



QUARTERLY STATEMENT
AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE
FALLS LAKE NATIONAL INSURANCE COMPANY

NAIC Group Code.....3494.....3494..... NAIC Company Code.....31925..... Employer's ID Number.....42-1019055.....
(Current) (Prior)
Organized under the Laws of.....OH..... State of Domicile or Port of Entry.....OH.....
Country of Domicile.....US.....
Incorporated/Organized.....02/06/1974..... Commenced Business.....02/21/1974.....
Statutory Home Office.....3366 RIVERSIDE DRIVE, SUITE 103..... UPPER ARLINGTON, OH, US 43221.....
Main Administrative Office.....6131 FALLS OF NEUSE RD., SUITE 306.....
RALEIGH, NC, US 27609..... 919-882-3585.....
(Telephone Number)
Mail Address.....P.O. BOX 27648..... RICHMOND, VA, US 23261.....
Primary Location of Books and
Records.....6131 FALLS OF NEUSE RD., SUITE 306.....
RALEIGH, NC, US 27609..... 919-882-3585.....
(Telephone Number)
Internet Website Address.....WWW.FALLSLAKEINS.COM.....
Statutory Statement Contact.....TIMOTHY SEAN MACALEESE..... 804-281-2683.....
(Telephone Number)
ACCOUNTING@FALLSLAKEINS.COM..... 888-698-7290.....
(E-Mail Address) (Fax Number)

OFFICERS
.....TERENCE MICHAEL MCCAFFERTY, PRESIDENT/CEO..... TIMOTHY SEAN MACALEESE, SVP/CHIEF FINANCIAL OFFICER.....
.....ERIC FOREST LILAND, SECRETARY/CHIEF ACTUARY..... DANIEL ARTHUR SHULTIS, TREASURER/CONTROLLER.....
OTHER
.....SARAH CASEY DORAN, CHAIRMAN OF THE BOARD..... BENSON LEE JEFFRESS, ASSISTANT SECRETARY.....
DIRECTORS OR TRUSTEES
.....SARAH CASEY DORAN..... TERENCE MICHAEL MCCAFFERTY.....
.....MICHAEL EDWARD CROW..... ANGELA JENKINS BURNETT.....
.....TIMOTHY SEAN MACALEESE..... THOMAS EDWARD PEACH.....

State of _____ North Carolina _____ SS:
County of _____ Wake _____

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.

Terence Michael McCafferty
President/CEO
Eric Forest Liland
Secretary/Chief Actuary
Timothy Sean MacAleese
SVP/Chief Financial Officer

Subscribed and sworn to before me this _____ day of _____, 2022.
Hannah Givens

- 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 _____

HANNAH GIVENS
NOTARY PUBLIC
WAKE County
North Carolina
My Commission Expires 8/11/2026

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.....	20,072,187	0	20,072,187	4,668,402
2.	Stocks:				
	2.1 Preferred stocks.....	190,650	0	190,650	212,100
	2.2 Common stocks.....	105,825,489	0	105,825,489	99,213,900
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 (\$ 47,049,351), cash equivalents (\$ 2,841,639) and short-term investments (\$ 2,039,870).....	51,930,860	0	51,930,860	37,885,544
6.	Contract loans (including \$ 0 premium notes).....	0	0	0	0
7.	Derivatives.....	0	0	0	0
8.	Other invested assets.....	0	0	0	0
9.	Receivables for securities.....	0	0	0	0
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).....	178,019,186	0	178,019,186	141,979,946
13.	Title plants less \$ 0 charged off (for Title insurers only).....	0	0	0	0
14.	Investment income due and accrued.....	118,340	0	118,340	37,387
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	57,524,011	1,613,566	55,910,445	62,769,226
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums).....	65,100,328	6,849	65,093,479	65,244,017
	15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0).....	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	56,663,974	0	56,663,974	132,140,494
	16.2 Funds held by or deposited with reinsured companies.....	597,751,240	0	597,751,240	723,392,822
	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.....	371,757	0	371,757	549,683
18.2	Net deferred tax asset.....	1,425,354	500,010	925,344	903,058
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.....	1,560,211	0	1,560,211	25,102,536
24.	Health care (\$ 0) and other amounts receivable.....	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets.....	55,001	10,000	45,001	94,496
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	958,589,402	2,130,425	956,458,977	1,152,213,665
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28.	Total (Lines 26 and 27).....	958,589,402	2,130,425	956,458,977	1,152,213,665
Details of Write-Ins					
1101.	.....	0	0	0	0
1102.	.....	0	0	0	0
1103.	.....	0	0	0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501.	OTHER ASSETS.....	55,001	10,000	45,001	46,000
2502.	OTHER RECEIVABLES.....	0	0	0	48,502
2503.	.....	0	0	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	55,001	10,000	45,001	94,496

