXX	0	XXX
5029999999	Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	XXX
5319999999	Common Stocks: Mutual Funds Designations Assigned by the SVO					0	XXX	0	XXX
5329999999	Common Stocks: Mutual Funds Designations Not Assigned by the SVO					0	XXX	0	XXX
5519999999	Common Stocks: Unit Investment Trusts Designations Assigned by the SVO					0	XXX	0	XXX
5529999999	Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO					0	XXX	0	XXX
5719999999	Common Stocks: Closed-End Funds Designations Assigned by the SVO					0	XXX	0	XXX
5729999999	Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					0	XXX	0	XXX
5819999999	Common Stocks: Exchange Traded Funds					0	XXX	0	XXX
5919999999	Common Stocks: Parent, Subsidiaries and Affiliates Publicly Traded					0	XXX	0	XXX
5929999999	Common Stocks: Parent, Subsidiaries and Affiliates Other					0	XXX	0	XXX
5989999997	Subtotals - Common Stocks - Part 3					4,003,472	XXX	0	XXX
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)								
5989999999	Subtotals Common Stocks					4,003,472	XXX	0	XXX
5999999999	Subtotals Preferred and Common Stocks					4,003,472	XXX	0	XXX
6009999999	Totals					106,645,438	XXX	261,916	XXX

## 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	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
0109999999 - Bonds: U.S. Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0309999999 - Bonds: All Other Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999999 - Bonds: U.S. States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																							
10741M-BL-7	BREVARD CNTY FLA LOC OPT FUEL TAX REV		06/06/2022	HILLTOP SECURITIES INC	XXX	1,102,480	1,000,000	1,139,030	1,071,743	0	(6,361)	0	(6,361)	0	1,065,382	0	37,098	37,098	42,639	08/01/2027	1.E FE		
130685-2D-1	CALIFORNIA ST PUB WKS BRD LEASE REV		04/01/2022	Call @ 100.00	XXX	2,000,000	2,000,000	2,079,760	2,002,432	0	(2,432)	0	(2,432)	0	2,000,000	0	0	0	50,000	04/01/2028	1.D FE		
3132D5-4L-3	FH SB8027 - RMBS		06/01/2022	Paydown	XXX	66,741	66,741	68,452	69,039	0	(2,297)	0	(2,297)	0	66,741	0	0	0	805	01/01/2035	1.A		
3133KG-PY-8	FH RA1339 - RMBS		06/01/2022	Paydown	XXX	69,632	69,632	72,156	72,777	0	(3,145)	0	(3,145)	0	69,632	0	0	0	841	09/01/2049	1.A		
3133KH-5H-5	FH RA2648 - RMBS		06/01/2022	Paydown	XXX	52,321	52,321	55,232	55,283	0	(2,962)	0	(2,962)	0	52,321	0	0	0	543	06/01/2050	1.A		
3140JH-JW-4	FN BN1176 - RMBS		06/01/2022	Paydown	XXX	43,542	43,542	45,440	46,489	0	(2,948)	0	(2,948)	0	43,542	0	0	0	775	11/01/2048	1.A		
3140KL-JF-0	FN BQ1161 - RMBS		06/01/2022	Paydown	XXX	20,871	20,871	22,009	22,052	0	(1,182)	0	(1,182)	0	20,871	0	0	0	218	08/01/2050	1.A		
3140Q9-5B-5	FN CA2641 - RMBS		06/01/2022	Paydown	XXX	30,694	30,694	32,006	33,107	0	(2,413)	0	(2,413)	0	30,694	0	0	0	544	11/01/2048	1.A		
3140QN-TM-4	FN CB3255 - RMBS		06/03/2022	Various	XXX	2,940,375	2,987,195	2,901,780	0	0	1,215	0	1,215	0	2,902,995	0	37,380	37,380	10,439	04/01/2052	1.A		
3140QN-W9-9	FN CB3371 - RMBS		06/01/2022	Paydown	XXX	119,416	119,416	117,979	0	0	1,437	0	1,437	0	119,416	0	0	0	564	04/01/2052	1.A		
3140X4-TF-3	FN FM1449 - RMBS		06/01/2022	Paydown	XXX	23,986	23,986	24,735	25,236	0	(1,251)	0	(1,251)	0	23,986	0	0	0	338	09/01/2049	1.A		
3140XD-2J-4	FN FM9776 - RMBS		06/01/2022	Paydown	XXX	167,501	167,501	174,096	0	0	(6,595)	0	(6,595)	0	167,501	0	0	0	1,315	11/01/2051	1.A		
3140XG-SY-6	FN FS1434 - RMBS		06/07/2022	Various	XXX	5,872,746	6,000,000	5,934,375	0	0	688	0	688	0	5,935,063	0	(62,317)	(62,317)	39,614	07/01/2051	1.A		
31418D-HD-7	FN MA3827 - RMBS		06/01/2022	Paydown	XXX	56,620	56,620	57,103	57,295	0	(674)	0	(674)	0	56,620	0	0	0	565	11/01/2034	1.A		
531127-AC-2	LIBERTY N Y DEV CORP REV		06/06/2022	SEAPORT GROUP SECURITIES, LLC	XXX	4,056,850	3,500,000	3,382,995	3,416,654	0	1,788	0	1,788	0	3,418,441	0	638,409	638,409	126,073	10/01/2035	1.F FE		
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		06/15/2022	Call @ 100.00	XXX	110,000	110,000	120,207	118,664	0	(377)	0	(377)	0	118,287	0	(8,287)	(8,287)	1,958	10/01/2050	1.B FE		
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					16,733,774	16,248,519	16,227,354	6,990,771	0	(27,509)	0	(27,509)	0	16,091,492	0	642,283	642,283	277,232	XXX	XXX			
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																							
04016L-AQ-0	ARES XLII AR - CDO	C	04/22/2022	Paydown	XXX	79,315	79,315	79,315	79,315	0	0	0	0	0	79,315	0	0	0	446	01/24/2028	1.A FE		
07336N-AA-7	BVINV 2022-INV2 A1 - CMO/RMBS		06/01/2022	Paydown	XXX	75,799	75,799	76,297	0	0	(497)	0	(497)	0	75,799	0	0	0	730	12/26/2051	1.A FE		
21872U-AA-2	CAFL 201 A1 - CMBS		06/15/2022	Paydown	XXX	371,210	371,210	371,209	371,209	0	1	0	1	0	371,210	0	0	0	3,629	03/15/2050	1.A FE		
46647P-DA-1	JPMORGAN CHASE & CO		06/07/2022	MARKET TAXES CORP	XXX	2,494,350	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(5,650)	(5,650)	12,909	04/26/2028	1.F FE			
539830-BR-9	LOCKHEED MARTIN CORP		06/07/2022	MORGAN STANLEY & CO. LLC	XXX	1,497,420	1,500,000	1,498,680	0	0	(31)	0	(31)	0	1,498,649	0	(1,229)	(1,229)	5,525	06/15/2032	1.G FE		
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		06/01/2022	Paydown	XXX	144,638	76,320	76,320	0	68,330	0	68,330	0	144,638	0	0	0	936	01/28/2050	1.A			
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)					4,662,733	4,602,654	4,601,829	526,832	0	67,803	0	67,803	0	4,669,612	0	(6,879)	(6,879)	24,175	XXX	XXX			
1309999999 - Bonds: Hybrid Securities					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1509999999 - Bonds: Parent, Subsidiaries and Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1619999999 - Bonds: SVO Identified Funds					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
<b>Bonds: Unaffiliated Bank Loans</b>																							
000000-00-0	Spa Holdings 3 Oy		06/30/2022	Direct	XXX	295	295	293	294	0	0	0	0	0	295	0	0	0	0	7	03/11/2028	5.B	
000000-00-0	Logoplaste Group Sarl		06/30/2022	Direct	XXX	393	393	391	392	0	0	0	0	0	393	0	0	0	16	07/06/2028	5.B		
000000-00-0	Holding Socotec		06/02/2022	Direct	XXX	2,410	2,410	2,398	2,409	0	1	0	1	0	2,410	0	0	0	30	05/05/2028	5.B		
000000-00-0	Summer (BC) Bidco B LLC		06/30/2022	Direct	XXX	113	113	112	112	0	0	0	0	0	113	0	0	0	3	12/04/2026	5.B		
000000-00-0	Anticimex International AB		03/31/2022	MORGAN STANLEY	XXX	0	0	0	0	0	7	0	7	0	7	0	(7)	(7)	(1,521)	11/16/2028	5.B		
000000-00-0	Webhelp		06/30/2022	Direct	XXX	198	198	197	197	0	0	0	0	0	198	0	0	0	5	07/29/2028	5.B		
000000-00-0	DexKo Global Inc.		06/30/2022	Direct	XXX	15	15	15	9	0	0	0	0	0	15	0	0	0	0	0	09/22/2028	5.B	
000000-00-0	Holley Purchaser, Inc.		06/15/2022	Direct	XXX	20,119	20,220	20,220	10,575	42	0	0	42	0	20,220	0	(101)	(101)	498	11/10/2028	5.B		
000000-00-0	Chemours Company, The		06/30/2022	Direct	XXX	948	948	897	942	0</													

