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QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

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

Organized under the Laws of OHIO   State of Domicile or Port of Entry OHIO   Country of Domicile US

Incorporated/Organized..... June 30, 1987   Commenced Business..... September 11, 1987

Statutory Home Office	52 EAST GAY STREET….. COLUMBUS ..... OH ..... US ..... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Mail Address	P.O. BOX 27648….. RICHMOND ..... VA ..... US ..... 23261 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Internet Web Site Address	www.jamesriverins.com
Statutory Statement Contact	DEBORAH PACE THORSVIK (804) 289-2826 *(Name) (Area Code) (Telephone Number) (Extension)* Deborah.Thorsvik@jamesriverins.com (804) 420-1059 *(E-Mail Address) (Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	

OTHER

GREGG THOMAS DAVIS	Chairman of the Board	WILLARD EUGENE POTTER	Senior Vice President, Chief Financial Officer

DIRECTORS OR TRUSTEES

WILLARD EUGENE POTTER   RICHARD JOHN SCHMITZER   JOHN GORDON CLARKE   GREGG THOMAS DAVIS
RICHARD HAMILTON SEWARD

State of........ Virginia
County of..... Henrico

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

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	DEBORAH PACE THORSVIK	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer & Controller	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ____________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	166,686,707	0	166,686,707	163,976,943
2. Stocks:				
2.1 Preferred stocks	48,816,495	0	48,816,495	46,584,586
2.2 Common stocks	24,354,869	0	24,354,869	23,810,913
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 $....0 encumbrances)	0	0	0	0
5. Cash ($.....(8,923,975)), cash equivalents ($.....18,240,000) and short-term investments ($.....9,497,342)	18,813,367	0	18,813,367	14,622,783
6. Contract loans (including $....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	20,038,506	0	20,038,506	21,849,179
9. Receivables for securities	335,813	0	335,813	703,854
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)	279,045,757	0	279,045,757	271,548,258
13. Title plants less $....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,761,613	0	1,761,613	2,338,412
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	46,520,340	2,490,234	44,030,106	35,671,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....14,181,600 earned but unbilled premiums)	14,181,600	0	14,181,600	4,922,400
15.3 Accrued retrospective premiums ($....0) and contracts subject to redetermination ($....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,242,137	0	15,242,137	20,284,283
16.2 Funds held by or deposited with reinsured companies	137,196,282	0	137,196,282	147,317,211
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	9,903,191	474,514	9,428,677	8,718,958
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($....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	0	0	0	0
24. Health care ($....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	34,770,610	0	34,770,610	13,744,142
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	538,621,530	2,964,748	535,656,782	504,544,898
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	538,621,530	2,964,748	535,656,782	504,544,898

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Claims deposit	712,317	0	712,317	329,078
2502. Claims receivable	31,829,140	0	31,829,140	13,415,064
2503. Fees receivable	1,850,000	0	1,850,000	0
2598. Summary of remaining write-ins for Line 25 from overflow page	379,153	0	379,153	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	34,770,610	0	34,770,610	13,744,142

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year $.....21,073,676)	68,589,274	73,642,627
2. Reinsurance payable on paid losses and loss adjustment expenses	8,802,168	10,878,414
3. Loss adjustment expenses	43,425,885	48,239,432
4. Commissions payable, contingent commissions and other similar charges	1,130,203	637,098
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	1,428,910	2,117,204
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 $.....141,213,848 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)	25,177,937	25,431,965
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	26,982,166	31,219,388
13. Funds held by company under reinsurance treaties	195,866,313	170,675,674
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including $..........0 certified)	1,637,000	1,637,000
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	5,470,739	4,275,204
20. Derivatives	0	0
21. Payable for securities	0	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	17,511,378	16,086,019
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	396,021,973	384,840,025
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	396,021,973	384,840,025
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,547,500	3,547,500
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	113,265,276	113,265,276
35. Unassigned funds (surplus)	22,822,033	2,892,097
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	139,634,809	119,704,873
38. Totals (Page 2, Line 28, Col. 3)	535,656,782	504,544,898

DETAILS OF WRITE-INS

2501. Deferred service fees	4,434,618	1,642,019
2502. Deferred ceding commission	12,524,905	8,859,728
2503. Claims deposit	0	5,000,000
2598. Summary of remaining write-ins for Line 25 from overflow page	551,855	584,272
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	17,511,378	16,086,019
2901.	0	0
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....276,112,099)	247,866,042	215,603,515	289,455,626
1.2 Assumed (written $.....46,533,101)	46,787,129	46,966,916	63,754,073
1.3 Ceded (written $.....276,153,831)	247,907,775	215,604,528	289,459,594
1.4 Net (written $.....46,491,369)	46,745,396	46,965,903	63,750,105
DEDUCTIONS:			
2. Losses incurred (current accident year $.....22,395,997):			
2.1 Direct	104,044,240	76,882,214	95,162,756
2.2 Assumed	20,571,448	17,435,190	21,755,600
2.3 Ceded	104,610,800	76,994,774	95,303,072
2.4 Net	20,004,888	17,322,630	21,615,284
3. Loss adjustment expenses incurred	17,431,243	13,373,137	19,957,509
4. Other underwriting expenses incurred	10,114,856	13,948,114	18,202,178
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	47,550,987	44,643,881	59,774,971
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(805,591)	2,322,022	3,975,134
INVESTMENT INCOME			
9. Net investment income earned	10,622,621	10,629,457	13,997,899
10. Net realized capital gains (losses) less capital gains tax of $.....434,596	301,428	(630,487)	(887,116)
11. Net investment gain (loss) (Lines 9 + 10)	10,924,049	9,998,970	13,110,783
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....934,244)	(934,244)	(152,466)	(152,466)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	4,125,220	1,287,269	2,233,304
15. Total other income (Lines 12 through 14)	3,190,976	1,134,803	2,080,838
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	13,309,434	13,455,795	19,166,755
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)	13,309,434	13,455,795	19,166,755
19. Federal and foreign income taxes incurred	3,839,607	2,725,933	5,116,091
20. Net income (Line 18 minus Line 19) (to Line 22)	9,469,827	10,729,862	14,050,664
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	119,704,873	160,336,439	160,336,439
22. Net income (from Line 20)	9,469,827	10,729,862	14,050,664
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 $.....3,028,154	5,986,372	(2,065,600)	(2,754,273)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	244,800	148,988	532,732
27. Change in nonadmitted assets	4,228,937	(1,569,944)	(2,831,689)
28. Change in provision for reinsurance	0	0	(1,629,000)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	(21,336,595)
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	(48,000,000)	(48,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	21,336,595
38. Change in surplus as regards policyholders (Lines 22 through 37)	19,929,936	(40,756,694)	(40,631,566)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	139,634,809	119,579,745	119,704,873

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Service fee income	4,241,121	1,289,371	2,245,062
1402. Miscellaneous	(115,901)	(2,102)	(11,758)
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	4,125,220	1,287,269	2,233,304
3701. Reclass of surplus related to dividend payment	0	0	21,336,595
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	21,336,595

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	25,371,939	47,793,844	61,878,739
2.	Net investment income	9,362,176	9,659,614	13,449,972
3.	Miscellaneous income	3,190,976	1,612,311	2,080,838
4.	Total (Lines 1 through 3)	37,925,091	59,065,769	77,409,549
5.	Benefit and loss related payments	11,971,412	19,635,833	31,877,556
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	31,866,541	24,112,938	33,850,952
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	4,962,497	2,633,413	4,605,781
10.	Total (Lines 5 through 9)	48,800,450	46,382,184	70,334,289
11.	Net cash from operations (Line 4 minus Line 10)	(10,875,359)	12,683,586	7,075,260
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	50,022,406	67,736,986	122,939,766
	12.2 Stocks	1,539,309	0	10,540,843
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	7,407,222	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	330	0	3,563
	12.7 Miscellaneous proceeds	368,041	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,337,308	67,736,986	133,484,172
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	47,535,580	54,685,223	66,230,834
	13.2 Stocks	1,530,850	4,999,443	12,477,043
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,990,000	17,311,000	22,807,093
	13.6 Miscellaneous applications	0	1,282,966	1,230,738
	13.7 Total investments acquired (Lines 13.1 to 13.6)	51,056,430	78,278,632	102,745,708
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)	8,280,878	(10,541,646)	30,738,464
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	48,000,000
	16.6 Other cash provided (applied)	6,785,065	14,370,887	10,926,479
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	6,785,065	14,370,887	(37,073,521)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	4,190,584	16,512,827	740,203
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	14,622,783	13,882,580	13,882,580
	19.2 End of period (Line 18 plus Line 19.1)	18,813,367	30,395,407	14,622,783

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

20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) JAMES RIVER INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 3)	OH	$ 9,469,827	$ 14,050,664
(2) State Prescribed Practices that increase/decrease NAIC SAP			
		0	0
(3) State Permitted Practices that increase/decrease NAIC SAP			
		0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	OH	$ 9,469,827	$ 14,050,664
SURPLUS			
(5) JAMES RIVER INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	OH	$ 139,634,809	$ 119,704,873
(6) State Prescribed Practices that increase/decrease NAIC SAP			
		0	0
(7) State Permitted Practices that increase/decrease NAIC SAP			
		0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	OH	$ 139,634,809	$ 119,704,873

C. Accounting Policy

(6) 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 - None

Note 2 – Accounting Changes and Corrections of Errors

Not applicable

Note 3 – Business Combinations and Goodwill

Not applicable

Note 4 – Discontinued Operations

Not applicable

Note 5 – Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed securities, collateralized mortgage obligations and other structured securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning). On an ongoing basis, the rate of prepayment is monitored and the model is calibrated to reflect actual experience, market factors and viewpoint.