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 2,910,762)	27,250,413	31,175,632
2. Reinsurance payable on paid losses and loss adjustment expenses	35,529,175	108,792,309
3. Loss adjustment expenses	9,615,171	10,865,941
4. Commissions payable, contingent commissions and other similar charges	15,879,390	15,432,797
5. Other expenses (excluding taxes, licenses and fees)	0	11,540
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,488,935	7,491,221
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 \$ 188,580,607 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)	6,313,879	5,841,653
10. Advance premium	0	41,325
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	102,821,842	115,189,718
13. Funds held by company under reinsurance treaties	574,783,672	688,445,837
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)	60,000	60,000
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	44,000	25,365,788
20. Derivatives	0	0
21. Payable for securities	183,826	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	30,510,544	20,024,321
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	809,480,847	1,028,738,082
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	809,480,847	1,028,738,082
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	4,200,000	4,200,000
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	105,558,551	90,558,551
35. Unassigned funds (surplus)	37,219,579	28,717,032
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)	146,978,130	123,475,583
38. Totals (Page 2, Line 28, Col. 3)	956,458,977	1,152,213,665
Details of Write-Ins		
2501. FUNDS HELD DEPOSIT	28,134,184	18,774,886
2502. POLICYHOLDER DEPOSITS	1,391,553	804,075
2503. DEFERRED SERVICE FEES	250,093	205,248
2598. Summary of remaining write-ins for Line 25 from overflow page	734,714	240,112
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	30,510,544	20,024,321
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	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$ 124,873,770)	121,421,745	106,064,950	227,569,761
1.2.	Assumed (written \$ 96,047,952)	89,261,134	73,785,288	163,080,485
1.3.	Ceded (written \$ 213,867,957)	204,101,340	172,073,435	378,574,492
1.4.	Net (written \$ 7,053,765)	6,581,539	7,776,803	12,075,754
Deductions:				
2.	Losses incurred (current accident year \$2,991,236):			
2.1	Direct	67,457,390	63,874,405	133,657,742
2.2	Assumed	49,957,766	30,749,233	131,371,614
2.3	Ceded	113,652,187	91,331,778	255,472,985
2.4	Net	3,762,969	3,291,860	9,556,371
3.	Loss adjustment expenses incurred	1,325,169	2,494,480	4,716,466
4.	Other underwriting expenses incurred	118,687	(12,698)	(36,538)
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,206,825	5,773,642	14,236,299
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,374,714	2,003,161	(2,160,545)
Investment Income				
9.	Net investment income earned	8,490	(5,593)	1,651
10.	Net realized capital gains (losses) less capital gains tax of \$ (546)	(2,055)	5	6
11.	Net investment gain (loss) (Lines 9 + 10)	6,435	(5,588)	1,657
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 79,451)	(79,451)	(17,860)	(136,490)
13.	Finance and service charges not included in premiums	275,953	928,584	1,452,171
14.	Aggregate write-ins for miscellaneous income	70,685	(199,462)	221,658
15.	Total other income (Lines 12 through 14)	267,187	711,262	1,537,339
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,648,336	2,708,835	(621,549)
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)	1,648,336	2,708,835	(621,549)
19.	Federal and foreign income taxes incurred	178,472	612,029	(71,971)
20.	Net income (Line 18 minus Line 19) (to Line 22)	1,469,864	2,096,806	(549,578)
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	123,475,583	114,031,792	114,031,792
22.	Net income (from Line 20)	1,469,864	2,096,806	(549,578)
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$ (4,507)	6,594,650	5,890,662	(2,143,401)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	(250,991)	(199,995)	(80,529)
27.	Change in nonadmitted assets	689,024	1,195,742	250,299
28.	Change in provision for reinsurance	0	0	(33,000)
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	15,000,000	5,000,000	12,000,000
33.2.	Transferred to capital (Stock Dividend)	0	0	0
33.3.	Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	23,502,547	13,983,215	9,443,791
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	146,978,130	128,015,007	123,475,583
Details of Write-Ins				
0501.		0	0	0
0502.		0	0	0
0503.		0	0	0
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401.	FRONTING FEE INCOME	247,623	192,578	442,773
1402.	MISCELLANEOUS FEES	(130,010)	(392,040)	(203,153)
1403.	OTHER INCOME	(46,928)	0	(17,962)
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)	70,685	(199,462)	221,658
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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,074,136	5,583,251	23,299,859
2. Net investment income	(62,812)	17,079	(4,617)
3. Miscellaneous income	267,187	711,262	1,537,339
4. Total (Lines 1 to 3)	2,278,511	6,311,592	24,832,581
5. Benefit and loss related payments	(120,166,780)	34,574,653	416,556,934
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	3,261,859	(832,061)	3,381,455
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	382,032	730,485
10. Total (Lines 5 through 9)	(116,904,921)	34,124,624	420,668,874
11. Net cash from operations (Line 4 minus Line 10)	119,183,432	(27,813,032)	(395,836,293)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	370,126	18,287	963,377
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	8
12.7 Miscellaneous proceeds	183,826	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	553,952	18,287	963,385
13. Cost of investments acquired (long-term only):			
13.1 Bonds	15,783,563	548,401	1,305,468
13.2 Stocks	0	0	7,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,783,563	548,401	8,305,468
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)	(15,229,611)	(530,114)	(7,342,083)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	15,000,000	5,000,000	12,000,000
16.3 Borrowed funds	0	(5,000,000)	(5,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(104,908,505)	36,817,751	408,686,551
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(89,908,505)	36,817,751	415,686,551
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	14,045,316	8,474,605	12,508,175
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	37,885,544	25,377,369	25,377,369
19.2 End of period (Line 18 plus Line 19.1)	51,930,860	33,851,974	37,885,544
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.	0	0	0

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Falls Lake National 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
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,469,864	\$(549,578)
(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	\$ 1,469,864	\$(549,578)
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 146,978,130	\$ 123,475,583
(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	\$ 146,978,130	\$ 123,475,583

C. Accounting Policy

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

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

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

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:	
1. Less than 12 months.....	\$..... 136,201
2. 12 months or longer.....	24,149
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$..... 5,124,367
2. 12 months or longer.....	127,812

(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 Inc., contributed \$15,000,000 of additional Paid in Surplus to the Company in accordance with SSAP No. 72 and Quasi-Reorganizations, paragraph 8.

11. Debt - 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 - No Significant Changes

20. Fair Value Measurements

- A. Fair Value Measurement

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

Three levels of inputs are used to measure fair value:

- Level 1: Quoted prices in active markets for identical assets,

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- 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					
Preferred Stock	\$ 0	\$ 190,650	\$ 0	\$ 0	\$ 190,650
Money market mutual funds	0	0	0	2,841,639	2,841,639
Total assets at fair value/NAV	<u>\$ 0</u>	<u>\$ 190,650</u>	<u>\$ 0</u>	<u>\$ 2,841,639</u>	<u>\$ 3,032,289</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 stable Net Asset Value (NAV) of one dollar per share.