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
	Air Medical Group Holdings, Inc.		06/30/2022	Direct	XXX	160	160	159	160	0	0	0	0	0	160	0	0	0	0	4	03/14/2025	4.B FE
00169Q-AD-1	Increme		06/30/2022	Direct	XXX	827	827	817	824	2	1	0	3	0	827	0	0	0	0	16	09/24/2025	4.B FE
00169Q-AF-6	Global Medical Response, Inc.		06/30/2022	Direct																		
ASP Chromafla Intermediate Holdings, Inc.			04/21/2022	Direct	XXX	40,500	40,500	40,399	40,398	26	76	0	101	0	40,500	0	0	0	0	562	11/20/2023	4.B FE
00215K-AE-6	ASP Chromafla Intermediate Holdings, Inc.		04/21/2022	Direct	XXX	57,901	57,901	57,757	57,756	37	108	0	145	0	57,901	0	0	0	0	803	11/20/2023	4.B FE
00215K-AF-3	ASP CHROMAFLA INTERMEDIATE HOLDINGS, INC.		04/21/2022	Direct	XXX	676,000	676,000	669,240	670,702	0	5,298	0	5,298	0	676,000	0	0	0	0	30,716	05/16/2024	5.B
00216Y-AN-6	ASP Navigate Acquisition Corp		03/01/2022	Adjustment	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,254	10/01/2027	4.C FE
00217H-AB-7	ASP BLADE HOLDINGS, INC.		06/30/2022	Direct	XXX	374	374	372	374	0	0	0	0	0	374	0	0	0	0	9	10/06/2028	4.B FE
00709L-AH-0	Aspen Dental 1/21 TLB		06/30/2022	Direct	XXX	458	458	456	456	2	0	0	2	0	458	0	0	0	0	9	12/23/2027	4.B FE
00709L-AJ-6	ADMI Corp.		06/30/2022	Direct	XXX	902	902	897	901	0	0	0	0	0	902	0	0	0	0	19	12/23/2027	4.B FE
00769E-AZ-3	Advantage Sales & Marketing Inc.		06/30/2022	Direct	XXX	1,828	1,828	1,828	1,828	0	0	0	0	0	1,828	0	0	0	0	59	10/28/2027	4.B FE
01957T-AH-0	Allied Universal Holdco LLC		06/30/2022	Direct	XXX	259	259	258	259	0	0	0	0	0	259	0	0	0	0	5	05/31/2028	4.B FE
03028B-AB-3	American Trailer World Corp		06/30/2022	Direct	XXX	1,202	1,202	1,163	561	0	1	0	1	0	1,202	0	0	0	0	14	02/17/2028	4.C FE
03167D-AH-7	Amneal Pharmaceuticals LLC		06/30/2022	Direct	XXX	557	557	528	239	0	0	0	1	0	557	0	0	0	0	4	05/05/2025	4.B FE
03880Y-AC-8	ARC FALCON I INC.		06/30/2022	Direct	XXX	353	353	351	353	0	0	0	0	0	353	0	0	0	0	8	08/31/2028	4.B FE
03880Y-AD-6	ARC FALCON I INC.		05/01/2022	Adjustment	XXX	0	0	0	4	0	(4)	0	(4)	0	0	0	0	0	0	(104)	09/22/2028	4.B FE
04270Y-AB-6	Array Technologies INC		06/30/2022	Direct	XXX	2,033	2,033	1,973	1,545	0	4	0	4	0	2,033	0	0	0	0	32	10/08/2027	4.A FE
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		06/30/2022	Direct	XXX	1,215	1,215	993	7	0	0	0	7	0	1,215	0	0	0	0	37	08/14/2023	5.A FE
05549D-AJ-7	Aveanna Healthcare LLC		06/30/2022	Various	XXX	18,284	20,519	20,417	20,283	26	10	0	36	0	20,431	0	(2,147)	(2,147)	851	06/30/2028	4.C FE	
05549D-AK-4	Aveanna Healthcare LLC		03/25/2022	Adjustment	XXX	(12,444)	(12,684)	(12,620)	(12,633)	17	(11)	0	6	0	(12,627)	0	183	183	0	0	06/30/2028	4.C FE
05549P-AB-7	BCP Renaissance Parent L.L.C.		02/17/2022	Redemption @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	127	10/31/2024	4.A FE
05549P-AC-5	BCP Renaissance Parent L.L.C.		06/30/2022	Direct	XXX	185	185	182	0	0	0	0	0	0	185	0	0	0	0	4	10/30/2026	4.B FE
05601Q-AB-0	Motel 6, Inc.		06/30/2022	Direct	XXX	589	589	583	588	0	1	0	1	0	589	0	0	0	0	16	08/19/2026	4.C FE
10254M-AN-7	Brand Energy & Infrastructure T/L		06/30/2022	J.P. MORGAN SECURITIES INC.	XXX	34,557	36,744	36,377	35,882	850	2	0	852	0	36,734	0	(2,178)	(2,178)	976	06/21/2024	4.C FE	
11284E-AP-8	Brookfield WEC Holdings Inc.		05/31/2022	Adjustment	XXX	0	0	0	0	0	818	0	818	0	818	0	(818)	(818)	0	0	08/01/2025	5.B
11284E-AP-8	Brookfield WEC Holdings Inc.		05/31/2022	BMO CAPITAL MARKETS	XXX	364,558	377,000	361,920	0	0	73	0	73	0	361,993	0	2,564	2,564	0	0	08/01/2025	5.B
12466C-AG-0	C&D Technologies, Inc.		06/30/2022	Direct	XXX	696	696	687	533	2	1	0	3	0	696	0	0	0	0	11	12/19/2025	4.C FE
	CCS-CMGC Holdings (Correct Care)																					
12509E-AB-6	T/L		06/30/2022	Direct	XXX	1,584	1,584	1,567	1,565	18	1	0	19	0	1,584	0	0	0	0	55	10/01/2025	4.C FE
12510E-AC-1	CCI Buyer, Inc.		04/20/2022	BANK OF AMERICA	XXX	307,080	310,182	309,237	309,370	0	46	0	46	0	309,415	0	(2,335)	(2,335)	5,517	12/10/2027	4.C FE	
12658H-AG-7	CP Atlas Buyer, Inc		06/30/2022	Direct	XXX	268	268	254	46	0	0	0	0	0	268	0	0	0	0	2	11/23/2027	4.C FE
	CENTURION PIPELINE COMPANY LLC																					