(2-3) At September 30, 2016, the Company held no securities with a recognized other-than-temporary impairment.

(4) At September 30, 2016, the Company held no securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss.

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

I. Working Capital Finance Investments - None

J. Offsetting and Netting of Assets and Liabilities - None

NOTES TO FINANCIAL STATEMENTS

K. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
46625H HA 1	7,262,500	7,192,500	7,074,002	NO
59156R BP 2	2,521,875	2,512,500	2,518,232	NO
XXX	9,784,375	9,705,000	9,592,234	XXX

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

Not applicable

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

Note 11 – Debt

Not applicable

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Not applicable

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

Not applicable

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

Not applicable

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

Note 20 – Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

(1) Fair Value Measurements at Reporting Date

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

Three levels of inputs are used to measure fair value:

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds - industrial & misc.	$ 0	$ 25,433,374	$ 0	$ 25,433,374
Perpetual preferred stock - industriial & misc.	0	38,732,175	0	38,732,175
Common stock - industrual & misc.	6,890,570	734,100	0	7,624,670
Total	$ 6,890,570	$ 64,899,649	$ 0	$ 71,790,219

The Company held no liabilities measured at fair value as of September 30, 2016. There were no transfers between Level 1 and Level 2 for assets held at September 30, 2016.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - None

(3) Policy on Transfers Into and Out of Level 3

The Company recognizes transfers in and out of Level 3 at the beginning of the reporting period.

(4) Fair value measurements for fixed income and equity securities are based on values either published by the NAIC's Securities Valuation Office (SVO) or from an external pricing source. Under certain circumstances, if neither an SVO price nor vendor price is available, a price may be obtained from a broker. Short-term securities and cash equivalents are valued at amortized cost.

When published prices from the SVO are not available, the Company relies predominately on external pricing sources that have been evaluated and approved by the investment manager's pricing policy committee. Generally, external pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. At September 30, 2016, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivative Fair Values - Not applicable.

B. Other Fair Value Disclosures - Not applicable.

C. Fair Values for All Financial Instruments by Levels 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)	Not Practicable (Carrying Value)
Bonds	$ 173,474,985	$ 166,686,707	$ 5,456,589	$ 165,704,371	$ 2,314,024	$ 0
Preferred Stock	50,570,895	48,816,495	0	50,570,895	0	0
Common Stock	7,624,670	7,624,670	6,890,570	734,100	0	0
Short Term and Cash Equivalents	27,737,342	27,737,342	8,622,668	19,114,675	0	0

D. Not Practicable to Estimate Fair Value - Not applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

	September 30, 2016	December 31, 2015
Balance at beginning of period	$121,882	$111,858
Loss and loss adjustment expense incurred:		
Current accident year	39,763	51,139
Prior accident years	(2,327)	(9,566)
	37,436	41,573
Loss and loss adjustment expense payments made for:		
Current accident year	6,399	8,065
Prior accident years	40,904	23,484
	47,303	31,549
Balance at end of period	$112,015	$121,882

Reserves for losses and LAE attributable to insured events of prior years, decreased by approximately $2,326,542 in 2016, resulting primarily from the other liability lines of business. This change is the result of an ongoing analysis of recent development trends and additional information regarding individual claims.

Note 26 – Intercompany Pooling Arrangements

On August 1, 2016, Falls Lake Fire and Casualty Company (FLFCC), an insurance affiliate, received approval from the California Department of Insurance to be a party to the pooling agreement, effective January 1, 2016 on an in-force, new and renewal basis. The current participating companies have received approval of the revised agreement with their States of domicile (OH, NC and VA). Current and previous participants and their percentages are as follows:

Company	NAIC #	Current Participation	Previous Participation
Falls Lake National Insurance Company (lead company)	31925	7%	13%
James River Insurance Company	12203	61%	75%
Stonewood Insurance Company	11828	14%	6%
James River Casualty Company	13685	9%	5%
Falls Lake General Insurance Company	35211	3%	1%
Falls Lake Fire and Casualty Company	15884	6%	-

As a result of the pooling, the amount due to Falls Lake National Insurance Company is $878,868 as of September 30, 2016.

Note 27 – Structured Settlements

Not applicable

Note 28 – Health care receivables

Not applicable

Note 29 – Participating policies

Not applicable

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

Not applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

Not applicable

Note 35 – Multiple Peril Crop Insurance

Not applicable

Note 36 – Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/09/2015

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	16,367,541	16,730,199
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)	$ 16,367,541	$ 16,730,199
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Suntrust Bank	P.O. Box 465, Atlanta, GA 30302
US Bank, N.A.	1025 Connecticut Avenue, N.W., Suite 517, Washington DC 20036
US Bank, N.A.	One Federal Street, Third Floor, Boston, MA 02110

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	New England Asset Management	76 Batterson Park Rd, Farmington, CT 06032
N/A	Angelo Gordon & Co	245 Park Avenue, New York, NY 10167