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	\$ 19,637,797	\$ 20,072,187	\$ 4,302,182	\$ 15,335,615	\$ 0	\$ 0	\$ 0
Preferred stock	190,650	190,650	0	190,650	0	0	0
Cash equivalents & short-term investments	4,881,446	4,881,509	0	2,039,807	0	2,841,639	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

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.

Notes to the Financial Statements

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

- A. Method Used to Estimate - None
- B. Method Used to Record - None
- C. Amount and Percent of Net Retrospective Premiums - None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Calculation of Nonadmitted Retrospective Premium - None
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA) - 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
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$ 42,041,575	\$ 25,373,536
Loss and loss adjustment expense incurred:		
Current accident year	5,282,442	9,548,992
Prior accident years	(194,304)	4,723,845
	5,088,138	14,272,837
Loss and loss adjustment expense payments made for:		
Current accident year	371,033	1,154,054
Prior accident years	9,893,096	(3,549,256)
	10,264,129	(2,395,202)
Reserves, Net of Reinsurance Recoverables at End of Period	\$ 36,865,584	\$ 42,041,575

Reserves for incurred losses and loss adjustment expenses, attributable to insured events of prior years, did not materially develop and decreased by \$194,304 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

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counter party exposure recorded on unpaid claims and billed recoverables on paid claims

Annual Statement Line of Business (ASL)		(3)	(4)	(5)	(6)
(1)	(2)	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
ASL #	ASL Description				
171	Other Liability Occurrence	\$ 16,954,531	\$ 16,029,757	\$ 0	\$ 16,029,757
Total		\$ 16,954,531	\$ 16,029,757	\$ 0	\$ 16,029,757

(2) Unsecured amounts of high deductibles

- a. Total high deductibles and billed recoverables on paid claims (should equal total line for Column 6 for A(1) above)..... \$ 16,029,757
- b. Collateral on balance sheet (must be equal to or greater than zero)..... 16,029,757
- c. Collateral off balance sheet (must be equal to or greater than zero)..... 0
- d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (must be equal to or greater than zero)..... \$ 0
- e. Percentage unsecured..... 0 %

(3) High deductible recoverables amounts on paid claims - Not Applicable

(4) The deductible amounts for the highest ten unsecured high deductible policies - Not Applicable

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which Are Greater Than 1% of Capital and Surplus - 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

Notes to the Financial Statements

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.
- Falls Lake National filed a Form D for an amended and restated tax allocation agreement on 1/7/22. The form D was approved on 3/17/22.
- 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
NOT APPLICABLE					

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES
- (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:
- NOT APPLICABLE
- 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).
- NOT APPLICABLE
- 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).
- NOT APPLICABLE

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

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:

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

	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	99,213,900	105,825,489
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).....	99,213,900	105,825,489
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.....	PO BOX 896735 Charlotte, NC 28289.....

- 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.....

- 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?.....NO

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

1	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.	KUR85E5PS4GQFZTFC130....	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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	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

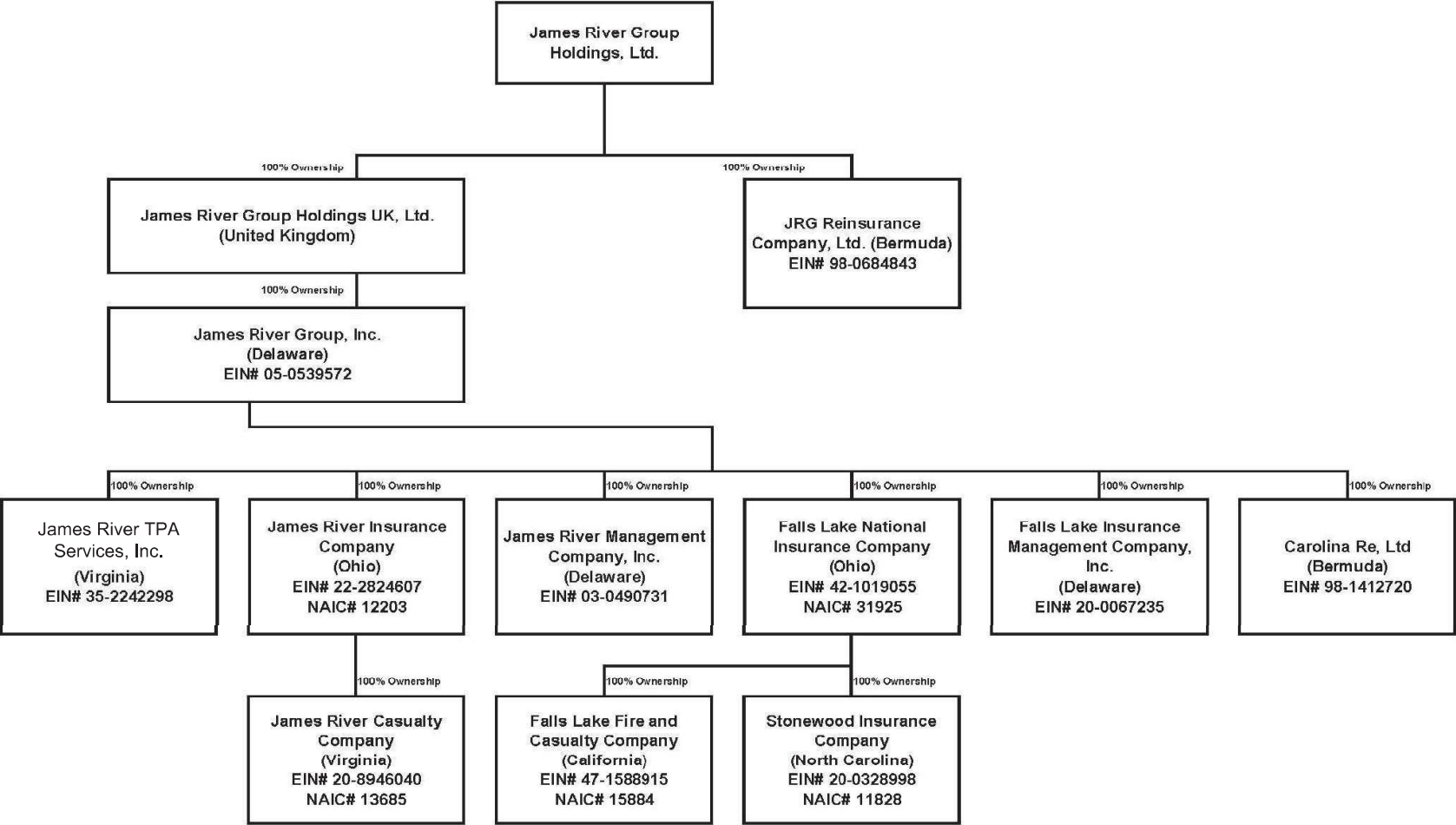
1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
12831.....	75-1980552.....	STATE NATL INS CO INC.....	TX.....	Authorized.....	0.....	
10166.....	38-3207001.....	ACCIDENT FUND INS CO OF AMER.....	MI.....	Authorized.....	0.....	
13021.....	42-0644327.....	UNITED FIRE & CAS CO.....	IA.....	Authorized.....	0.....	
All Other Insurers						
00000.....	AA-1120090.....	LLOYD'S SYNDICATE NUMBER 4711.....	GBR.....	Authorized.....	0.....	
00000.....	AA-3190829.....	MARKEL BERMUDA LTD.....	BMU.....	Authorized.....	0.....	