15643Y-AD-8	Chefs' Warehouse, Inc.		05/06/2022	Direct	XXX	5,672	5,672	5,473	5,658	0	14	0	14	0	5,672	0	0	0	0	99	09/28/2025	3.B FE
16308T-AD-3	Clydesdale Acquisition Holdings, Inc.		06/30/2022	Direct	XXX	1,570	1,570	1,570	1,570	0	0	0	0	0	1,570	0	0	0	0	47	06/23/2025	4.B FE
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		03/30/2022	Adjustment	XXX	0	0	0	0	0	5	0	5	0	5	0	(5)	(5)	0	0	03/30/2029	4.B FE
18972F-AC-6	Community Care Health Network		03/30/2022	Adjustment	XXX	0	0	0	0	0	7	0	7	0	7	0	(7)	(7)	80	03/30/2029	5.B	
20363A-AC-3	T/L B		06/30/2022	Direct	XXX	393	393	392	377	15	0	0	15	0	393	0	0	0	0	8	02/17/2025	4.C FE
20600R-AB-8	Conair Holdings, LLC		06/30/2022	Direct	XXX	477	477	435	127	0	0	0	0	0	477	0	0	0	0	1	05/12/2028	4.C FE
20716L-AB-3	Confluent Health LLC		06/30/2022	UBS WARBURG LLC	XXX	82,402	82,402	81,990	81,995	0	21	0	21	0	82,016	0	386	386	1,272	11/30/2028	5.B	
20716L-AG-1	Confluent Health LLC		04/22/2022	UBS WARBURG LLC	XXX	(16,463)	(16,507)	(16,419)	(17,566)	0	0	0	0	0	(16,419)	0	(44)	(44)	(195)	10/27/2028	5.B	
21870F-BA-6	Corelogic, Inc.		06/30/2022	J.P. MORGAN SECURITIES INC.	XXX	80,394	87,489	87,051	87,092	0	29	0	29	0	87,120	0	(6,727)	(6,727)	1,492	04/14/2028	4.C FE	
25213Y-AU-9	DEXKO GLOBAL INC.		06/30/2022	Direct	XXX	76	76	76	76	0	0	0	0	0	76	0	0	0	0	1	09/29/2028	5.B
26881K-AC-8	EP Purchaser, LLC		06/30/2022	GOLDMAN SACHS AND CO.	XXX	23,988	24,078	23,957	23,959	0	6	0	6	0	23,965	0	22	22	344	10/27/2028	4.A FE	
	Edgewater Generation, L.L.C.																					
28031F-AD-2	Edgewater (		06/30/2022	BARCLAY INVESTMENTS, INC.	XXX	15,903	16,748	16,413	15,848	666	27	0	693	0	16,540	0	(637)	(637)	206	12/12/2025	3.C FE	
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		06/30/2022	Direct	XXX	202	202	200	200	1	0	0	2	0	202	0	0	0	0	4	06/26/2025	4.C FE
31935H-AD-9	First Brands Group, LLC		06/30/2022	Direct	XXX	1,888	1,888	1,875	1,483	0	1	0	1	0	1,888	0	0	0	0	41	03/24/2027	4.A FE
33718F-AD-2	First Student Bidco Inc		06/27/2022	Direct	XXX	127	127	124	0	0	0	0	0	0	127	0	0	0	0	0	07/21/2028	3.C FE
33937K-AV-6	Flexera Software LLC		04/26/2022	JEFFERIES	XXX	71,637	72,088	71,907	71,927	0	10	0	10	0	71,937	0	(300)	(300)	1,398	03/03/2028	4.C FE	
	Foundation Building Materials Holding Co.		06/30/2022	Direct	XXX	732	732	731	727	5	0	0	5	0	732	0	0	0	0	14	02/03/2028	4.B 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	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		06/30/2022	Direct	XXX	2,196	2,196	2,146	2,156	0	4	0	4	0	2,196	0	0	0	0	44	08/01/2025	4.C FE	
36649X-AC-2	Garrett LX III S.a.r.l.		06/30/2022	Direct	XXX	1,624	1,624	1,616	1,623	0	1	0	1	0	1,624	0	0	0	0	35	03/06/2028	4.A FE	
371470-AC-2	Generation Bridge II, LLC		06/30/2022	Direct	XXX	551	551	546	551	0	0	0	0	0	551	0	0	0	0	4	02/23/2029	3.C FE	
38046J-AB-0	Gogo Intermediate Holdings LLC		06/30/2022	Direct	XXX	884	884	880	884	0	0	0	0	0	884	0	0	0	0	30	05/31/2028	4.B FE	
39479U-AQ-6	Genesys Telecommunications Laboratories, Inc.		04/29/2022	Direct	XXX	211	211	209	211	0	0	0	0	0	211	0	0	0	0	7	12/01/2027	4.C FE	
42236W-AQ-0	Heartland Dental, LLC		06/30/2022	Direct	XXX	919	919	914	918	0	1	0	1	0	919	0	0	0	0	21	04/30/2025	4.C FE	
42351E-AB-2	Help/Systems Holdings, Inc.		03/31/2022	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	11/19/2026	5.B	
42351E-AB-2	Help/Systems Holdings, Inc.		06/30/2022	Direct	XXX	1,094	1,094	1,089	0	0	0	0	0	0	1,094	0	0	0	0	3	11/19/2026	4.C FE	
42703U-AG-0	Hercules Achievement, Inc.		03/25/2022	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/16/2024	5.A FE	
42703U-AG-0	Hercules Achievement, Inc.		06/24/2022	Direct	XXX	391	391	358	387	0	4	0	4	0	391	0	0	0	0	9	12/16/2024	4.C FE	
42778E-AF-8	Herschend Entertainment Co LLC		06/30/2022	Direct	XXX	328	328	324	327	0	0	0	0	0	328	0	0	0	0	6	08/18/2028	4.B FE	
43538J-AC-3	Holley Purchaser, Inc.		06/30/2022	Direct	XXX	534	534	531	487	0	0	0	0	0	534	0	0	0	0	10	11/10/2028	5.B	
44325H-AD-0	Hoya Midco, LLC		06/30/2022	Direct	XXX	1,373	1,373	1,363	0	0	0	0	0	1,373	0	0	0	0	13	01/26/2029	4.A FE		
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		06/30/2022	MACQUARIE	XXX	46,731	47,671	47,551	47,230	437	0	0	0	0	47,667	0	(936)	(936)	528	09/11/2023	4.C FE		