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

   Effective January 1, 2016, the Company revised their intercompany pooling arragengement decreasing their percentage from 75% to 61%. See note 26 for details.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			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
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1.	Alabama AL	E	1,673,067	1,529,097	60,761	58,961	3,533,401	2,686,019
2.	Alaska AK	E	381,771	412,738	0	(5,875)	429,058	661,845
3.	Arizona AZ	E	4,189,140	3,002,990	1,261,326	656,780	4,496,636	4,416,745
4.	Arkansas AR	E	1,056,948	1,010,604	4,418	265,177	1,547,714	1,170,922
5.	California CA	E	89,819,064	102,596,605	20,589,200	19,288,933	119,594,160	110,632,316
6.	Colorado CO	E	3,257,699	2,228,372	257,818	859,926	4,020,950	3,505,172
7.	Connecticut CT	E	2,120,990	1,629,219	144,263	31,544	3,176,383	2,429,155
8.	Delaware DE	E	500,393	216,109	4,583	(512)	627,713	222,261
9.	District of Columbia DC	E	1,866,056	734,946	189,503	142,436	1,721,793	1,175,296
10.	Florida FL	E	26,828,580	17,762,750	4,212,323	7,082,905	34,773,060	24,263,935
11.	Georgia GA	E	5,627,135	2,712,642	884,177	105,860	5,281,326	3,954,623
12.	Hawaii HI	E	650,471	482,081	8,972	(2,156)	571,972	1,016,274
13.	Idaho ID	E	402,180	264,730	481	11,728	681,946	676,689
14.	Illinois IL	E	11,342,483	5,093,514	960,865	686,267	13,702,570	10,987,827
15.	Indiana IN	E	1,663,054	1,605,232	26,236	1,508,787	3,368,229	2,945,994
16.	Iowa IA	E	360,139	490,055	11,419	4,158	498,781	688,326
17.	Kansas KS	E	699,591	542,110	0	0	864,136	766,777
18.	Kentucky KY	E	820,508	821,482	82,761	1,155	1,773,972	1,659,063
19.	Louisiana LA	E	5,206,805	4,596,112	1,610,715	735,739	8,253,310	9,595,148
20.	Maine ME	E	131,023	139,460	15,076	24,370	247,405	165,222
21.	Maryland MD	E	3,011,780	2,030,302	449,528	1,256,432	3,509,478	3,858,067
22.	Massachusetts MA	E	5,854,032	3,471,538	638,278	85,408	6,778,171	4,721,692
23.	Michigan MI	E	2,395,939	2,416,449	477,862	71,722	4,118,343	4,431,956
24.	Minnesota MN	E	2,004,646	1,300,098	85,260	16,496	1,894,031	1,814,440
25.	Mississippi MS	E	1,184,335	1,111,461	34,070	832,615	931,970	738,838
26.	Missouri MO	E	2,910,624	1,984,146	75,538	427,131	3,237,924	2,334,379
27.	Montana MT	E	470,281	548,271	0	55,684	1,849,870	1,649,989
28.	Nebraska NE	E	348,684	1,025,629	29,623	26,669	1,504,154	1,312,613
29.	Nevada NV	E	3,341,164	2,521,669	492,194	470,845	5,417,752	4,672,187
30.	New Hampshire NH	E	209,903	164,605	7,950	(439)	282,453	302,733
31.	New Jersey NJ	E	8,601,017	4,989,546	3,251,703	587,111	12,550,993	8,611,696
32.	New Mexico NM	E	494,445	393,546	1,240,208	127,367	982,110	1,471,284
33.	New York NY	E	31,780,751	17,907,736	6,863,200	2,903,234	44,459,943	33,308,331
34.	North Carolina NC	E	2,747,337	2,517,979	454,736	2,487,540	3,413,391	10,033,026
35.	North Dakota ND	E	359,227	564,756	600	(560)	1,032,278	1,186,092
36.	Ohio OH	L	0	0	0	0	0	0
37.	Oklahoma OK	E	2,547,556	2,410,015	787,118	25,126	3,060,131	3,018,095
38.	Oregon OR	E	1,733,627	921,248	111,275	268,734	2,421,185	2,180,988
39.	Pennsylvania PA	E	5,570,895	4,553,931	638,083	495,738	9,399,230	7,802,799
40.	Rhode Island RI	E	462,224	315,734	100,397	53,831	544,865	603,492
41.	South Carolina SC	E	1,633,383	1,441,979	725,091	78,967	1,800,734	1,347,405
42.	South Dakota SD	E	76,090	67,032	0	(9)	101,680	59,669
43.	Tennessee TN	E	2,250,907	1,507,132	1,776,369	769,344	5,576,142	5,259,256
44.	Texas TX	E	19,594,845	18,421,550	3,626,550	1,837,374	31,210,228	28,443,347
45.	Utah UT	E	1,715,579	1,500,558	7,673	18,408	2,350,121	1,911,999
46.	Vermont VT	E	32,144	50,984	46,996	2,358	97,492	83,936
47.	Virginia VA	E	4,787,011	3,070,708	197,423	2,083	5,617,566	3,302,088
48.	Washington WA	E	8,045,183	5,375,215	586,626	53,026	10,098,523	11,641,243
49.	West Virginia WV	E	582,663	837,264	10,000	249,984	1,144,208	1,388,706
50.	Wisconsin WI	E	2,263,581	684,808	(9,084)	33,226	1,952,134	1,325,099
51.	Wyoming WY	E	501,500	393,772	0	(7,270)	562,347	503,873
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	E	3,649	0	0	0	1,103	0
55.	US Virgin Islands VI	E	0	0	0	0	0	3,146
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	(a) 1	276,112,099	232,370,509	53,030,164	44,684,358	377,065,065	332,942,073

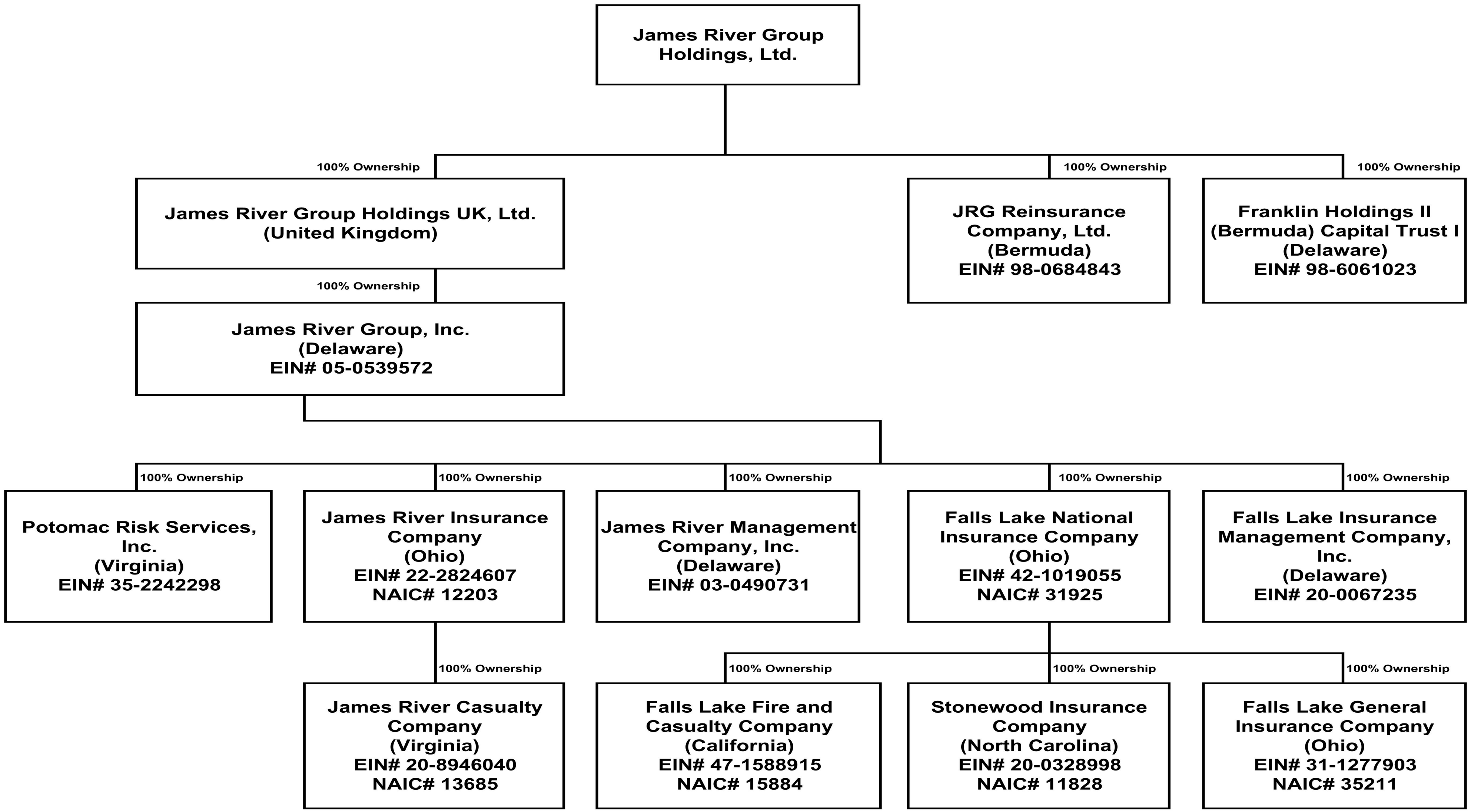
DETAILS OF WRITE-INS

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0...........	....	00000...	98-0585280..	0................	0001620459	NASDAQ...........	James River Group Holdings, Ltd......................	BMU..........	UIP..............	....	....	........0.000	....	0...........
0...........	....	00000...	....	0................	0................	....	James River Group Holdings UK, Ltd...............	GBR..........	UIP..............	James River Group Holdings, Ltd...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	05-0539572..	0................	0................	....	James River Group, Inc....................................	DE............	UDP.............	James River Group Holdings UK, Ltd.............	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	98-6061023..	0................	0................	....	Franklin Holdings II Capital Trust I....................	DE............	NIA..............	James River Group Holdings, Ltd...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	98-0684843..	0................	0................	....	JRG Reinsurance Company, Ltd.......................	BMU..........	IA.................	James River Group Holdings, Ltd...................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	35-2242298..	0................	0................	....	Potomac Risk Services, Inc...............................	VA............	NIA..............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	12203...	22-2824607..	0................	0................	....	James River Insurance Company......................	OH...........	RE................	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	03-0490731..	0................	0................	....	James River Management Company.................	DE............	NIA..............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	13685...	20-8946040..	0................	0................	....	James River Casualty Company........................	VA............	DS................	James River Insurance Company....................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	31925...	42-1019055..	0................	0................	....	Falls Lake National Insurance Company............	OH...........	IA.................	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
0...........	....	00000...	20-0067235..	0................	0................	....	Falls Lake Insurance Management Co., Inc.......	DE............	NIA..............	James River Group, Inc..................................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	11828...	20-0328998..	0................	0................	....	Stonewood Insurance Company........................	NC............	IA.................	Falls Lake National Insurance Co....................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	35211...	31-1277903..	0................	0................	....	Falls Lake General Insurance Company............	OH...........	IA.................	Falls Lake National Insurance Co....................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........
3494......	James River Insurance Group..........	15884...	47-1588915..	0................	0................	....	Falls Lake Fire and Casualty Company.............	CA............	IA.................	Falls Lake National Insurance Co....................	Ownership.........	....100.000	James River Group Holdings, Ltd...................	0...........