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

States, Etc.		1		Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		Active Status (a)		2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama.....	AL	L	4,281,969	3,959,243	407,190	661,588	2,934,583	1,675,838
2.	Alaska.....	AK	L	781,180	506,951	186,823	23,855	1,258,973	467,230
3.	Arizona.....	AZ	L	1,184,452	1,594,652	975,575	1,210,385	2,689,663	2,608,131
4.	Arkansas.....	AR	L	2,762,422	2,786,630	888,603	317,260	2,996,132	1,001,334
5.	California.....	CA	E	11,923,111	11,203,843	1,746,085	4,645,922	13,346,957	9,873,708
6.	Colorado.....	CO	L	1,040,919	893,019	250,292	28,400	1,773,691	561,623
7.	Connecticut.....	CT	L	1,051,779	840,775	350,668	178,010	4,577,259	4,038,318
8.	Delaware.....	DE	L	348,212	332,885	332,899	166,696	1,088,944	342,767
9.	District of Columbia.....	DC	L	40,138	39,751	0	(6,563)	4,384	20,532
10.	Florida.....	FL	L	8,862,845	7,671,503	2,604,301	224,536	12,175,610	8,926,796
11.	Georgia.....	GA	L	6,191,406	10,758,556	5,858,909	5,194,183	11,860,094	10,985,604
12.	Hawaii.....	HI	L	185,776	82,013	100	0	64,402	21,408
13.	Idaho.....	ID	L	271,435	168,693	184,314	256,098	825,855	559,897
14.	Illinois.....	IL	L	4,600,773	3,421,219	1,492,087	804,054	4,533,222	4,434,051
15.	Indiana.....	IN	L	868,012	728,600	177,528	198,439	979,485	1,242,713
16.	Iowa.....	IA	L	1,338,400	1,293,227	204,322	547,624	3,019,273	1,679,379
17.	Kansas.....	KS	L	605,715	349,530	139,592	116,836	1,033,343	233,624
18.	Kentucky.....	KY	L	228,903	0	39,527	11,571	186,385	381,983
19.	Louisiana.....	LA	L	191,929	36,965	351,957	57,131	1,237,061	937,182
20.	Maine.....	ME	L	5,359	14,072	0	0	1,867	2,930
21.	Maryland.....	MD	L	1,620,360	1,790,450	468,042	1,519,784	1,562,374	1,965,960
22.	Massachusetts.....	MA	L	982,715	1,173,034	1,050,346	482,356	2,681,867	2,858,764
23.	Michigan.....	MI	L	285,185	18,493,516	7,125,753	5,788,555	29,412,904	29,104,926
24.	Minnesota.....	MN	L	1,224,480	869,920	322,275	17,030	1,189,874	416,362
25.	Mississippi.....	MS	L	1,053,871	924,884	93,638	88,880	957,758	407,769
26.	Missouri.....	MO	L	1,552,649	1,181,395	(475,029)	768,195	2,056,634	2,164,100
27.	Montana.....	MT	L	450,375	423,773	0	12,000	139,581	89,855
28.	Nebraska.....	NE	L	(5,851)	24,316	0	0	24,676	27,724
29.	Nevada.....	NV	L	924,187	672,333	88,192	688	1,545,529	1,522,149
30.	New Hampshire.....	NH	L	70,186	101,873	66,910	0	92,694	69,824
31.	New Jersey.....	NJ	L	4,255,301	4,541,770	1,878,994	2,066,359	15,573,205	16,540,557
32.	New Mexico.....	NM	L	466,188	267,525	353,469	135,166	922,333	1,927,459
33.	New York.....	NY	L	15,358,892	12,987,676	6,931,758	3,765,872	50,106,162	39,740,608
34.	North Carolina.....	NC	L	3,882,317	4,579,934	1,807,549	1,041,454	4,403,782	2,625,179
35.	North Dakota.....	ND	L	(2,577)	15,190	3,755	1,300	92,673	102,344
36.	Ohio.....	OH	L	2,086,266	1,223,589	471,184	243,927	1,571,872	679,514
37.	Oklahoma.....	OK	L	1,569,804	877,373	1,476,024	155,935	2,946,609	2,449,849
38.	Oregon.....	OR	L	1,667,754	1,199,730	70,496	43,136	1,159,271	278,059
39.	Pennsylvania.....	PA	L	4,515,253	6,338,917	1,834,438	3,983,338	12,027,476	13,606,744
40.	Rhode Island.....	RI	L	1,135,159	1,240,191	691,018	291,242	1,823,054	2,123,028
41.	South Carolina.....	SC	L	2,469,899	3,224,860	282,323	290,216	4,536,588	1,534,671
42.	South Dakota.....	SD	L	195,503	180,151	48,743	5,688	627,136	47,452
43.	Tennessee.....	TN	L	2,025,661	1,781,923	299,254	287,306	942,732	882,410
44.	Texas.....	TX	L	21,509,329	12,737,657	6,690,022	1,981,448	17,567,787	17,472,040
45.	Utah.....	UT	L	1,003,226	682,310	234,095	201,736	468,680	321,623
46.	Vermont.....	VT	L	131,406	0	3,249	0	62,387	15,734
47.	Virginia.....	VA	L	4,271,705	4,812,568	1,751,912	962,667	4,211,396	4,421,760
48.	Washington.....	WA	L	636,788	352,609	4,134	41,083	521,270	233,640
49.	West Virginia.....	WV	L	702,373	(158,749)	132,530	86,993	1,446,520	378,770
50.	Wisconsin.....	WI	L	1,959,935	2,257,329	622,085	470,849	4,174,500	2,233,800
51.	Wyoming.....	WY	L	110,696	104,745	96,864	10,221	153,832	67,268
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	N	0	0	0	0	0	0
55.	US Virgin Islands.....	VI	N	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	124,873,770	131,584,919	50,614,795	39,379,449	231,590,339	196,304,990
Details of Write-Ins									
58001.			XXX	0	0	0	0	0	0
58002.			XXX	0	0	0	0	0	0
58003.			XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX	0	0	0	0	0	0