45321N-AB-2	Imperva 2nd Lien T/L		02/09/2022	Adjustment	XXX	0	0	0	0	0	64	0	0	64	0	0	(64)	(64)	169	01/11/2027	5.B FE		
45567Y-AL-9	Micro Holding Corp.		06/30/2022	Direct	XXX	304	304	303	303	0	0	0	0	0	304	0	0	0	0	7	09/13/2024	4.B FE	
46049B-AB-7	Elevate Textiles T/L (International Text)		06/30/2022	Direct	XXX	4,392	4,392	3,437	4,269	94	28	0	122	0	4,392	0	0	0	0	95	05/01/2024	5.A FE	
46583D-AD-6	Ivanti Software, Inc.		06/30/2022	Direct	XXX	408	408	406	406	2	0	0	2	0	408	0	0	0	0	13	12/01/2027	4.B FE	
50011J-AB-6	Kodiak Building Partners Inc.		06/30/2022	Direct	XXX	584	584	580	582	2	0	0	2	0	584	0	0	0	0	12	03/31/2028	4.B FE	
50179J-AB-4	LBM Borrower, LLC		06/30/2022	Direct	XXX	220	220	219	219	1	0	0	1	0	220	0	0	0	0	7	12/31/2027	4.C FE	
51187G-AC-8	Lakeland Tours, LLC		06/30/2022	Direct	XXX	784	784	463	722	6	32	0	0	38	0	784	0	0	0	0	34	09/25/2025	5.C FE
51187G-AM-4	Lakeland Tours, LLC		04/01/2022	Direct	XXX	267,014	267,014	217,800	225,905	168	36,815	0	36,983	0	267,014	0	0	0	0	9,919	09/25/2025	4.C FE	
51187G-AP-7	Lakeland Tours, LLC		06/30/2022	Adjustment	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(1,721)	09/25/2023	4.B FE	
51809E-AB-1	LaserShip, Inc.		06/30/2022	Direct	XXX	1,361	1,361	1,354	1,360	0	1	0	1	0	1,361	0	0	0	0	24	04/28/2028	4.C FE	
52602K-AC-2	LENDING TREE, INC.		06/24/2022	Various	XXX	54,053	57,000	57,000	89	0	(89)	0	0	(89)	0	57,000	0	(2,948)	(2,948)	(3,854)	08/24/2028	3.C FE	
53226G-AG-6	Lightstone Holdco T/L B		05/19/2022	Direct	XXX	1,461,042	1,461,042	1,451,811	1,228,941	228,906	740	0	0	229,646	0	1,458,587	0	2,455	2,455	52,856	01/30/2024	4.C FE	
53226G-AH-4	Lightstone T/L C		05/19/2022	Direct	XXX	82,405	82,405	81,889	69,314	12,911	42	0	0	12,953	0	82,267	0	138	138	2,981	01/30/2024	4.C FE	
54912F-AD-2	Loyalty Ventures Inc.		06/30/2022	Direct	XXX	2,904	2,904	2,817	2,040	0	5	0	5	0	2,904	0	0	0	0	48	10/08/2027	4.A FE	
55336C-AJ-1	MI Windows and Doors, LLC		06/30/2022	Direct	XXX	775	775	775	0	0	0	0	0	775	0	0	0	0	14	12/18/2027	3.C FE		
55759V-AB-4	Madison IAQ LLC		06/30/2022	ROYAL BANK OF CANADA	XXX	26,427	28,069	27,929	27,940	0	10	0	10	0	27,950	0	(1,523)	(1,523)	588	06/16/2028	4.B FE		
56388V-AD-7	Mannington Mills, Inc.		06/30/2022	RBC CAPITAL MARKETS	XXX	18,497	18,677	18,654	18,631	26	2	0	27	0	18,658	0	(161)	(161)	192	08/06/2026	4.A FE		
57165K-AB-2	RED PLANET BORROWER, LLC		06/30/2022	Various	XXX	15,226	16,127	16,047	16,023	27	7	0	34	0	16,057	0	(830)	(830)	173	09/24/2028	4.B FE		
57723C-AR-0	MATTRESS FIRM, INC.		06/30/2022	Direct	XXX	208	208	205	207	0	0	0	0	0	208	0	0	0	0	6	09/22/2028	4.A FE	
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)		06/30/2022	BANK OF AMERICA	XXX	107,933	107,933	107,894	107,464	466	4	0	469	0	107,933	0	0	0	0	1,320	02/28/2025	4.C FE	
59408U-AB-3	Michaels Stores, Inc.		06/30/2022	Direct	XXX	1,099	1,099	1,085	1,047	2	1	0	2	0	1,099	0	0	0	0	40	04/07/2028	4.B FE	
59835X-AC-8	Midwest Physician Administrative Service		06/30/2022	Direct	XXX	346	346	344	345	1	0	0	1	0	346	0	0	0	0	3	03/31/2028	4.B FE	
60935Q-AP-1	Moneygram International, Inc.		06/30/2022	Direct	XXX	740	740	736	739	0	0	0	0	0	740	0	0	0	0	9	07/14/2026	4.B FE	
62014T-AB-6	Motus Operations, LLC		06/30/2022	Direct	XXX	455	455	453	455	0	0	0	0	0	455	0	0	0	0	12	11/03/2028	4.B FE	
62871N-AM-7	NAB Holdings, LLC		06/30/2022	Direct	XXX	758	758	756	755	3	0	0	3	0	758	0	0	0	0	16	11/17/2028	4.A FE	
63035H-AC-3	Napa Management Services Corporation		06/30/2022	Direct	XXX	1,770	1,770	1,752	0	0	1	0	0	1	0	1,770	0	0	0	0	23	02/16/2029	4.B FE
63909U-AB-9	Nautilus Power, LLC		06/30/2022	Direct	XXX	12,968	12,968	12,551	9,013	1,626	46	0	0	1,672	0	12,968	0	0	0	0	255	05/16/2024	4.B FE
64362K-AC-3	New Constellis Borrower LLC		03/25/2022	GERMANY	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,163	03/27/2024	5.C FE
64911C-AB-3	VAC T/L (Vacuumschmelze)		06/30/2022	Direct	XXX	2,123	2,123	2,112	2,069	54	1	0	0	54	0	2,123	0	0	0	0	53	03/10/2025	5.A FE
66988Q-AB-5	Novae LLC		06/30/2022	Direct	XXX	1,372	1,372	1,358	0	0	1	0	0	1	0	1,372	0	0	0</td				