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	1,295,577	219,207	16.920	(5.453)
2. Allied lines	6,840,132	847,598	12.392	17.732
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	0	0	0.000	0.000
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	0	0	0.000	0.000
9. Inland marine	172,644	42,877	24.835	50.413
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	112,109	41,427	36.952	(27.097)
11.2. Medical professional liability - claims-made	6,264,653	2,770,292	44.221	31.294
12. Earthquake	1,205,021	234,979	19.500	16.531
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	0	0	0.000	0.000
17.1 Other liability-occurrence	107,299,895	48,801,395	45.481	36.296
17.2 Other liability-claims made	16,032,504	2,589,712	16.153	8.634
17.3 Excess workers' compensation	0	0	0.000	0.000
18.1 Products liability-occurrence	33,101,267	10,385,256	31.374	46.045
18.2 Products liability-claims made	7,007,822	893,068	12.744	(3.100)
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	68,534,418	37,218,429	54.306	46.370
21. Auto physical damage	0	0	0.000	0.000
22. Aircraft (all perils)	0	0	0.000	0.000
23. Fidelity	0	0	0.000	0.000
24. Surety	0	0	0.000	0.000
26. Burglary and theft	0	0	0.000	0.000
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.0
35. Totals	247,866,042	104,044,240	41.976	35.659

DETAILS OF WRITE-INS

3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	403,661	1,567,587	1,270,003
2. Allied lines	1,911,063	8,144,715	7,617,905
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	63,214	161,124	176,156
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	17,075	76,040	78,998
11.2 Medical professional liability - claims made	2,661,481	7,000,280	7,202,640
12. Earthquake	471,242	1,496,247	1,111,406
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	41,791,134	120,203,084	99,470,389
17.2 Other liability-claims made	5,130,155	16,461,947	17,596,125
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	12,343,297	36,654,655	34,435,752
18.2 Products liability-claims made	2,460,938	7,454,244	6,492,766
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	31,962,275	76,892,176	56,918,369
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	99,215,535	276,112,099	232,370,509

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	16,650	36,095	52,745	12,553	7,557	20,110	9,138	292	23,471	32,901	5,041	(4,775)	266
2. 2014	4,733	21,329	26,062	3,213	4,384	7,597	2,777	329	14,072	17,178	1,257	(2,544)	(1,287)
3. Subtotals 2014 + Prior	21,383	57,424	78,807	15,766	11,941	27,707	11,915	621	37,543	50,079	6,298	(7,319)	(1,021)
4. 2015	7,240	35,834	43,074	5,093	8,104	13,197	5,390	858	22,325	28,573	3,243	(4,547)	(1,304)
5. Subtotals 2015 + Prior	28,623	93,258	121,881	20,859	20,045	40,904	17,305	1,479	59,868	78,652	9,541	(11,866)	(2,325)
6. 2016	XXX	XXX	XXX	XXX	6,399	6,399	XXX	6,487	26,876	33,363	XXX	XXX	XXX
7. Totals	28,623	93,258	121,881	20,859	26,444	47,303	17,305	7,966	86,744	112,015	9,541	(11,866)	(2,325)
8. Prior Year-End's Surplus As Regards Policyholders	119,705										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 33.333 %	2. (12.724)%	3. (1.908)%
													Col. 13, Line 7 Line 8
													4. (1.942)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:

* 1 2 2 0 3 2 0 1 6 4 9 0 0 0 0 0 3 *

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other	379,153	0	379,153	0
2597. Summary of remaining write-ins for Line 25	379,153	0	379,153	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Excise tax payable	402,446	357,944
2505. Other liabilities	149,409	226,328
2597. Summary of remaining write-ins for Line 25	551,855	584,272

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	21,849,179	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	15,811,000
2.2 Additional investment made after acquisition	1,990,000	6,996,093
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	3,606,549	(957,914)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	7,407,222	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)	20,038,506	21,849,179
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	20,038,506	21,849,179

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	234,372,445	292,705,528
2. Cost of bonds and stocks acquired	49,066,427	78,707,877
3. Accrual of discount	1,012,783	759,253
4. Unrealized valuation increase (decrease)	6,383,105	(3,551,747)
5. Total gain (loss) on disposals	1,242,033	1,374,709
6. Deduct consideration for bonds and stocks disposed of	51,561,708	133,480,609
7. Deduct amortization of premium	151,335	359,574
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	505,679	1,782,992
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	239,858,071	234,372,445
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	239,858,071	234,372,445

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	89,613,748	1,903,182,753	1,911,290,372	218,711	78,314,917	89,613,748	81,724,840	79,605,572
2. NAIC 2 (a)	28,662,820	0	1,301,116	999,441	28,340,150	28,662,820	28,361,145	28,349,106
3. NAIC 3 (a)	7,136,504	0	272,791	(999,124)	5,359,215	7,136,504	5,864,589	5,630,411
4. NAIC 4 (a)	60,637,311	12,824,218	6,928,286	777,713	56,245,378	60,637,311	67,310,956	57,322,624
5. NAIC 5 (a)	11,137,620	0	3,270,161	(468,715)	12,421,203	11,137,620	7,398,744	14,400,049
6. NAIC 6 (a)	2,591,561	0	145,269	1,317,483	256,693	2,591,561	3,763,775	0
7. Total Bonds	199,779,564	1,916,006,971	1,923,207,995	1,845,509	180,937,556	199,779,564	194,424,049	185,307,762
PREFERRED STOCK								
8. NAIC 1	159,818	0	0	(1,726)	153,213	159,818	158,092	154,403
9. NAIC 2	40,849,850	612,450	576,220	(287,197)	38,879,929	40,849,850	40,598,883	38,370,663
10. NAIC 3	8,059,520	0	0	0	8,059,520	8,059,520	8,059,520	8,059,520
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	49,069,188	612,450	576,220	(288,923)	47,092,662	49,069,188	48,816,495	46,584,586
15. Total Bonds and Preferred Stock	248,848,752	1,916,619,421	1,923,784,215	1,556,586	228,030,218	248,848,752	243,240,544	231,892,348

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	9,497,342	XXX	9,496,959	484	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,905,816	13,056,144
2. Cost of short-term investments acquired	20,603,005	97,420,096
3. Accrual of discount	772	2,331
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(330)	3,563
6. Deduct consideration received on disposals	22,011,921	99,574,618
7. Deduct amortization of premium	0	1,700
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)	9,497,342	10,905,816
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,497,342	10,905,816

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,425,000	2,617,500
2. Cost of cash equivalents acquired	4,231,580,000	2,990,922,500
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	4,223,765,000	2,983,115,000
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)	18,240,000	10,425,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	18,240,000	10,425,000

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Asset - Unaffiliated												
	AG Direct LLP	Wilmington	DE	AG Direct Lending Fund GP, LLC		06/04/2015	0	0	990,000	0	1,635,000	0.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	990,000	0	1,635,000	XXX
4499999. Subtotal - Unaffiliated								0	990,000	0	1,635,000	XXX
4699999. Totals								0	990,000	0	1,635,000	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Asset - Unaffiliated																			
	Eagle Point Partners LP	Greenwich	CT	Return of capital	09/01/2015	04/27/2016	13,974,272	0	0	0	0	0	0	16,664,131	287,361	0	0	0	287,361
	AG Direct LLP	Wilmington	DE	Return of capital	06/04/2015	06/27/2016	1,374,907	0	0	0	0	0	0	3,374,375	36,719	0	0	0	50,805
4299999. Total - Any Other Class of Asset - Unaffiliated							15,349,179	0	0	0	0	0	0	20,038,506	324,080	0	0	0	338,166
4499999. Subtotal - Unaffiliated							15,349,179	0	0	0	0	0	0	20,038,506	324,080	0	0	0	338,166
4699999. Totals							15,349,179	0	0	0	0	0	0	20,038,506	324,080	0	0	0	338,166