(a) Active Status Counts			
L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	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).....	1	Q – Qualified - Qualified or accredited reinsurer.....	0
D – Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N – None of the above - Not allowed to write business in the state.....	6

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)	*
0000		00000	98-0585280	0	0001620459	NASDAQ	JAMES RIVER GROUP HOLDINGS, LTD	BMU	UIP			0		NO	0
0000		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
0000		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
0000		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
0000		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
3494	JAMES RIVER INSURANCE GROUP	12203	22-2824607	0	0000000000		JAMES RIVER INSURANCE COMPANY	OH	IA	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		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
3494	JAMES RIVER INSURANCE GROUP	13685	20-8946040	0	0000000000		JAMES RIVER CASUALTY COMPANY	VA	IA	JAMES RIVER INSURANCE COMPANY	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	31925	42-1019055	0	0000000000		FALLS LAKE NATIONAL INSURANCE COMPANY	OH	RE	JAMES RIVER GROUP, INC	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		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
3494	JAMES RIVER INSURANCE GROUP	15884	47-1588915	0	0000000000		FALLS LAKE FIRE AND CASUALTY COMPANY	CA	DS	FALLS LAKE NATIONAL INSURANCE COMPANY	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	11828	20-0328998	0	0000000000		STONEWOOD INSURANCE COMPANY	NC	DS	FALLS LAKE NATIONAL INSURANCE COMPANY	OWNERSHIP	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		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

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	2,465,419	4,147,895	168.243	137.919
2.1.	Allied lines	5,289,902	(3,138,829)	(59.336)	27.873
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	9,632,229	6,173,451	64.092	77.446
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	0	0	0	0
9.	Inland marine	2,152,295	694,225	32.255	31.551
10.	Financial guaranty	0	0	0	0
11.1.	Medical professional liability - occurrence	0	0	0	0
11.2.	Medical professional liability - claims made	0	0	0	0
12.	Earthquake	7,601	410	5.394	10.663
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	3,068,371	1,514,307	49.352	118.542
17.1.	Other liability occurrence	19,754,677	15,105,612	76.466	55.747
17.2.	Other liability-claims made	20,417	18,699	91.585	(1,397.750)
17.3.	Excess workers' compensation	0	0	0	0
18.1.	Products liability - occurrence	140,408	(95,059)	(67.702)	90.832
18.2.	Products liability - claims made	0	0	0	0
19.1.	Private passenger auto no-fault (personal injury protection)	2,201,954	508,238	23.081	34.889
19.2.	Other private passenger auto liability	2,544,552	5,204,359	204.529	62.840
19.3.	Commercial auto no-fault (personal injury protection)	560,115	354,382	63.270	33.114
19.4.	Other commercial auto liability	38,307,757	20,325,836	53.059	66.658
21.1.	Private passenger auto physical damage	491,271	1,227,917	249.947	70.228
21.2.	Commercial auto physical damage	9,215,385	4,929,356	53.491	32.597
22.	Aircraft (all perils)	12,060,843	3,720,630	30.849	36.747
23.	Fidelity	0	0	0	0
24.	Surety	0	0	0	0
26.	Burglary and theft	430,086	258,749	60.162	67.460
27.	Boiler and machinery	1,047,179	(92,875)	(8.869)	48.321
28.	Credit	12,031,284	6,600,087	54.858	59.892
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	121,421,745	67,457,390	55.556	60.222
Details of Write-Ins					
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
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	1,335,088	2,557,029	3,660,743
2.1	Allied lines	4,084,641	6,660,888	5,668,477
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	5,841,817	10,314,126	10,817,525
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	1,097,908	2,193,108	2,525,199
10.	Financial guaranty	0	0	0
11.1.	Medical professional liability - occurrence	0	0	0
11.2.	Medical professional liability - claims made	0	0	0
12.	Earthquake	605	1,800	1,791
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	858,230	2,478,612	5,677,770
17.1.	Other liability occurrence	11,782,857	24,868,148	20,310,809
17.2.	Other liability-claims made	15,585	28,949	26,107
17.3.	Excess workers' compensation	0	0	0
18.1.	Products liability - occurrence	296,783	359,547	95,429
18.2.	Products liability - claims made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	(87,794)	(685,082)	10,393,213
19.2	Other private passenger auto liability	138,860	270,325	9,087,968
19.3	Commercial auto no-fault (personal injury protection)	361,334	731,251	692,987
19.4	Other commercial auto liability	22,767,291	43,559,010	41,483,283
21.1	Private passenger auto physical damage	61,601	182,973	2,235,335
21.2	Commercial auto physical damage	5,076,825	10,226,200	10,380,970
22.	Aircraft (all perils)	3,794,540	7,411,265	4,534,847
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	227,432	483,771	522,325
27.	Boiler and machinery	613,780	1,200,566	1,105,631
28.	Credit	7,569,651	12,031,284	2,364,510
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	65,837,034	124,873,770	131,584,919
Details of Write-Ins				
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			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)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	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 IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2019 + Prior.....	17,545	11,057	28,602	8,405	185	8,590	14,812	191	5,155	20,158	5,672	(5,526)	146
2. 2020.....	1,355	3,691	5,046	494	66	560	1,464	83	2,879	4,426	603	(663)	(60)
3. Subtotals 2020 + prior.....	18,900	14,748	33,648	8,899	251	9,150	16,276	274	8,034	24,584	6,275	(6,189)	86
4. 2021.....	1,259	7,135	8,394	483	260	743	1,253	220	5,897	7,370	477	(758)	(281)
5. Subtotals 2021 + prior.....	20,159	21,883	42,042	9,382	511	9,893	17,529	494	13,931	31,954	6,752	(6,947)	(195)
6. 2022.....	XXX	XXX	XXX	XXX	371	371	XXX	393	4,518	4,911	XXX	XXX	XXX
7. Totals.....	20,159	21,883	42,042	9,382	882	10,264	17,529	887	18,449	36,865	6,752	(6,947)	(195)
8. Prior Year-End Surplus As Regards Policyholders.....	123,476										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... Col. 13, Line 7 / Line 8..... (0.158)%
											33.494 %	(31.746)%	(0.464)%

