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QUARTERLY STATEMENT

As of September 30, 2017

of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

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

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

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

Statutory Home Office	52 EAST GAY STREET….. COLUMBUS ..... OH ..... US ..... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... US ..... 23230 (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	PATRICIA AILEEN CAMPBELL *(Name)* (804) 289-2711 *(Area Code) (Telephone Number) (Extension)*
	Patricia.Campbell@jamesriverins.com *(E-Mail Address)* (804) 420-1059 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. SARAH CASEY DORAN	Chairman of the Board
3. PAMELA LLULL KNOWLES	Secretary	4. JOHN GORDON CLARKE	SVP Marketing

OTHER

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER — JOHN GORDON CLARKE — SARAH CASEY DORAN — RICHARD HAMILTON SEWARD

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

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

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	SVP Marketing	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	159,924,411	0	159,924,411	160,426,587
2. Stocks:				
2.1 Preferred stocks	46,145,682	0	46,145,682	45,534,769
2.2 Common stocks	24,546,245	0	24,546,245	23,940,357
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 $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(17,010,035)), cash equivalents ($.....26,572,500) and short-term investments ($.....5,994,176)	15,556,641	0	15,556,641	31,245,887
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	21,898,245	0	21,898,245	21,243,227
9. Receivables for securities	2,915	0	2,915	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	268,074,139	0	268,074,139	282,390,827
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,569,873	0	1,569,873	1,468,155
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	87,618,587	4,081,918	83,536,669	48,975,707
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....39,416,176 earned but unbilled premiums)	39,416,176	0	39,416,176	16,750,000
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	30,825,551	0	30,825,551	33,821,642
16.2 Funds held by or deposited with reinsured companies	129,842,903	0	129,842,903	146,100,163
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	591,510
18.2 Net deferred tax asset	10,809,831	0	10,809,831	8,793,462
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........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	18,750	0	18,750	0
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	39,173,782	0	39,173,782	30,093,928
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	607,349,592	4,081,918	603,267,674	568,985,394
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	607,349,592	4,081,918	603,267,674	568,985,394

DETAILS OF WRITE-INS

	1	2	3	4
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	5,804,125	0	5,804,125	1,777,918
2502. Claims receivable	29,661,324	0	29,661,324	25,646,344
2503. Service fees receivable	2,720,000	0	2,720,000	2,050,000
2598. Summary of remaining write-ins for Line 25 from overflow page	988,333	0	988,333	619,666
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	39,173,782	0	39,173,782	30,093,928

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....46,626,233)	106,287,070	71,474,199
2.	Reinsurance payable on paid losses and loss adjustment expenses	10,306,650	17,938,552
3.	Loss adjustment expenses	64,104,648	50,454,960
4.	Commissions payable, contingent commissions and other similar charges	1,500,851	2,132,187
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))	2,916,348	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....142,629,466 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)	28,375,370	24,167,817
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)	38,638,820	43,703,711
13.	Funds held by company under reinsurance treaties	177,520,325	208,878,026
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)	159,000	159,000
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	1,699,664	4,085,872
20.	Derivatives	0	0
21.	Payable for securities	0	120,200
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	21,684,062	17,717,784
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	453,192,808	440,832,308
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	453,192,808	440,832,308
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,547,500	3,547,500
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	113,265,276	113,265,276
35.	Unassigned funds (surplus)	33,262,090	11,340,310
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)	150,074,866	128,153,086
38.	Totals (Page 2, Line 28, Col. 3)	603,267,674	568,985,394

DETAILS OF WRITE-INS

2501.	Deferred service fees	4,499,569	4,613,331
2502.	Deferred ceding commission	16,037,642	12,363,078
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,146,851	741,375
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	21,684,062	17,717,784
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 $.....381,047,158)	368,769,904	247,866,042	343,445,741
1.2 Assumed (written $.....39,195,091)	40,258,843	46,787,129	65,099,576
1.3 Ceded (written $.....324,335,833)	317,329,884	247,907,775	343,487,585
1.4 Net (written $.....95,906,416)	91,698,863	46,745,396	65,057,732
DEDUCTIONS:			
2. Losses incurred (current accident year $.....47,574,994):			
2.1 Direct	211,577,425	104,044,240	145,061,255
2.2 Assumed	16,262,092	20,571,448	26,712,892
2.3 Ceded	175,043,098	104,610,800	145,627,815
2.4 Net	52,796,419	20,004,888	26,146,332
3. Loss adjustment expenses incurred	33,176,976	17,431,243	29,228,352
4. Other underwriting expenses incurred	(7,974,881)	10,114,856	11,563,108
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	77,998,514	47,550,987	66,937,792
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	13,700,349	(805,591)	(1,880,060)
INVESTMENT INCOME			
9. Net investment income earned	10,340,031	10,622,621	14,109,613
10. Net realized capital gains (losses) less capital gains tax of $.....315,746	(153,215)	301,428	609,807
11. Net investment gain (loss) (Lines 9 + 10)	10,186,816	10,924,049	14,719,420
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....159,066)	(159,066)	(934,244)	(1,301,570)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	5,518,583	4,125,220	5,612,237
15. Total other income (Lines 12 through 14)	5,359,517	3,190,976	4,310,667
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	29,246,682	13,309,434	17,150,027
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)	29,246,682	13,309,434	17,150,027
19. Federal and foreign income taxes incurred	10,919,157	3,839,607	4,341,887
20. Net income (Line 18 minus Line 19) (to Line 22)	18,327,525	9,469,827	12,808,140
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	128,153,086	119,704,873	119,704,873
22. Net income (from Line 20)	18,327,525	9,469,827	12,808,140
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 $.....952,118	2,193,817	5,986,372	4,850,605
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,255,674	244,800	(655,535)
27. Change in nonadmitted assets	(855,236)	4,228,937	3,967,003
28. Change in provision for reinsurance	0	0	1,478,000
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	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(14,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	21,921,780	19,929,936	8,448,213
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	150,074,866	139,634,809	128,153,086