## 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	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
69338C-AH-4	PG&E Corporation		06/30/2022	Direct	XXX	587	587	578	332	0	1	0	1	0	587	0	0	0	0	8	06/23/2025	3.C FE
69403H-AL-4	Pacific Bells LLC		06/30/2022	Direct	XXX	541	541	536	535	0	0	0	0	0	541	0	0	0	0	11	10/14/2028	4.C FE
69403H-AM-2	Pacific Bells LLC		05/03/2022	Adjustment	XXX	2,255	2,255	2,255	0	0	0	0	0	0	2,255	0	0	0	0	(13)	10/14/2028	4.C FE
71677H-AL-9	PetSmart, Inc.		01/27/2022	J.P. MORGAN SECURITIES INC.	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	22	01/28/2028	4.A FE
71911K-AC-8	Parexel International Corporation		06/30/2022	BMO CAPITAL MARKETS	XXX	205,015	209,195	208,147	208,109	0	67	0	67	0	208,233	0	(3,218)	(3,218)	3,511	11/15/2028	4.B FE	
72431H-AD-2	Cornerstone Building Brands, Inc.		06/30/2022	Direct	XXX	634	634	634	634	0	0	0	0	0	634	0	0	0	0	12	04/12/2028	4.A FE
72813N-AU-9	PlayPower, Inc.		06/30/2022	Direct	XXX	563	563	562	550	13	0	0	0	0	563	0	0	0	0	8	05/08/2026	5.A FE
72913G-AG-4	PLH Infrastructure T/L		06/30/2022	Direct	XXX	5,876	5,876	5,700	5,839	19	18	0	0	0	5,876	0	0	0	0	193	08/07/2023	4.B FE
73108R-AB-4	Polaris Newco, LLC		06/30/2022	Direct	XXX	501	501	500	0	0	0	0	0	0	501	0	0	0	0	4	06/02/2028	4.C FE
73937U-UF-5	Artera Services, LLC		06/30/2022	Direct	XXX	676	676	661	0	0	2	0	0	0	676	0	0	0	0	13	03/06/2025	4.C FE
73937U-UK-4	Artera Services, LLC		06/30/2022	Direct	XXX	440	440	432	0	1	0	0	0	0	440	0	0	0	0	4	03/06/2025	4.C FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		06/30/2022	Direct	XXX	1,093	1,093	1,083	0	0	0	0	0	0	1,093	0	0	0	0	17	12/07/2028	4.C FE
74142K-AB-6	PRETIUM PKG HOLDINGS, INC.		06/30/2022	Direct	XXX	233	233	145	0	0	0	0	0	0	233	0	0	0	0	5	09/22/2028	4.C FE
74338U-AE-1	Project Leopard Holdings, Inc.		06/30/2022	Direct	XXX	152,075	152,075	151,695	151,787	0	58	0	58	0	151,844	0	231	231	4,349	07/08/2024	4.B FE	
74530D-AG-0	Pug LLC		06/30/2022	Direct	XXX	138	138	137	137	0	0	0	0	0	138	0	0	0	0	3	02/13/2027	4.C FE
75620F-AB-4	STG Logistics, Inc.		06/30/2022	Direct	XXX	750	750	739	0	0	0	0	0	0	750	0	0	0	0	0	04/28/2028	4.B FE
76100L-AH-5	Research Now T/L B (Survey Sampling)		06/30/2022	Direct	XXX	1,340	1,340	1,325	1,331	6	2	0	8	0	1,340	0	0	0	0	44	12/20/2024	4.B FE
76680Y-YG-7	Ring Container Technologies Group, LLC		06/30/2022	Direct	XXX	260	260	259	260	0	0	0	0	0	260	0	0	0	0	4	08/04/2028	4.B FE
78466Y-AN-8	SRS Distribution Inc.		04/29/2022	Direct	XXX	622	622	618	622	0	0	0	0	0	622	0	0	0	0	13	05/19/2028	4.C FE
81271E-AC-5	Seattle SpinCo, Inc.		04/29/2022	Direct	XXX	1,460	1,460	1,445	0	1	0	0	0	0	1,460	0	0	0	0	15	02/28/2027	5.B
81989L-AC-2	Sharp Midco LLC		06/30/2022	Direct	XXX	1,680	1,680	1,676	1,680	0	0	0	0	0	1,680	0	0	0	0	38	01/31/2029	5.B
82671J-AB-0	Signify Health, LLC		06/30/2022	Direct	XXX	378	378	376	377	0	0	0	0	0	378	0	0	0	0	8	06/30/2028	4.B FE
84673E-AB-5	PQ Performance Chemicals		06/30/2022	Direct	XXX	325	325	323	325	0	0	0	0	0	325	0	0	0	0	9	08/02/2028	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, LLC		06/30/2022	Direct	XXX	130	130	129	130	0	0	0	0	0	130	0	0	0	0	3	10/05/2028	4.C FE
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP)		06/30/2022	Direct	XXX	939	939	937	916	22	0	0	0	0	939	0	0	0	0	30	01/31/2025	4.C FE
86803Y-YB-9	CORNERSTONE ONDEMAND, INC.		06/30/2022	Direct	XXX	565	565	562	565	0	0	0	0	0	565	0	0	0	0	17	10/31/2028	4.C FE
87164G-AN-3	Syniverse Holdings 2nd Lien T/L E		01/25/2022	BARCLAY INVESTMENTS, INC.	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	23,700	03/11/2024	5.C FE
87167X-AC-7	Syndigo LLC		06/30/2022	Direct	XXX	460	460	453	460	0	1	0	0	0	460	0	0	0	0	12	12/10/2027	4.B FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		06/30/2022	Direct	XXX	1,875	1,875	1,840	1,872	0	3	0	3	0	1,875	0	0	0	0	32	05/28/2026	4.C FE
87854H-AC-0	Technimark LLC		06/30/2022	Direct	XXX	334	334	333	334	0	0	0	0	0	334	0	0	0	0	10	07/31/2028	4.C FE
88675J-AB-8	Tiger Acquisition, LLC		04/29/2022	Direct	XXX	380	380	376	380	0	0	0	0	0	380	0	0	0	0	4	05/24/2028	4.B FE
89678Q-AB-2	Triton Water Holdings, Inc.		06/30/2022	Various	309,002	323,032	321,417	319,212	2,374	122	0	2,497	0	321,708	0	(12,707)	(12,707)	5,773	03/17/2028	4.B FE		
89778P-AG-2	Truck Hero, Inc.		04/07/2022	Various	XXX	67,957	70,240	70,240	69,785	455	0	0	0	455	0	70,240	0	(2,283)	(2,283)	1,352	01/20/2028	4.C FE
90010L-AC-6	ThoughtWorks, Inc.		06/30/2022	Direct	XXX	73	73	73	73	0	0	0	0	0	73	0	0	0	0	1	03/31/2028	5.B
90116E-AB-7	Tweddle Holdings 9/18 TL		12/22/2021	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9,453	09/17/2023	5.B
90343K-AR-3	U.S. SILICA COMPANY, INC.		06/30/2022	Direct	XXX	562	562	550	308	0	2	0	0	0	562	0	0	0	0	12	05/01/2025	4.C FE
90932R-AJ-3	United Airlines, Inc.		06/30/2022	Direct	XXX	948	948	944	890	0	0	0	0	0	948	0	0	0	0	24	04/14/2028	3.B FE
91678H-AB-9	Upstream Newco, Inc.		06/30/2022	Direct	XXX	533	533	530	533	0	0	0	0	0	533	0	0	0	0	11	11/20/2026	4.B FE
91823J-AC-6	Illuminate Merger Sub Corp.		06/30/2022	Direct	XXX	730	730	721	637	3	0	0	0	0	730	0	0	0	0	13	06/30/2028	5.B
92639M-AB-3	Victorias Secret & Co		06/30/2022	Direct	XXX	478	478	473	477	0	0	0	0	0	478	0	0	0	0	9	06/30/2028	3.B FE
92643P-AB-0	Victory Buyer, LLC		06/30/2022	Direct	XXX	108	108	107	107	0	0	0	0	0	108	0	0	0	0	2	11/30/2028	4.C FE
92940K-AK-1	WP CityMD Bidco LLC		06/30/2022	Direct	XXX	335	335	331	230	0	0	0	0	0	335	0	0	0	0	4	12/23/2028	4.B FE
92943H-AB-5	W.R. Grace & Co.		06/30/2022	Direct	XXX	273	273	272	272	0	0	0	0	0	273	0	0	0	0	3	08/11/2028	4.A FE
938SPR-II-2	Avaya Inc.		05/05/2022	GOLDMAN SACHS AND CO.	XXX	29,250	30,000	30,000	30,000	0	0	0	0	0	30,000	0	(750)	(750)	471	12/15/2027	4.B	
96244U-AF-4	Whatabrands LLC		04/19/2022	BANK OF AMERICA	XXX	98,259	98,753	98,259	98,286	0	33	0	33	0	98,320	0	(61)	(61)	1,			