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?.....	NO
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. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
3. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
4. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
5.

BARCODES:

1.

31925202249000002
2.

31925202245500002
3.

31925202236500002
4.

31925202250500002
5.

OVERFLOW PAGE FOR WRITE-INS
LIABILITIES

	1	2
	Current Statement Date	December 31, Prior Year
2504. CLAIM DEDUCTIBLE DEPOSITS	201,822	201,822
2505. OTHER LIABILITIES	532,892	38,290
2597. Summary of remaining write-ins for Line 25 from overflow page	734,714	240,112
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	2
		Year to Date	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

SCHEDULE B – VERIFICATION
Mortgage Loans

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

		1	2
		Year to Date	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.	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 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).....	0	0
12.	Deduct total nonadmitted amounts.....	0	0
13.	Statement value at end of current period (Line 11 minus Line 12).....	0	0

SCHEDULE D - VERIFICATION
Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	104,094,399	98,927,105
2.	Cost of bonds and stocks acquired.....	15,783,562	8,305,468
3.	Accrual of discount.....	9,471	3,248
4.	Unrealized valuation increase (decrease).....	6,590,143	(2,144,093)
5.	Total gain (loss) on disposals.....	0	0
6.	Deduct consideration for bonds and stocks disposed of.....	370,126	963,377
7.	Deduct amortization of premium.....	19,123	33,952
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.	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).....	126,088,326	104,094,399
12.	Deduct total nonadmitted amounts.....	0	0
13.	Statement value at end of current period (Line 11 minus Line 12).....	126,088,326	104,094,399

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	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	20,956,656	13,429,966	13,293,800	406,034	20,956,656	21,498,856	0	4,812,868
2. NAIC 2 (a).....	155,475	856,375	0	(398,649)	155,475	613,201	0	155,504
3. NAIC 3 (a).....	0	0	0	0	0	0	0	0
4. NAIC 4 (a).....	0	0	0	0	0	0	0	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	21,112,131	14,286,341	13,293,800	7,385	21,112,131	22,112,057	0	4,968,372
Preferred Stock								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	200,625	0	0	(9,975)	200,625	190,650	0	212,100
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.....	200,625	0	0	(9,975)	200,625	190,650	0	212,100
15. Total Bonds & Preferred Stock.....	21,312,756	14,286,341	13,293,800	(2,590)	21,312,756	22,302,707	0	5,180,472

(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 \$ 2,039,870; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	2,039,870	XXX	2,036,861	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	299,970	249,993
2. Cost of short-term investments acquired	15,076,768	799,934
3. Accrual of discount	8,799	36
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(2,601)	7
6. Deduct consideration received on disposals	13,343,066	750,000
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)	2,039,870	299,970
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,039,870	299,970

(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	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	3,672,620	3,967,665
2.	Cost of cash equivalents acquired.....	23,021,414	3,240,655
3.	Accrual of discount.....	0	0
4.	Unrealized valuation increase (decrease).....	0	0
5.	Total gain (loss) on disposals.....	0	0
6.	Deduct consideration received on disposals.....	23,852,395	3,535,700
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).....	2,841,639	3,672,620
11.	Deduct total nonadmitted amounts.....	0	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	2,841,639	3,672,620