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
00214V AC 7	ASP MSG ACQUISITION CO INC(MILK SPEC) TL		08/04/2016	CREDIT SUISSE FIRST BOSTON		522,405	527,682	0	4FE
14041N FD 8	CAPITAL ONE MULTI-ASSET EXECUT 16-A2 A2		09/16/2016	DEUTSCHE BANK		502,891	500,000	96	1FE
14041N FG 1	CAPITAL ONE MULTI-ASSET EXECUT 16-A5 A5		08/18/2016	RBC CAPITAL MARKETS		1,249,629	1,250,000	0	1FE
161571 HE 7	CHASE ISSUANCE TRUST 16-A4 A		07/20/2016	JP MORGAN SECURITIES INC		1,249,791	1,250,000	0	1FE
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL		06/20/2016	JEFFERIES & COMPANY INC		802,982	811,093	0	4FE
16308T AC 5	DAIRYLAND USA CORP (CHEFS WAREHOUSE) DD		06/20/2016	JEFFERIES & COMPANY INC		168,774	170,103	0	4FE
24521T AB 2	DEL MONTE FOODS INC TL B		08/23/2016	VARIOUS		732,843	803,130	0	4FE
30068H AF 5	EXCELITAS TECHNOLOGIES TL B		08/29/2016	UBS WARBURG		61,726	62,825	0	4FE
31850F AJ 1	FIRST AMERICAN PAYMENT SYS TL B		09/13/2016	CREDIT SUISSE FIRST BOSTON		360,549	361,000	0	4FE
460933 AL 8	INTERNATIONAL WIRE GROUP		07/12/2016	JEFFERIES & COMPANY INC		334,112	347,000	0	4FE
46640N AE 8	JPMBB COMMERCIAL MORTGAGE SECU 13-C15 A5		09/22/2016	BARCLAYS CAPITAL		561,328	500,000	1,492	1FE
52706Y AH 6	LESLIES POOLMART INC TL B		08/09/2016	CITIGROUP GLOBAL MARKETS		222,880	224,000	0	4FE
62924D AB 0	NMSC HOLDINGS INC TL B		06/28/2016	DEUTSCHE BANK		53,697	53,967	0	4FE
65474V AL 5	NISSAN MASTER OWNER TRUST RECE 16-A A2		07/12/2016	BARCLAYS CAPITAL		749,893	750,000	0	1FE
73172N AB 4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B		08/11/2016	GOLDMAN SACHS		1,044,450	1,055,000	0	4FE
76970R AC 0	ROAD INFRASTRUCTURE INVESTM TL		06/09/2016	GOLDMAN SACHS		286,682	287,400	0	4FE
82570J AE 6	SI ORGANIZATION (VENCORE) TL		06/14/2016	UBS WARBURG		716,342	721,537	0	4FE
87264N AB 3	TPF II POWER LLC TL B		08/18/2016	GOLDMAN SACHS		1,421,438	1,425,000	0	4FE
88233F AF 7	TXU/TCEH DIP TL B		07/27/2016	DEUTSCHE BANK		1,698,441	1,715,597	0	4Z
88233F AG 5	TXU/TCEH DIP TL C		07/27/2016	DEUTSCHE BANK		387,364	391,276	0	4Z
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B		07/07/2016	GOLDMAN SACHS		1,371,655	1,385,510	0	4FE
90351J AB 0	UBER TECHNOLOGIES INC TL B		07/07/2016	MORGAN STANLEY & CO		723,240	738,000	0	4Z
92208G AC 5	VANTAGE SPECIALTIES INC TL		08/03/2016	ROYAL BANK OF CANADA		624,580	629,300	0	4FE
BL2240 66 3	LANDSLIDE HOLDINGS INC TL		09/21/2016	JEFFERIES & COMPANY INC		1,045,143	1,055,700	0	4FE
00913R AB 2	AIR LIQUIDE FINANCE	F	09/22/2016	HSBC SECURITIES USA INC		994,630	1,000,000	0	1FE
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	F	05/05/2016	BARCLAYS CAPITAL		244,918	283,963	0	4FE
3899999. Total Bonds - Industrial and Miscellaneous						18,132,383	18,299,083	1,588	XXX
8399997. Total Bonds - Part 3						18,132,383	18,299,083	1,588	XXX
8399999. Total Bonds						18,132,383	18,299,083	1,588	XXX
Preferred Stocks - Industrial and Miscellaneous									
054937 87 5	BB&T CORPORATION 5.625%		07/21/2016	JANNEY MONTGOMERY SCOTT	22,500.000	612,450	0.00	0	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						612,450	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						612,450	XXX	0	XXX
8999999. Total Preferred Stocks						612,450	XXX	0	XXX
9899999. Total Preferred and Common Stocks						612,450	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						18,744,833	XXX	1,588	XXX

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

Statement for September 30, 2016 of the **JAMES RIVER INSURANCE COMPANY**

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 of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment																					
31294K ZF 5	FEDERAL HOME LN MTG CORP #E01642		09/01/2016.	PAYDOWN		9,964	9,964	9,916	9,955	0	10	0	10	0	9,964	0	0	0	335	05/01/2019	1FE
31294K ZT 5	FEDERAL HOME LN MTG CORP #E01654		09/01/2016.	PAYDOWN		3,790	3,790	3,773	3,787	0	4	0	4	0	3,790	0	0	0	126	06/01/2019	1FE
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219		09/01/2016.	PAYDOWN		45,040	45,040	48,320	0	0	(56)	0	(56)	0	45,040	0	0	0	509	02/01/2046	1FE
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938		09/01/2016.	PAYDOWN		71,701	71,701	75,309	0	0	(16)	0	(16)	0	71,701	0	0	0	817	01/01/2046	1FE
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609		09/01/2016.	PAYDOWN		10,574	10,574	11,078	0	0	(13)	0	(13)	0	10,574	0	0	0	68	05/01/2046	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						141,069	141,069	148,396	13,742	0	(71)	0	(71)	0	141,069	0	0	0	1,855	XXX	XXX
Bonds - Industrial and Miscellaneous																					
01950E AT 4	ALLIED SECURITY HOLDINGS TL 2L B		08/01/2016.	SINK FUND PAYMENT		2,003,154	2,003,154	1,922,579	1,121,941	80,473	80,740	0	161,213	0	2,003,154	0	0	0	82,639	08/13/2021	5FE
03759D AB 4	APEX TOOL GROUP LLC TL B		09/30/2016.	SINK FUND PAYMENT		5,192	5,192	5,122	5,009	174	9	0	183	0	5,192	0	0	0	178	01/31/2020	4FE
03765V AC 4	PRIME SECURITY SERVICES BOR TL		09/30/2016.	SINK FUND PAYMENT		2,402	2,402	2,390	2,358	45	(1)	0	44	0	2,402	0	0	0	91	07/01/2021	3FE
03765V AF 7	PRIME SECURITY SERVICES BOR TL		09/30/2016.	SINK FUND PAYMENT		406	406	402	0	0	0	0	0	0	406	0	0	0	12	05/02/2022	3FE
03976G AB 4	ARDEN GROUP INC TL		09/30/2016.	VARIOUS		78,071	77,515	76,740	75,984	957	82	0	1,039	0	77,023	0	1,049	1,049	2,773	02/19/2020	4Z
04765B AD 4	ATKORE INTERNATIONAL INC TL		09/30/2016.	SINK FUND PAYMENT		4,018	4,018	3,988	3,766	249	3	0	252	0	4,018	0	0	0	138	04/09/2021	4FE
05543C AC 0	BOBS DISCOUNT FURNITURE TL		09/30/2016.	SINK FUND PAYMENT		4,465	4,465	4,376	4,381	13	71	0	84	0	4,465	0	0	0	196	02/12/2021	4FE
05543Y AB 4	BBB INDUSTRIES US HOLDIN TL B		09/30/2016.	SINK FUND PAYMENT		2,770	2,770	2,724	2,761	4	5	0	9	0	2,770	0	0	0	127	11/03/2021	4FE
05745P AD 5	BAKERCORP INTERNATIONAL INC TL B		07/29/2016.	SINK FUND PAYMENT		1,746	1,746	1,702	1,502	233	11	0	244	0	1,746	0	0	0	56	02/07/2020	4FE
12541H AL 7	CHG HEALTHCARE SERVICES TL B		06/14/2016.	VARIOUS		127,804	127,580	126,942	0	0	2	0	2	0	126,942	0	862	862	228	06/07/2023	4FE
12670N AB 9	CWGS GROUP LLC TL B		09/30/2016.	SINK FUND PAYMENT		20,194	20,194	19,992	19,882	269	43	0	312	0	20,194	0	0	0	987	02/20/2020	4FE
12768Q AB 5	CAESARS GROWTH PROPERTIE TL B		09/30/2016.	SINK FUND PAYMENT		4,937	4,937	4,964	4,306	636	(5)	0	631	0	4,937	0	0	0	235	05/08/2021	4FE
13748V AD 3	FERRARA CANDY TL B		09/30/2016.	SINK FUND PAYMENT		545	545	543	0	0	0	0	0	0	545	0	0	0	8	06/15/2023	4FE
14076C AB 9	CARAUSTAR INDUSTRIES INC TL B		09/30/2016.	SINK FUND PAYMENT		9,951	9,951	9,973	9,863	74	14	0	88	0	9,951	0	0	0	442	05/01/2019	4FE
14076C AE 3	CARAUSTAR INDUSTRIES INC TL B		09/30/2016.	SINK FUND PAYMENT		11,402	11,402	11,052	11,334	0	67	0	67	0	11,402	0	0	0	504	05/01/2019	4FE
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL		09/30/2016.	SINK FUND PAYMENT		74,038	74,038	73,297	0	0	216	0	216	0	74,038	0	0	0	597	06/22/2022	4FE
16308T AC 5	DAIRYLAND USA CORP (CHEFS WAREHOUSE) DD		09/30/2016.	SINK FUND PAYMENT		136,264	136,264	135,199	0	0	99	0	99	0	136,264	0	0	0	58	06/22/2022	4FE
17107U AC 3	CHROMAFLO TECHNOLOGIES TL B		09/30/2016.	SINK FUND PAYMENT		787	787	778	759	27	1	0	28	0	787	0	0	0	27	12/02/2019	4FE
21036P AD 0	CONSTELLATION BRANDS INC		08/30/2016.	CALLED BY ISSUER at 100.018		1,000,180	1,000,000	1,037,500	1,004,849	0	(4,829)	0	(4,829)	0	1,000,020	0	160	160	72,298	09/01/2016	2FE
24228H AE 8	DEALER TIRE LLC TL B		09/30/2016.	SINK FUND PAYMENT		2,138	2,138	2,116	2,136	0	2	0	2	0	2,138	0	0	0	103	12/22/2021	4FE
24521T AB 2	DEL MONTE FOODS INC TL B		08/05/2016.	SINK FUND PAYMENT		1,026	1,026	941	0	0	0	0	0	0	1,026	0	0	0	1	02/18/2021	4FE
28501K AK 6	ELECTRICAL COMPONENTS INTL TL B		09/30/2016.	SINK FUND PAYMENT		1,425	1,425	1,421	1,419	6	0	0	6	0	1,425	0	0	0	62	05/28/2021	4FE
30068H AF 5	EXCELITAS TECHNOLOGIES TL B		09/30/2016.	SINK FUND PAYMENT		1,380	1,380	1,366	1,226	153	1	0	154	0	1,380	0	0	0	61	11/02/2020	4FE
36150K AF 4	GENERATION BRANDS HOLDINGS TL1		09/30/2016.	SINK FUND PAYMENT		682	682	675	0	0	0	0	0	0	682	0	0	0	12	06/10/2022	4FE
36190S AA 0	GP PORTFOLIO TRUST 14 GPP A		07/15/2016.	PAYDOWN		50,379	50,379	50,426	50,382	0	(3)	0	(3)	0	50,379	0	0	0	408	02/15/2027	1FM
43134L AG 7	HILEX POLY CO LLC TL		07/01/2016.	SINK FUND PAYMENT		4,046	4,046	4,005	4,042	0	4	0	4	0	4,046	0	0	0	208	12/05/2021	4FE
43455J AJ 7	HOFFMASTER GROUP INC TL B		09/30/2016.	VARIOUS		38,216	38,126	37,748	37,438	394	(28)	0	366	0	37,804	0	412	412	1,039	05/09/2020	4FE
45672U AB 1	GEMINI HDPE LLC TL B		08/04/2016.	VARIOUS		569,958	569,958	567,108	562,115	5,570	206	0	5,776	0	567,891	0	2,067	2,067	20,262	08/06/2021	4FE