## 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	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
G6368C-AE-9	LifeMiles Ltd.	C	06/30/2022	Direct	XXX	9,022	9,022	8,978	8,995	22	6	0	27	0	9,022	0	0	0	0	270	08/14/2026	4.C FE
G9341J-AN-0	Veritas US Inc	C	06/17/2022	Hong Kong Shanghai Bank Corp.	XXX	674	674	634	52	0	2	0	2	0	674	0	0	1	0	09/01/2025	4.C FE	
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	06/30/2022	Direct	XXX	367	367	365	353	0	0	0	0	0	367	0	0	0	0	14	04/27/2028	4.B FE
L5137L-AQ-8	Intelsat Jackson Holdings S.A.	C	04/14/2022	Direct	XXX	17	17	17	0	0	0	0	0	0	17	0	0	0	0	0	12/08/2028	5.B
L5137L-AQ-8	Intelsat Jackson Holdings S.A.	C	06/30/2022	Direct	XXX	25,416	25,416	25,224	0	0	11	0	11	0	25,416	0	0	0	0	296	12/08/2028	4.C FE
L8030P-AK-4	Samsonite International S.A.	C	06/30/2022	Direct	XXX	230	230	229	229	1	0	0	1	0	230	0	0	0	0	7	04/25/2025	3.C FE
L9635L-AB-0	Venga Finance Sarl	C	06/01/2022	Adjustment	XXX	0	0	0	95	0	(95)	0	(95)	0	0	0	0	0	0	0	11/03/2028	5.B
N2820E-AD-0	EG America LLC	C	06/30/2022	Direct	XXX	672	672	668	672	0	0	0	0	0	672	0	0	0	0	17	03/11/2026	4.C FE
N3066K-AM-7	Esdec Solar Group B.V.	C	06/30/2022	Direct	XXX	3,434	3,434	3,327	2,084	0	4	0	4	0	3,434	0	0	0	0	74	08/23/2028	4.B FE
1909999999 - Bonds: Unaffiliated Bank Loans					5,203,547	5,261,066	5,166,049	4,366,063	254,148	44,561	0	298,709	0	0	5,237,995	0	(34,448)	(34,448)	169,646	XXX	XXX	
2019999999 - Unaffiliated Certificates of Deposit					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
2509999997 - Subtotals - Bonds - Part 4					26,600,054	26,112,239	25,995,232	11,883,667	254,148	84,855	0	339,003	0	0	25,999,098	0	600,956	600,956	471,053	XXX	XXX	
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 - Subtotals - Bonds					26,600,054	26,112,239	25,995,232	11,883,667	254,148	84,855	0	339,003	0	0	25,999,098	0	600,956	600,956	471,053	XXX	XXX	
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4319999999 - Preferred Stocks: Parent, Subsidiaries and Affiliates Perpetual Preferred					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4329999999 - Preferred Stocks: Parent, Subsidiaries and Affiliates Redeemable Preferred					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999997 - Subtotals - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)																						
4509999999 - Subtotals - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																						
N3144W-10-5	EXPRO GROUP HOLDINGS ORD	C	05/31/2022	Various	1,876,000	33,518	XXX	15,479	26,921	(11,442)	0	0	(11,442)	0	15,479	0	18,039	18,039	(19)	XXX	XXX	
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					33,518	XXX	15,479	26,921	(11,442)	0	0	(11,442)	0	15,479	0	18,039	18,039	(19)	XXX	XXX		
5029999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5319999999 - Common Stocks: Mutual Funds Designations Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5519999999 - Common Stocks: Unit Investment Trusts Designations Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5529999999 - Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5719999999 - Common Stocks: Closed-End Funds Designations Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5729999999 - Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5819999999 - Common Stocks: Exchange Traded Funds					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5919999999 - Common Stocks: Parent, Subsidiaries and Affiliates Publicly Traded					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5929999999 - Common Stocks: Parent, Subsidiaries and Affiliates Other					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997 - Subtotals - Common Stocks - Part 4					33,518	XXX	15,479	26,921	(11,442)	0	0	(11,442)	0	15,479	0	18,039	18,039	(19)	XXX	XXX		
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																						
5989999999 - Subtotals Common Stocks					33,518	XXX	15,479	26,921	(11,442)	0	0	(11,442)	0	15,479	0	18,039	18,039	(19)	XXX	XXX		
5999999999 - Subtotals Preferred and Common Stocks					33,518	XXX	15,479	26,921	(11,442)	0	0	(11,442)	0	15,479	0	18,039	18,039	(19)	XXX	XXX		
6009999999 - Totals					26,633,572	XXX	26,010,710	11,910,587	242,706	84,855	0	327,561	0	26,014,577	0	618,995	618,995	471,034	XXX	XXX		