(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

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

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
Bonds: U.S. Governments									
912828-R2-8	UNITED STATES TREASURY		04/07/2022	J.P. MORGAN SECURITIES LLC	XXX	997,464	1,000,000	7,137	1.A
91282C-ED-9	UNITED STATES TREASURY		04/07/2022	BARCLAYS CAPITAL INC.	XXX	975,589	1,000,000	1,141	1.A FE
91282C-EG-2	UNITED STATES TREASURY		04/07/2022	NOMURA SECURITIES INTERNATIONAL	XXX	996,488	1,000,000	492	1.A FE
0109999999 – Bonds: U.S. Governments						2,969,541	3,000,000	8,771	XXX
0309999999 – Bonds: All Other Governments						0	0	0	XXX
0509999999 – Bonds: U.S. States, Territories and Possessions						0	0	0	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions									
68607V-3S-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/13/2022	GOLDMAN	XXX	150,000	150,000	0	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						150,000	150,000	0	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
232287-EP-3	CUYAHOGA CNTY OHIO SALES TAX REV		04/12/2022	WELLS FARGO SECURITIES LLC	XXX	107,943	125,000	724	1.C FE
235241-LX-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV		04/13/2022	J.P. MORGAN SECURITIES LLC	XXX	197,269	175,000	3,278	1.B FE
3132DN-JY-0	FH SD1179 - RMBS		06/22/2022	CITIGROUP GLOBAL MARKETS, INC.	XXX	462,109	500,000	958	1.A
3140QN-TM-4	FN CB3255 - RMBS		04/22/2022	GOLDMAN	XXX	967,260	995,732	1,065	1.A
3140QN-W9-9	FN CB3371 - RMBS		04/08/2022	TRUIST SECURITIES, INC.	XXX	1,480,836	1,498,869	1,749	1.A
3140XG-NB-1	FN FS1285 - RMBS		03/22/2022	WELLS FARGO SECURITIES LLC	XXX	(3,913)	(3,875)	(5)	1.A
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		05/05/2022	UBS AG	XXX	146,481	125,000	2,748	1.D FE
60416T-RN-0	MINNESOTA ST HSG FIN AGY		04/14/2022	RBC Capital Markets LLC	XXX	150,000	150,000	0	1.B FE
60416T-RP-5	MINNESOTA ST HSG FIN AGY		04/14/2022	RBC Capital Markets LLC	XXX	150,000	150,000	0	1.B FE
658909-Q3-3	NORTH DAKOTA ST HSG FIN AGY		05/06/2022	RBC Capital Markets LLC	XXX	250,000	250,000	0	1.B FE
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		05/05/2022	UBS AG	XXX	109,059	100,000	2,628	1.B FE
882669-CC-6	TEXAS PUBLIC FINANCE AUTHORITY		04/12/2022	GOLDMAN	XXX	80,422	100,000	414	1.B FE
914440-UU-4	UNIVERSITY MASS BLDG AUTH PROJ REV		04/12/2022	CITIGROUP GLOBAL MARKETS, INC.	XXX	119,914	125,000	266	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						4,217,380	4,290,726	13,826	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
002824-BP-4	ABBOTT LABORATORIES		05/13/2022	Various	XXX	285,272	325,000	1,111	1.E FE
025816-CW-7	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY & CO. LLC	XXX	399,252	400,000	0	2.A FE
03027X-BV-1	AMERICAN TOWER CORP		04/19/2022	CREDIT SUISSE SECURITIES (USA)	XXX	97,207	100,000	203	2.C FE
038222-AJ-4	APPLIED MATERIALS INC		04/12/2022	CITIGROUP GLOBAL MARKETS, INC.	XXX	179,650	175,000	246	1.F FE
06051G-JS-9	BANK OF AMERICA CORP		05/03/2022	RBC Capital Markets LLC	XXX	135,095	150,000	744	1.F FE
06051G-KP-3	BANK OF AMERICA CORP		04/21/2022	BOFA SECURITIES INC.	XXX	250,000	250,000	0	1.F FE
06406R-BC-0	BANK OF NEW YORK MELLON CORP		04/19/2022	CITIGROUP GLOBAL MARKETS, INC.	XXX	99,986	100,000	0	1.E FE
06406R-BD-8	BANK OF NEW YORK MELLON CORP		04/25/2022	MUFG SECURITIES AMERICAS INC.	XXX	250,258	250,000	27	1.E FE
06540M-BH-7	BANK 22BK41 A4 - CMBS		04/25/2022	MORGAN STANLEY & CO. LLC	XXX	352,488	350,000	152	1.A FE
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	04/19/2022	J.P. MORGAN SECURITIES LLC	XXX	170,461	175,000	668	1.F FE
14043Q-AC-6	COPAR 2022-1 A3 - ABS		04/26/2022	WELLS FARGO SECURITIES LLC	XXX	349,924	350,000	0	1.A FE
14317H-AC-5	CARMX 222 A3 - ABS		04/21/2022	BOFA SECURITIES INC.	XXX	349,948	350,000	0	1.A FE
20030N-BL-4	COMCAST CORP		04/11/2022	BOFA SECURITIES INC.	XXX	327,103	325,000	1,767	1.G FE
22160K-AP-0	COSTCO WHOLESALE CORP		04/13/2022	HSBC SECURITIES (USA) INC.	XXX	86,834	100,000	791	1.D FE
29736R-AR-1	ESTEE LAUDER COMPANIES INC		04/25/2022	BOFA SECURITIES INC.	XXX	172,762	200,000	455	1.E FE
36266F-AC-3	GMALT 2022-2 A3 - ABS		05/03/2022	BMO CAPITAL MARKET CORP	XXX	224,977	225,000	0	1.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
38141G-ZK-3	GOLDMAN SACHS GROUP INC		05/03/2022	MARKET TAXES CORP	XXX	138,321	150,000	781	1.F FE
437076-CN-0	HOME DEPOT INC		04/26/2022	BOFA SECURITIES INC	XXX	244,213	250,000	599	1.F FE
440452-AF-7	HORMEL FOODS CORP		04/12/2022	Various	XXX	217,824	250,000	1,538	1.F FE
46647P-DA-1	JPMORGAN CHASE & CO		04/19/2022	J.P. MORGAN SECURITIES LLC	XXX	300,000	300,000	0	1.G FE
49271V-AP-5	KEURIG DR PEPPER INC		04/07/2022	BOFA SECURITIES INC	XXX	249,533	250,000	0	2.B FE
539830-BR-9	LOCKHEED MARTIN CORP		04/21/2022	WELLS FARGO SECURITIES LLC	XXX	149,868	150,000	0	1.G FE
57636Q-AU-8	MASTERCARD INC		05/02/2022	BNP PARIBAS SECURITIES CORP	XXX	170,244	200,000	1,844	1.E FE
61747Y-EQ-4	MORGAN STANLEY		04/18/2022	MORGAN STANLEY & CO. LLC	XXX	400,000	400,000	0	1.F FE
74005P-BQ-6	LINDE INC		04/19/2022	MORGAN STANLEY & CO. LLC	XXX	247,858	250,000	1,800	1.F FE
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		06/01/2022	BARCLAYS CAPITAL INC	XXX	97,451	100,000	150	1.F FE
857477-BS-1	STATE STREET CORP		06/29/2022	J.P. MORGAN SECURITIES LLC	XXX	182,064	200,000	1,762	1.E FE
91324P-DE-9	UNITEDHEALTH GROUP INC		05/04/2022	U.S. BANCORP INVESTMENTS INC	XXX	385,484	400,000	688	1.F FE
92868A-AC-9	VWALT 2022-A A3 - ABS		06/07/2022	RBC Capital Markets LLC	XXX	124,990	125,000	0	1.A FE
92939U-AD-8	WEC ENERGY GROUP INC		04/11/2022	KEYBANC CAPITAL MARKETS INC	XXX	110,384	125,000	850	2.A FE
98163Q-AD-1	WOART 22B A3 - ABS		05/24/2022	MUFG SECURITIES AMERICAS INC	XXX	199,976	200,000	0	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						6,949,421	7,175,000	16,177	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
1909999999 – Bonds: Unaffiliated Bank Loans						0	0	0	XXX
2019999999 – Unaffiliated Certificates of Deposit						0	0	0	XXX
2509999997 – Subtotals - Bonds - Part 3						14,286,342	14,615,726	38,774	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						14,286,342	14,615,726	38,774	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
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	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