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 of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45690D AF 8	INFILTRATOR SYSTEMS INTE TL	.	09/30/2016.	SINK FUND PAYMENT		1,657	1,657	1,649	1,653	4	0	0	4	0	1,657	0	0	0	64	05/27/2022	4FE
47117F AG 2	JASON INC TL	.	09/30/2016.	SINK FUND PAYMENT		3,756	3,756	3,702	3,555	195	6	0	201	0	3,756	0	0	0	157	06/30/2021	4FE
47579S AP 5	JELD-WEN INC TL B	.	09/30/2016.	SINK FUND PAYMENT		3,203	3,203	3,171	3,194	7	3	0	10	0	3,203	0	0	0	128	10/15/2021	4FE
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B	.	09/30/2016.	SINK FUND PAYMENT		4,261	4,261	4,160	4,211	41	9	0	50	0	4,261	0	0	0	213	08/26/2022	4FE
50179M AE 1	LB-UBS COMMERCIAL MORTGAGE TR 06 C6 A4	.	08/11/2016.	PAYDOWN		638,502	638,502	388,688	594,213	0	44,290	0	44,290	0	638,502	0	0	0	22,138	09/15/2039	1FM
55328H AE 1	MULTIPLAN INC TL B	.	09/30/2016.	VARIOUS		482,896	481,116	478,710	0	0	0	0	0	0	478,743	0	4,153	4,153	(345)	06/07/2023	4FE
57722V AK 4	MATTRESS HOLDING CORP TL B	.	09/16/2016.	SINK FUND PAYMENT		1,114,613	1,114,613	1,103,699	0	0	10,972	0	10,972	0	1,114,613	0	0	0	31,268	10/20/2021	4FE
60001P AB 3	CSM BAKERY SOLUTIONS LLC TL B	.	07/07/2016.	VARIOUS		1,105,042	1,118,394	1,102,078	453,662	8,628	1,201	0	9,829	0	1,104,298	0	744	744	22,310	07/03/2020	4FE
64072U AB 8	NEPTUNE FINCO CORP TL B	.	07/15/2016.	SINK FUND PAYMENT		8,721	8,721	8,653	8,695	10	16	0	26	0	8,721	0	0	0	302	10/09/2022	3FE
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B	.	09/30/2016.	SINK FUND PAYMENT		832	832	699	699	0	0	0	0	0	699	0	133	133	41	07/31/2019	4FE
68347R AC 3	OPAL ACQUISITION INC TL B	.	09/30/2016.	SINK FUND PAYMENT		432	432	428	353	80	0	0	80	0	432	0	0	0	16	11/27/2020	4FE
72108P AB 0	PIKE CORP TL	.	07/29/2016.	SINK FUND PAYMENT		12,516	12,516	12,391	12,421	13	83	0	96	0	12,516	0	0	0	403	12/22/2021	4FE
74339M AC 2	PROLAMPAC INTERMEDIATE INC TL B	.	09/30/2016.	SINK FUND PAYMENT		5,000	5,000	4,950	4,915	65	20	0	85	0	5,000	0	0	0	243	08/18/2022	4FE
74966F AF 0	RP CROWN PARENT LLC	.	09/30/2016.	SINK FUND PAYMENT		1,922	1,922	1,816	0	0	14	0	14	0	1,922	0	0	0	43	12/21/2018	4FE
76970M AK 3	ROAD INFRASTRUCTURE INVESTM TL 2L	.	07/15/2016.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	319	09/30/2021	5FE
76970R AC 0	ROAD INFRASTRUCTURE INVESTM TL	.	06/16/2016.	VARIOUS		288,119	287,400	286,682	0	0	277	0	277	0	286,959	0	1,160	1,160	(390)	03/31/2021	4FE
78028Y AB 5	ROYAL HOLDINGS INC TL	.	09/30/2016.	SINK FUND PAYMENT		446	446	444	440	7	0	0	7	0	446	0	0	0	15	06/20/2022	4FE
81732L AL 2	SEQUA CORP TL B	.	09/30/2016.	SINK FUND PAYMENT		7,095	7,095	6,994	4,931	2,146	18	0	2,164	0	7,095	0	0	0	284	06/19/2017	5FE
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2	.	09/30/2016.	SINK FUND PAYMENT		596	596	526	397	187	12	0	199	0	596	0	0	0	19	10/01/2019	6FE
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2	.	09/30/2016.	SINK FUND PAYMENT		79	79	70	53	25	2	0	27	0	79	0	0	0	3	10/01/2019	6FE
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2	.	09/30/2016.	SINK FUND PAYMENT		48	48	43	32	15	1	0	16	0	48	0	0	0	2	10/01/2019	6FE
82570J AE 6	SI ORGANIZATION (VENCORE) TL	.	09/30/2016.	SINK FUND PAYMENT		1,896	1,896	1,883	0	0	1	0	1	0	1,896	0	0	0	26	11/23/2019	4FE
82982N AB 5	SITEONE LANDSCAPE SUPPLY HOLD TL B	.	09/30/2016.	SINK FUND PAYMENT		1,068	1,068	1,057	0	0	0	0	0	0	1,068	0	0	0	25	04/29/2022	4FE
83547U AG 4	SONNEBORN LLC TL	.	09/30/2016.	SINK FUND PAYMENT		536	536	535	534	3	0	0	3	0	536	0	0	0	20	12/10/2020	4FE
83547U AH 2	SONNEBORN LLC TL	.	09/30/2016.	SINK FUND PAYMENT		95	95	94	94	1	0	0	1	0	95	0	0	0	3	12/10/2020	4FE
85208B AB 2	SPRINT INDUSTRIAL LLC TL	.	09/19/2016.	VARIOUS		459,906	640,976	634,566	538,394	97,219	459	0	97,678	0	636,073	0	(176,167)	(176,167)	33,434	05/14/2019	5FE
86880N AP 8	SURGERY CENTER HOLDINGS INC TL	.	09/30/2016.	VARIOUS		130,410	130,410	129,761	128,574	1,295	(94)	0	1,201	0	129,775	0	635	635	4,282	11/03/2020	4FE
87258W AB 1	TMK HAWK PARENT CORP TL	.	09/30/2016.	VARIOUS		328,038	325,605	323,977	322,347	1,949	138	0	2,087	0	324,434	0	3,604	3,604	8,665	10/01/2021	4FE
87264N AB 3	TPF II POWER LLC TL B	.	09/30/2016.	SINK FUND PAYMENT		9,781	9,781	9,757	0	0	1	0	1	0	9,781	0	0	0	38	10/02/2021	4FE
87978G AD 1	TEMPLAR ENERGY LLC TL 2L B	.	08/25/2016.	VARIOUS		335,813	1,460,057	153,306	153,306	0	0	8,760	(8,760)	0	144,546	0	191,267	191,267	31,680	11/25/2020	6FE
88354V AB 4	THERMASYS CORP TL B	.	09/30/2016.	SINK FUND PAYMENT		10,206	10,206	10,156	8,882	1,329	(5)	0	1,324	0	10,206	0	0	0	323	05/03/2019	4FE
90290P AH 7	US RENAL CARE INC TL	.	09/30/2016.	SINK FUND PAYMENT		1,759	1,759	1,741	1,757	0	2	0	2	0	1,759	0	0	0	72	12/30/2022	4FE
90980N AG 9	UNITED CENTRAL INDUSTRIAL TL B	.	09/30/2016.	SINK FUND PAYMENT		3,213	3,213	3,110	2,249	909	55	0	964	0	3,213	0	0	0	211	10/09/2018	4FE
92208G AC 5	VANTAGE SPECIALTIES INC TL	.	09/30/2016.	SINK FUND PAYMENT		1,577	1,577	1,565	0	0	0	0	0	0	1,577	0	0	0	12	02/05/2021	4FE
92835E AB 3	VISKASE COS INC TL B	.	09/30/2016.	SINK FUND PAYMENT		1,674	1,674	1,649	1,580	73	21	0	94	0	1,674	0	0	0	54	01/30/2021	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 or Market Indicator (a)
92850Q AB 6	LONESTAR GENERATION LLC TL B	.	08/31/2016.	SINK FUND PAYMENT		2,262	2,262	2,240	1,698	554	11	0	565	0	2,262	0	0	0	90	02/22/2021	4FE
92939E AE 2	WP MUSTANG HOLDINGS LLC TL 2L B	.	07/01/2016.	SINK FUND PAYMENT		616,100	610,000	608,125	605,751	2,068	8,281	0	10,349	0	616,100	0	0	0	26,380	05/29/2022	5FE
95810D AF 8	WESTERN DIGITAL CORP TL B	.	09/30/2016.	SINK FUND PAYMENT		301,095	301,095	292,407	0	0	984	0	984	0	301,095	0	0	0	8,155	04/29/2023	2FE
96758D AT 0	WIDEOPENWEST FINANCE LLC TL B	.	07/12/2016.	VARIOUS		856,799	854,662	853,343	563,212	22,132	32	0	22,164	0	853,371	0	3,428	3,428	19,323	04/01/2019	4FE
97181# MU 4	WILMINGTON TRUST TERM LOAN	.	07/15/2016.	SINK FUND PAYMENT		178,090	178,090	163,843	174,151	0	3,939	0	3,939	0	178,090	0	0	0	5,043	07/15/2017	1Z
BL1022 96 3	CULLIGAN INTERNATIONAL CO TL	.	09/30/2016.	SINK FUND PAYMENT		6,755	6,755	6,644	6,556	148	51	0	199	0	6,755	0	0	0	321	12/19/2017	5Z
BL1591 93 4	VARSITY BRANDS HOLDING TL B	.	07/12/2016.	VARIOUS		1,002,232	997,245	987,895	986,398	1,450	47	0	1,497	0	987,895	0	14,336	14,336	30,915	12/10/2021	4FE
BL1712 73 8	BIOPLAN USA INC TL B	.	09/30/2016.	SINK FUND PAYMENT		2,589	2,589	2,175	0	0	24	0	24	0	2,589	0	0	0	70	09/23/2021	4FE
C3301D AC 2	APLP HOLDINGS LP TL	A	09/30/2016.	SINK FUND PAYMENT		20,320	20,320	19,710	0	0	33	0	33	0	20,320	0	0	0	371	04/13/2023	3FE
C4438B AC 0	HUSKY INJECTION MOLDING	A	09/30/2016.	SINK FUND PAYMENT		451	451	449	0	0	0	0	0	0	451	0	0	0	7	06/30/2021	4FE
C7030J AB 0	OSUM PRODUCTION CORP TL B	A	09/30/2016.	SINK FUND PAYMENT		2,289	2,289	984	984	0	0	0	0	0	984	0	1,305	1,305	113	07/31/2020	5FE
00110# AC 7	AES PUERTO RICO	F	08/25/2016.	SINK FUND PAYMENT		340,818	340,818	289,695	289,695	0	0	0	0	0	289,695	0	51,123	51,123	6,150	12/31/2017	4Z
46645M AB 1	JSS HOLDINGS LTD TL B	F	09/30/2016.	VARIOUS		167,020	168,583	164,368	156,946	7,816	427	0	8,243	0	165,189	0	1,830	1,830	6,725	08/31/2021	4Z
D5929G AB 3	ORION ENGINEERED CARBONS GM TL B	F	09/30/2016.	VARIOUS		242,874	242,874	240,445	241,141	0	(199)	0	(199)	0	240,942	0	1,932	1,932	6,094	07/25/2021	3FE
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	F	07/29/2016.	SINK FUND PAYMENT		3,997	3,997	3,757	1,920	538	12	0	550	0	3,997	0	0	0	125	04/28/2021	4FE
L3462M AB 9	EXPRO FINSERVICES SARL TL B	F	09/30/2016.	SINK FUND PAYMENT		5,092	5,092	4,150	3,382	768	0	0	768	0	4,150	0	942	942	223	09/02/2021	4FE
L7256G AD 9	OXEA SARL TL B2	F	07/05/2016.	SINK FUND PAYMENT		2,843	2,843	2,776	2,769	67	8	0	75	0	2,843	0	0	0	92	01/15/2020	4FE
L9308U AG 5	TRAVELPORT FINANCE LUXEM TL B	F	09/20/2016.	SINK FUND PAYMENT		14,658	14,658	14,617	14,345	304	9	0	313	0	14,658	0	0	0	700	09/02/2021	4FE
3899999. Total Bonds - Industrial and Miscellaneous						12,889,568	14,190,591	12,446,402	8,227,542	239,323	147,871	8,760	378,434	0	12,784,592	0	104,975	104,975	450,725	XXX	XXX
8399997. Total Bonds - Part 4						13,030,637	14,331,660	12,594,798	8,241,284	239,323	147,800	8,760	378,363	0	12,925,661	0	104,975	104,975	452,580	XXX	XXX
8399999. Total Bonds						13,030,637	14,331,660	12,594,798	8,241,284	239,323	147,800	8,760	378,363	0	12,925,661	0	104,975	104,975	452,580	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
064058 20 9	BANK OF NEW YORK MELLON 5.2%	.	07/29/2016.	JANNEY MONTGOMERY SCOTT	23,500.000	620,909	25.00	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						620,909	XXX	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX	XXX
8999997. Total Preferred Stocks - Part 4						620,909	XXX	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX	XXX
8999999. Total Preferred Stocks						620,909	XXX	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX	XXX
9899999. Total Preferred and Common Stocks						620,909	XXX	576,220	606,770	(30,550)	0	0	(30,550)	0	576,220	0	44,689	44,689	15,275	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						13,651,546	XXX	13,171,018	8,848,054	208,773	147,800	8,760	347,813	0	13,501,881	0	149,664	149,664	467,855	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
KeyBank NA	Cleveland, OH		0.000	0	0	(11,020,983)	(10,906,140)	(9,382,378)	XXX
Federal Home Loan Bank	Cincinnati, OH		0.000	0	0	239,412	239,439	246,757	XXX
US Bank	Boston, MA		0.000	0	0	9,884	15,021	211,646	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(10,771,687)	(10,651,680)	(8,923,975)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(10,771,687)	(10,651,680)	(8,923,975)	XXX
0599999. Total Cash		XXX	XXX	0	0	(10,771,687)	(10,651,680)	(8,923,975)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
KEYBANK NATIONAL ASSOCIATION REPO		09/30/2016	0.001	10/01/2016	18,240,000	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					18,240,000	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					18,240,000	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					18,240,000	0	0
8399999. Subtotals - Bonds					18,240,000	0	0
8699999. Total - Cash Equivalents					18,240,000	0	0