(E-06) Schedule DB - Part A - Section 1

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

(E-07) Schedule DB - Part B - Section 1

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Broker Name

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

(E-08) Schedule DB - Part D - Section 1

**NONE**

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

**NONE**

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

**NONE**

(E-10) Schedule DB - Part E

**NONE**

(E-11) Schedule DL - Part 1

**NONE**

(E-12) Schedule DL - Part 2

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Key Bank – Cleveland, OH .....		.0 .....	0 .....	0 .....	145,225,676 .....	164,643,230 .....	130,648,418 .....	XXX .....
US Bank – Boston, MA .....		.0 .....	0 .....	0 .....	76,700 .....	284,415 .....	35,000 .....	XXX .....
BMO Harris Bank – Chicago, IL .....		0.150 .....	14,077 .....	0 .....	10,025,559 .....	10,028,244 .....	10,033,342 .....	XXX .....
US Bank – Milwaukee, WI .....	SD .....	0 .....	0 .....	0 .....	294,619 .....	313,719 .....	306,619 .....	XXX .....
0199998 – Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories .....			0 .....	0 .....	123,833 .....	123,799 .....	149,145 .....	XXX .....
0199999 – Total Open Depositories .....			14,077 .....	0 .....	155,746,387 .....	175,393,407 .....	141,172,524 .....	XXX .....
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories .....			0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0299999 – Total Suspended Depositories .....			0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0399999 – Total Cash on Deposit .....			14,077 .....	0 .....	155,746,387 .....	175,393,407 .....	141,172,524 .....	XXX .....
0499999 – Cash in Company's Office .....		XXX .....	XXX .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0599999 – Total .....			14,077 .....	0 .....	155,746,387 .....	175,393,407 .....	141,172,524 .....	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
0019999999 - Bonds, U.S. Governments, Issuer Obligations						0	0	0
0029999999 - Bonds, U.S. Governments, Residential Mortgage-Backed Securities						0	0	0
0039999999 - Bonds, U.S. Governments, Commercial Mortgage-Backed Securities						0	0	0
0049999999 - Bonds, U.S. Governments, Other Loan-Backed and Structured Securities						0	0	0
0109999999 - Subtotals - Bonds, U.S. Governments						0	0	0
0219999999 - Bonds, All Other Governments, Issuer Obligations						0	0	0
0229999999 - Bonds, All Other Governments, Residential Mortgage-Backed Securities						0	0	0
0239999999 - Bonds, All Other Governments, Commercial Mortgage-Backed Securities						0	0	0
0249999999 - Bonds, All Other Governments, Other Loan-Backed and Structured Securities						0	0	0
0309999999 - Subtotals - Bonds, All Other Governments						0	0	0
0419999999 - Bonds, U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						0	0	0
0429999999 - Bonds, U.S. States, Territories and Possessions (Direct and Guaranteed), Residential Mortgage-Backed Securities						0	0	0
0439999999 - Bonds, U.S. States, Territories and Possessions (Direct and Guaranteed), Commercial Mortgage-Backed Securities						0	0	0
0449999999 - Bonds, U.S. States, Territories and Possessions (Direct and Guaranteed), Other Loan-Backed and Structured Securities						0	0	0
0509999999 - Subtotals - Bonds, U.S. States, Territories and Possessions (Direct and Guaranteed)						0	0	0
0619999999 - Bonds, U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						0	0	0
0629999999 - Bonds, U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Residential Mortgage-Backed Securities						0	0	0
0639999999 - Bonds, U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Commercial Mortgage-Backed Securities						0	0	0
0649999999 - Bonds, U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Other Loan-Backed and Structured Securities						0	0	0
0709999999 - Subtotals - Bonds, U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						0	0	0
0819999999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						0	0	0
0829999999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						0	0	0
0839999999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						0	0	0
0849999999 - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						0	0	0
0909999999 - Subtotals - Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						0	0	0
1019999999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						0	0	0
1029999999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						0	0	0
1039999999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						0	0	0
1049999999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						0	0	0
1109999999 - Subtotals - Bonds, Industrial and Miscellaneous (Unaffiliated)						0	0	0
1219999999 - Bonds, Hybrid Securities, Issuer Obligations						0	0	0
1229999999 - Bonds, Hybrid Securities, Residential Mortgage-Backed Securities						0	0	0
1239999999 - Hybrid Securities, Commercial Mortgage-Backed Securities						0	0	0
1249999999 - Bonds, Hybrid Securities, Other Loan-Backed and Structured Securities						0	0	0
1309999999 - Subtotals - Bonds, Hybrid Securities						0	0	0
1419999999 - Bonds, Parent, Subsidiaries and Affiliates, Issuer Obligations						0	0	0
1429999999 - Bonds, Parent, Subsidiaries and Affiliates, Residential Mortgage-Backed Securities						0	0	0

**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
1439999999 - Bonds, Parent, Subsidiaries and Affiliates, Commercial Mortgage-Backed Securities .....						0	0	0
1449999999 - Bonds, Parent, Subsidiaries and Affiliates, Other Loan-Backed and Structured Securities .....						0	0	0
1459999999 - Bonds, Parent, Subsidiaries and Affiliates, Affiliated Bank Loans - Issued .....						0	0	0
1469999999 - Bonds, Parent, Subsidiaries and Affiliates, Affiliated Bank Loans - Acquired .....						0	0	0
1509999999 - Subtotals - Bonds, Parent, Subsidiaries and Affiliates .....						0	0	0
1619999999 - Bonds, SVO Identified Funds, Exchange Traded Funds - as Identified by the SVO .....						0	0	0
1819999999 - Bonds, Unaffiliated Bank Loans - Issued .....						0	0	0
1829999999 - Bonds, Unaffiliated Bank Loans - Acquired .....						0	0	0
1909999999 - Subtotals - Bonds, Unaffiliated Bank Loans .....						0	0	0
2419999999 - Subtotals - Bonds, Issuer Obligations .....						0	0	0
2429999999 - Subtotals - Bonds, Residential Mortgage-Backed Securities .....						0	0	0
2439999999 - Subtotals - Bonds, Commercial Mortgage-Backed Securities .....						0	0	0
2449999999 - Subtotals - Bonds, Other Loan-Backed and Structured Securities .....						0	0	0
2459999999 - Subtotals - Bonds, SVO Identified Funds .....						0	0	0
2469999999 - Subtotals - Bonds, Affiliated Bank Loans .....						0	0	0
2479999999 - Subtotals - Bonds, Unaffiliated Bank Loans .....						0	0	0
2509999999 - Subtotals - Total Bonds .....						0	0	0
8109999999 - Sweep Accounts .....						0	0	0
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
60934N-50-0 .....	FEDERATED HRMS TRS INST .....		06/28/2022 .....	1.380 .....	XXX .....	11,135,246 .....	0 .....	0 .....
94975H-31-2 .....	ALLSPRING:TRS+ MM S .....		06/30/2022 .....	1.020 .....	XXX .....	3,960,129 .....	0 .....	635 .....
8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO .....						15,095,375 .....	0 .....	635 .....
<b>All Other Money Market Mutual Funds</b>								
09248U-70-0 .....	BLACKROCK INSTL FED FUND #81 .....		06/30/2022 .....	1.320 .....	XXX .....	102,099,065 .....	0 .....	93,827 .....
26188J-20-6 .....	DREYFUS CASH MGT INST .....	SD	12/03/2020 .....	1.450 .....	XXX .....	600,366 .....	0 .....	521 .....
8309999999 - All Other Money Market Mutual Funds .....						102,699,431 .....	0 .....	94,348 .....
8409999999 - Qualified Cash Pools Under SSAP No. 2R .....						0 .....	0 .....	0 .....
8509999999 - Other Cash Equivalents .....						0 .....	0 .....	0 .....
8609999999 - Total Cash Equivalents .....						117,794,806 .....	0 .....	94,983 .....