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
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other.....						0	XXX	0	XXX
5989999997 – Subtotals - Common Stocks - Part 3						0	XXX	0	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						0	XXX	0	XXX
5999999999 – Subtotals Preferred and Common Stocks						0	XXX	0	XXX
6009999999 – Totals						14,286,342	XXX	38,774	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP 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	
0109999999 – Bonds: U.S. Governments						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	XXX	XXX	
0509999999 – Bonds: U.S. States, Territories and Possessions						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	XXX	XXX	
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																						
3132DM-3L-7	FH SD0803 - RMBS		06/01/2022	Paydown	XXX	8,446	8,446	8,622	0	0	(176)	0	(176)	0	8,446	0	0	0	0	76	01/01/2052	1.A
3132DV-7B-5	FH SD8090 - RMBS		06/01/2022	Paydown	XXX	4,173	4,173	4,300	4,310	0	(136)	0	(136)	0	4,173	0	0	0	0	34	09/01/2050	1.A
3140QN-TM-4	FN CB3255 - RMBS		06/01/2022	Paydown	XXX	9,236	9,236	8,972	0	0	264	0	264	0	9,236	0	0	0	0	27	04/01/2052	1.A
3140QN-W9-9	FN CB3371 - RMBS		06/01/2022	Paydown	XXX	19,903	19,903	19,663	0	0	239	0	239	0	19,903	0	0	0	0	94	04/01/2052	1.A
3140XG-NB-1	FN FS1285 - RMBS		06/01/2022	Paydown	XXX	6,375	6,375	6,438	0	0	(63)	0	(63)	0	6,375	0	0	0	0	27	02/01/2052	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						48,133	48,133	47,995	4,310	0	129	0	129	0	48,133	0	0	0	0	258	XXX	XXX
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1309999999 – Bonds: Hybrid Securities						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	XXX	XXX	
1619999999 – Bonds: SVO Identified Funds						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1909999999 – Bonds: Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
2019999999 – Unaffiliated Certificates of Deposit						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
2509999997 – Subtotals - Bonds - Part 4						48,133	48,133	47,995	4,310	0	129	0	129	0	48,133	0	0	0	0	258	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 – Subtotals - Bonds						48,133	48,133	47,995	4,310	0	129	0	129	0	48,133	0	0	0	0	258	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	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	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	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	XXX	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998 – 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	XXX	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	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	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	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	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	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	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	XXX	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						0	XXX	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	XXX	XXX	
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999997 – Subtotals - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																						
5989999999 – Subtotals Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5999999999 – Subtotals Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
6009999999 – Totals						48,133	XXX	47,995	4,310	0	129	0	129	0	48,133	0	0	0	0	258	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 Economice 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	7	8	
					First Month	Second Month	Third Month	
Key Bank – Cleveland, OH		0	0	0	38,159,505	35,946,038	46,544,351	XXX
US Bank – Minneapolis, MN	SD	0	0	0	505,000	505,000	505,000	XXX
0199998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories			0	0	0	0	0	XXX
0199999 – Total Open Depositories			0	0	38,664,505	36,451,038	47,049,351	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			0	0	38,664,505	36,451,038	47,049,351	XXX
0499999 – Cash in Company's Office			XXX	XXX	0	0	0	XXX
0599999 – Total			0	0	38,664,505	36,451,038	47,049,351	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	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
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	SD	06/02/2022	1.170	XXX	315,000	220	158
31846V-80-7	FIRST AMER:TRS OBG Y	SD	06/02/2022	1.020	XXX	1,803,807	1,038	499
60934N-50-0	FEDERATED HRMS TRS INST		06/30/2022	1.380	XXX	52,293	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2022	1.250	XXX	120,137	93	85
8209999999	– Exempt Money Market Mutual Funds – as Identified by SVO					2,291,237	1,352	742
All Other Money Market Mutual Funds								
000000-00-0	RBS CITIZENS NA CASH SWEEP	SD	06/02/2022	0	XXX	550,402	0	449
8309999999	– All Other Money Market Mutual Funds					550,402	0	449
8409999999	– Qualified Cash Pools Under SSAP No. 2R					0	0	0
8509999999	– Other Cash Equivalents					0	0	0
8609999999	– Total Cash Equivalents					2,841,639	1,352	1,191