* 1 2 2 0 3 2 0 1 6 4 5 5 0 0 1 0 3 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	47,447	57,501	0	0	59,024	50,000	2	68,553
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	89,598	114,404	0	0	129,351	400,000	2	136,395
4. Arkansas AR	73,876	59,862	0	0	3,679	0	0	71,368
5. California CA	674,787	662,970	0	0	256,278	257,002	14	816,423
6. Colorado CO	38,346	48,873	0	0	18,330	25,000	1	58,267
7. Connecticut CT	85,859	67,564	0	0	26,580	0	0	80,551
8. Delaware DE	10,304	7,110	0	0	2,826	0	0	8,477
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	19,900	17,334	0	0	2,769	0	0	20,665
11. Georgia GA	123,363	138,315	0	0	34,064	15,000	1	164,901
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	5,484	3,934	0	0	1,188	0	0	4,690
14. Illinois IL	42,993	36,621	0	0	12,212	1	1	43,660
15. Indiana IN	(1,919)	(332)	0	0	(1,533)	0	0	(395)
16. Iowa IA	7,940	11,115	0	0	6,878	0	0	13,251
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	16,052	24,680	0	0	(41,799)	0	0	29,423
19. Louisiana LA	24,638	17,200	580,000	1	(2,886)	0	0	20,506
20. Maine ME	0	6,408	0	0	6,597	0	0	7,640
21. Maryland MD	150,095	124,955	0	0	41,862	0	0	148,974
22. Massachusetts MA	0	2,669	0	0	(2,342)	0	0	3,182
23. Michigan MI	57,776	92,118	0	0	34,289	0	0	109,825
24. Minnesota MN	3,334	8,593	0	0	3,051	0	0	10,245
25. Mississippi MS	12,785	17,341	0	0	(13,735)	0	0	20,674
26. Missouri MO	12,970	15,516	0	0	(6,861)	0	0	18,498
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	3,000	2,393	0	0	922	0	0	2,853
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	78,032	62,369	0	0	286,658	317,500	4	74,358
32. New Mexico NM	12,077	11,671	0	0	(1,961)	0	0	13,914
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	47,810	47,494	0	0	(16,387)	0	0	56,623
35. North Dakota ND	0	0	0	0	(2,034)	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	133,528	110,096	377,500	1	395,571	27,250	4	131,259
38. Oregon OR	15,671	17,560	0	0	11,230	0	0	20,935
39. Pennsylvania PA	0	0	0	0	(6,665)	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	18,410	12,401	0	0	4,255	0	0	14,784
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	138,808	169,023	0	0	(21,481)	500,500	2	201,512
44. Texas TX	89,817	92,807	0	0	50,984	5,500	3	110,646
45. Utah UT	0	2,246	0	0	893	0	0	2,678
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	88,710	101,126	0	0	13,358	100,000	1	120,564
48. Washington WA	15,483	11,402	0	0	4,906	0	0	13,594
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	(11,838)	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	2,136,974	2,175,339	957,500	2	1,278,233	1,697,753	35	2,619,493