## Physicians

## SUPPLEMENT "A" TO SCHEDULE T

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	0	0	0	0	(5,222)	0	0	6,398
2. Alaska	0	0	0	0	0	0	0	0
3. Arizona	61,771	79,647	1,000,000	1	326,156	20,000	1	152,353
4. Arkansas	13,488	67,743	0	0	7,370	5,000	1	110,929
5. California	93,621	164,336	0	0	172,888	625,000	2	582,372
6. Colorado	0	24,154	0	0	36,645	50,000	1	61,699
7. Connecticut	0	0	0	0	0	0	0	0
8. Delaware	0	4,671	0	0	2,989	0	0	10,341
9. District of Columbia	11,546	5,679	0	0	2,239	0	0	15,689
10. Florida	0	7,235	0	0	(421)	0	0	3,784
11. Georgia	48,319	41,417	0	0	(5,921)	0	0	72,278
12. Hawaii	0	0	0	0	0	0	0	0
13. Idaho	0	2,577	0	0	725	0	0	10,173
14. Illinois	6,023	12,157	0	0	(189)	0	0	23,234
15. Indiana	0	0	0	0	0	0	0	0
16. Iowa	0	0	0	0	0	0	0	0
17. Kansas	0	0	0	0	0	0	0	0
18. Kentucky	10,867	4,823	0	0	(213)	0	0	(1,770)
19. Louisiana	0	0	0	0	0	0	0	0
20. Maine	0	4,068	0	0	2,234	0	0	11,872
21. Maryland	46,378	59,389	0	0	15,560	0	0	151,032
22. Massachusetts	0	4,088	0	0	2,635	0	0	14,792
23. Michigan	13,134	30,168	0	0	651	0	0	70,901
24. Minnesota	4,384	5,150	0	0	1,430	0	0	11,164
25. Mississippi	0	0	0	0	0	0	0	8,734
26. Missouri	14,972	11,618	0	0	(1,901)	0	0	(11,560)
27. Montana	0	2,395	0	0	618	0	0	7,546
28. Nebraska	7,133	4,545	0	0	2,667	0	0	7,826
29. Nevada	4,458	1,918	0	0	1,131	0	0	3,662
30. New Hampshire	0	0	0	0	0	0	0	(5,367)
31. New Jersey	0	9,661	0	0	(16,566)	0	0	(1,469)
32. New Mexico	0	19,674	0	0	(5,463)	0	0	25,966
33. New York	0	0	0	0	0	0	0	0
34. North Carolina	50,159	29,989	0	0	6,029	0	0	40,236
35. North Dakota	4,762	1,839	0	0	(1,122)	0	0	(127)
36. Ohio	(11,092)	49,035	0	0	32,582	0	0	56,170
37. Oklahoma	0	7,126	0	0	1,881	0	0	18,114
38. Oregon	5,435	5,390	0	0	2,486	0	0	14,480
39. Pennsylvania	22,645	11,229	0	0	2,417	0	0	1,662
40. Rhode Island	0	0	0	0	6,011	0	0	7,013
41. South Carolina	13,374	6,518	0	0	(783)	0	0	(29,738)
42. South Dakota	0	0	0	0	0	0	0	0
43. Tennessee	58,113	40,846	0	0	(19,143)	0	0	61,615
44. Texas	40,936	39,187	0	0	(41,791)	0	0	75,455
45. Utah	16,702	9,186	0	0	3,815	0	0	15,052
46. Vermont	0	0	0	0	0	0	0	0
47. Virginia	51,234	73,095	0	0	(3,376)	200,000	1	152,682
48. Washington	23,465	14,571	0	0	4,786	0	0	23,879
49. West Virginia	0	0	0	0	0	0	0	0
50. Wisconsin	0	0	0	0	0	0	0	(4,924)
51. Wyoming	7,223	3,454	0	0	(1,177)	0	0	4,082
52. American Samoa	0	0	0	0	0	0	0	0
53. Guam	0	0	0	0	0	0	0	0
54. Puerto Rico	0	0	0	0	0	0	0	0
55. US Virgin Islands	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	0	0	0	0	0	0	0	0
57. Canada	0	0	0	0	0	0	0	0
58. Aggregate Other Alien	0	0	0	0	0	0	0	0
59. Totals	619,050	858,578	1,000,000	1	532,657	900,000	6	1,778,230
<b>Details of Write-Ins</b>								
58001	0	0	0	0	0	0	0	0
58002	0	0	0	0	0	0	0	0
58003	0	0	0	0	0	0	0	0
58998 Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999 Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	0	0	0	0	0	0	0	0



## Other health care facilities

## SUPPLEMENT "A" TO SCHEDULE T

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	88,638	53,677	40,000	1	(4,199)	165,000	2	70,325
2. Alaska	26,538	27,858	0	0	(6,673)	0	0	38,660
3. Arizona	80,286	44,448	0	0	31,339	0	0	54,652
4. Arkansas	29,026	25,472	0	0	2,771	0	0	49,848
5. California	2,871,207	2,937,983	2,973,873	7	2,210,571	2,144,577	42	4,131,211
6. Colorado	150,669	95,956	0	0	26,397	50,000	2	116,189
7. Connecticut	48,986	41,265	0	0	(4,743)	0	0	61,722
8. Delaware	0	2,539	0	0	1,624	0	0	4,622
9. District of Columbia	33,936	19,688	0	0	7,762	0	0	25,528
10. Florida	237,002	374,835	725,000	2	(70,810)	1,000	9	544,482
11. Georgia	161,245	126,644	0	0	96,894	250,000	2	175,802
12. Hawaii	1,397	12,208	0	0	(1,158)	0	0	17,040
13. Idaho	29,333	42,400	0	0	11,933	200,000	1	51,943
14. Illinois	83,272	83,477	990,000	2	4,280	3,325,578	9	122,896
15. Indiana	(11,293)	10,983	0	0	(12)	0	0	13,498
16. Iowa	1,764	11,767	0	0	(13,158)	0	0	9,004
17. Kansas	5,500	7,389	0	0	3,263	0	0	10,787
18. Kentucky	154,094	89,176	110,000	1	228,681	200,000	8	103,139
19. Louisiana	14,637	28,700	0	0	5,367	0	0	43,139
20. Maine	26,017	40,562	0	0	22,280	0	0	57,087
21. Maryland	154,061	128,637	0	0	158,704	250,000	2	152,364
22. Massachusetts	114,971	139,155	0	0	89,705	0	0	207,973
23. Michigan	145,105	87,342	0	0	1,884	0	0	108,935
24. Minnesota	77,211	75,844	995,000	1	866,056	0	0	109,218
25. Mississippi	57,060	21,673	0	0	7,855	0	0	21,287
26. Missouri	53,896	57,639	180,000	1	20,567	150,000	4	111,595
27. Montana	42,071	25,030	0	0	6,463	0	0	28,891
28. Nebraska	6,901	4,321	0	0	2,536	0	0	6,918
29. Nevada	68,829	45,651	0	0	26,925	0	0	65,243
30. New Hampshire	0	542	0	0	(66)	0	0	11
31. New Jersey	146,425	352,709	200,000	1	292,335	0	0	553,948
32. New Mexico	0	6,889	0	0	(1,913)	0	0	21,387
33. New York	578,589	559,344	185,000	1	334,374	1,016,500	17	751,757
34. North Carolina	56,534	112,936	0	0	22,705	50,000	4	154,536
35. North Dakota	1,426	8,126	0	0	(4,957)	0	0	14,170
36. Ohio	580,753	296,109	0	0	196,755	0	0	449,881
37. Oklahoma	272,254	218,207	0	0	57,613	150,000	27	315,637
38. Oregon	145,313	117,113	0	0	74,010	20,000	6	156,266
39. Pennsylvania	94,933	126,256	0	0	27,174	0	0	189,660
40. Rhode Island	0	4,783	0	0	0	0	0	0
41. South Carolina	54,067	65,685	11,500	1	(21,389)	150,001	1	80,739
42. South Dakota	89,612	52,023	0	0	186,597	200,000	1	79,454
43. Tennessee	20,709	48,244	175,000	1	188,293	700,000	3	41,459
44. Texas	100,834	136,962	0	0	20,442	87,500	2	180,705
45. Utah	74,028	48,386	0	0	20,094	0	0	75,158
46. Vermont	14,909	12,268	0	0	(7,039)	0	0	14,053
47. Virginia	61,803	78,402	200,000	1	(48,621)	100	1	96,652
48. Washington	418,303	417,108	49,981	1	186,982	75,000	5	608,487
49. West Virginia	0	0	0	0	0	0	0	0
50. Wisconsin	48,724	88,198	0	0	17,103	0	0	116,174
51. Wyoming	1,228	772	0	0	(263)	0	0	5,278
52. American Samoa	0	0	0	0	0	0	0	0
53. Guam	0	0	0	0	0	0	0	0
54. Puerto Rico	0	0	0	0	0	0	0	0
55. US Virgin Islands	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	0	0	0	0	0	0	0	0
57. Canada	0	0	0	0	0	0	0	0
58. Aggregate Other Alien	0	0	0	0	0	0	0	0
59. Totals	7,512,803	7,413,381	6,835,354	21	5,273,333	9,185,256	148	10,419,410
<b>Details of Write-Ins</b>								
58001	0	0	0	0	0	0	0	0
58002	0	0	0	0	0	0	0	0
58003	0	0	0	0	0	0	0	0
58998 Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999 Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	0	0	0	0	0	0	0	0