DETAILS OF WRITE-INS

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

Supp. A to Sch. T - HS
NONE

Supp. A to Sch. T - OP
NONE

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama AL	98,911	94,819	0	0	(13,315)	0	0	69,796
2.	Alaska AK	9,378	9,206	0	0	(408)	0	0	6,604
3.	Arizona AZ	130,627	79,463	10,770	2	(4,946)	50,000	1	60,013
4.	Arkansas AR	15,012	17,351	0	0	(1,371)	0	0	12,447
5.	California CA	2,614,796	2,235,095	52,500	1	862,622	860,601	39	1,614,755
6.	Colorado CO	32,289	24,576	0	0	1,119	0	0	18,605
7.	Connecticut CT	42,673	44,532	0	0	1,555	0	0	51,995
8.	Delaware DE	0	0	0	0	(2,587)	0	0	0
9.	District of Columbia DC	11,715	7,089	0	0	264	0	0	5,085
10.	Florida FL	196,488	188,406	100,000	1	(26,451)	250	1	151,057
11.	Georgia GA	34,631	32,083	0	0	(6,788)	5,000	1	30,298
12.	Hawaii HI	12,946	5,455	0	0	950	0	0	3,913
13.	Idaho ID	30,288	32,203	0	0	(5,891)	0	0	24,002
14.	Illinois IL	40,627	31,337	0	0	103,284	230,006	2	22,663
15.	Indiana IN	22,327	16,838	0	0	(561)	0	0	12,078
16.	Iowa IA	0	2,246	0	0	1,282	0	0	1,611
17.	Kansas KS	9,712	9,403	0	0	(679)	0	0	6,745
18.	Kentucky KY	16,317	12,767	0	0	5,329	0	0	13,767
19.	Louisiana LA	8,366	11,082	0	0	(12,537)	0	0	7,949
20.	Maine ME	10,316	15,791	15,000	1	(1,091)	0	0	11,328
21.	Maryland MD	51,828	45,432	0	0	4,732	0	0	33,580
22.	Massachusetts MA	31,601	30,256	0	0	(7,532)	0	0	24,392
23.	Michigan MI	32,710	30,179	0	0	(5,414)	0	0	21,649
24.	Minnesota MN	47,643	45,944	0	0	(11,295)	0	0	33,857
25.	Mississippi MS	12,734	11,573	1,500	1	(14,256)	0	0	8,302
26.	Missouri MO	149,920	20,034	0	0	5,527	0	0	17,097
27.	Montana MT	12,593	21,011	0	0	72,439	75,000	1	15,072
28.	Nebraska NE	14,820	14,115	0	0	(72)	0	0	10,125
29.	Nevada NV	28,405	22,280	0	0	(1,685)	0	0	15,983
30.	New Hampshire NH	3,852	3,455	0	0	(562)	0	0	2,479
31.	New Jersey NJ	81,531	39,005	0	0	(4,716)	0	0	47,943
32.	New Mexico NM	7,203	8,625	1,200,000	2	143,056	100	1	6,187
33.	New York NY	171,137	200,999	0	0	115,157	100,251	7	176,027
34.	North Carolina NC	52,524	36,691	300,000	1	132,988	250	1	26,320
35.	North Dakota ND	16,075	14,261	0	0	5,010	0	0	10,230
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	222,107	206,524	0	0	103,202	285,250	6	148,148
38.	Oregon OR	22,060	18,229	0	0	(6,512)	250	1	13,076
39.	Pennsylvania PA	71,541	83,477	50,000	1	5,788	102,000	4	62,068
40.	Rhode Island RI	3,892	885	0	0	635	0	0	635
41.	South Carolina SC	35,639	15,089	0	0	2,826	0	0	12,134
42.	South Dakota SD	15,943	10,081	0	0	893	0	0	7,231
43.	Tennessee TN	82,851	92,756	0	0	37,101	35,500	4	66,538
44.	Texas TX	54,791	63,439	0	0	3,596	0	0	45,507
45.	Utah UT	40,577	28,533	0	0	(5,260)	0	0	20,468
46.	Vermont VT	0	506	0	0	(554)	0	0	363
47.	Virginia VA	66,568	50,551	0	0	(11,336)	0	0	37,163
48.	Washington WA	130,951	120,666	275,000	1	(14,511)	0	0	102,511
49.	West Virginia WV	(431)	(220)	0	0	(895)	0	0	(158)
50.	Wisconsin WI	139,887	97,119	0	0	86,140	150,000	2	71,989
51.	Wyoming WY	975	184	0	0	(787)	0	0	132
52.	American Samoa AS	0	0	0	0	0	0	0	0
53.	Guam GU	0	0	0	0	0	0	0	0
54.	Puerto Rico PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57.	Canada CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59.	Totals	4,939,346	4,201,421	2,004,770	11	1,533,483	1,894,458	71	3,161,759

DETAILS OF WRITE-INS

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

Overflow Page for Write-Ins

NONE