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	5,730,740	4,241,121	5,844,565
1402. Miscellaneous	(212,157)	(115,901)	(232,328)
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)	5,518,583	4,125,220	5,612,237
3701. Reclass of surplus related to dividend payment	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

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	32,046,337	25,371,939	51,858,058
2.	Net investment income	9,561,386	9,362,176	12,457,523
3.	Miscellaneous income	5,359,517	3,190,976	4,310,667
4.	Total (Lines 1 through 3)	46,967,240	37,925,091	68,626,248
5.	Benefit and loss related payments	6,362,099	11,971,412	33,574,933
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	12,183,743	31,866,541	37,080,843
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	7,727,045	4,962,497	7,663,167
10.	Total (Lines 5 through 9)	26,272,887	48,800,450	78,318,943
11.	Net cash from operations (Line 4 minus Line 10)	20,694,353	(10,875,359)	(9,692,695)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	87,084,193	50,022,406	95,867,314
	12.2 Stocks	2,064,400	1,539,309	1,539,309
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	7,407,222	7,777,897
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	330	(330)
	12.7 Miscellaneous proceeds	0	368,041	824,054
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	89,148,593	59,337,308	106,008,244
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	85,897,652	47,535,580	85,091,594
	13.2 Stocks	0	1,530,850	1,530,850
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	635,000	1,990,000	2,365,000
	13.6 Miscellaneous applications	123,308	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	86,655,960	51,056,430	88,987,444
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)	2,492,633	8,280,878	17,020,800
	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	14,000,000
	16.6 Other cash provided (applied)	(38,876,232)	6,785,065	23,294,999
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(38,876,232)	6,785,065	9,294,999
	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)	(15,689,246)	4,190,584	16,623,104
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	31,245,887	14,622,783	14,622,783
	19.2 End of period (Line 18 plus Line 19.1)	15,556,641	18,813,367	31,245,887

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.

	SSAP #	F/S Page	F/S Line #	Current Period	2016
NET INCOME					
(1) JAMES RIVER INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2)				$ 18,327,525	$ 12,808,141
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)				$ 18,327,525	$ 12,808,141
SURPLUS					
(5) JAMES RIVER INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)				$ 150,074,866	$ 128,153,086
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)				$ 150,074,866	$ 128,153,086

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, 2017, the Company held no securities with a recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ 62,613
	2. 12 Months or Longer	35,207
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 4,969,183
	2. 12 Months or Longer	1,767,430

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 - None

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

(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.

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds - industrial & misc.	$ 0	$ 36,330,887	$ 0	$ 36,330,887
Perpetual preferred stock - industrial & misc.	$ 0	$ 36,061,362	$ 0	$ 36,061,362
Common stock - industrial & misc.	$ 6,857,192	$ 734,100	$ 0	$ 7,591,292
Total	$ 6,857,192	$ 73,126,350	$ 0	$ 79,983,542

The Company held no liabilities measured at fair value as of September 30, 2017. There were no transfers between Level 1 and Level 2 for assets held at September 30, 2017.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at current period
a. Assets										
Bonds - industrial & misc.	$ 3,814	$ 0	$ (1,647)	$ (2,167)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 3,814	$ 0	$ (1,647)	$ (2,167)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(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, 2017, 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	$ 165,010,347	$ 159,924,411	$ 6,614,506	$ 158,392,055	$ 3,786	$ 0
Preferred stocks	$ 48,547,522	$ 46,145,682	$	$ 48,547,522	$	$ 0
Common stocks	$ 7,591,292	$ 7,591,292	$ 6,857,192	$ 734,100	$	$ 0
Cash equivalents & short-term investments	$ 32,566,676	$ 32,566,676	$ 5,744,881	$ 26,821,795	$	$ 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, 2017	December 31, 2016
Balance at beginning of period	$121,929	$121,882
Loss and loss adjustment expense incurred:		
Current accident year	93,776	58,930
Prior accident years	(7803)	(3,556)
	85,973	55,374
Loss and loss adjustment expense payments made for:		
Current accident year	16,764	10,561
Prior accident years	20,746	44,766
	37,510	55,327
Balance at end of period	$170,392	$121,929

Reserves for losses and LAE attributable to insured events of prior years, decreased by approximately $7,803,000 in 2017, 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

Effective January 1, 2017, the intercompany reinsurance pooling agreement was revised to exclude the James River Insurance Company's commercial auto line of business. The current participating companies have received approval of the revised agreement with their States of domicile (NC, OH, VA, and CA). This agreement supercedes the previous pooling agreement effective January 1, 2016. There were no other changes made to the pooling agreement, all participation percentages remain as reported as of December 31, 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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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	16,531,573	16,954,953
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)	$ 16,531,573	$ 16,954,953
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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
New England Asset Management	U
Angelo Gordon & Co	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO
131940	Angelo Gordon & Co	XXJ8O8RONB9FETFPCB63	SEC	NO

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (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.

   Commercial auto business from James River Insurance Company excluded from pool effective January 1, 2017.

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

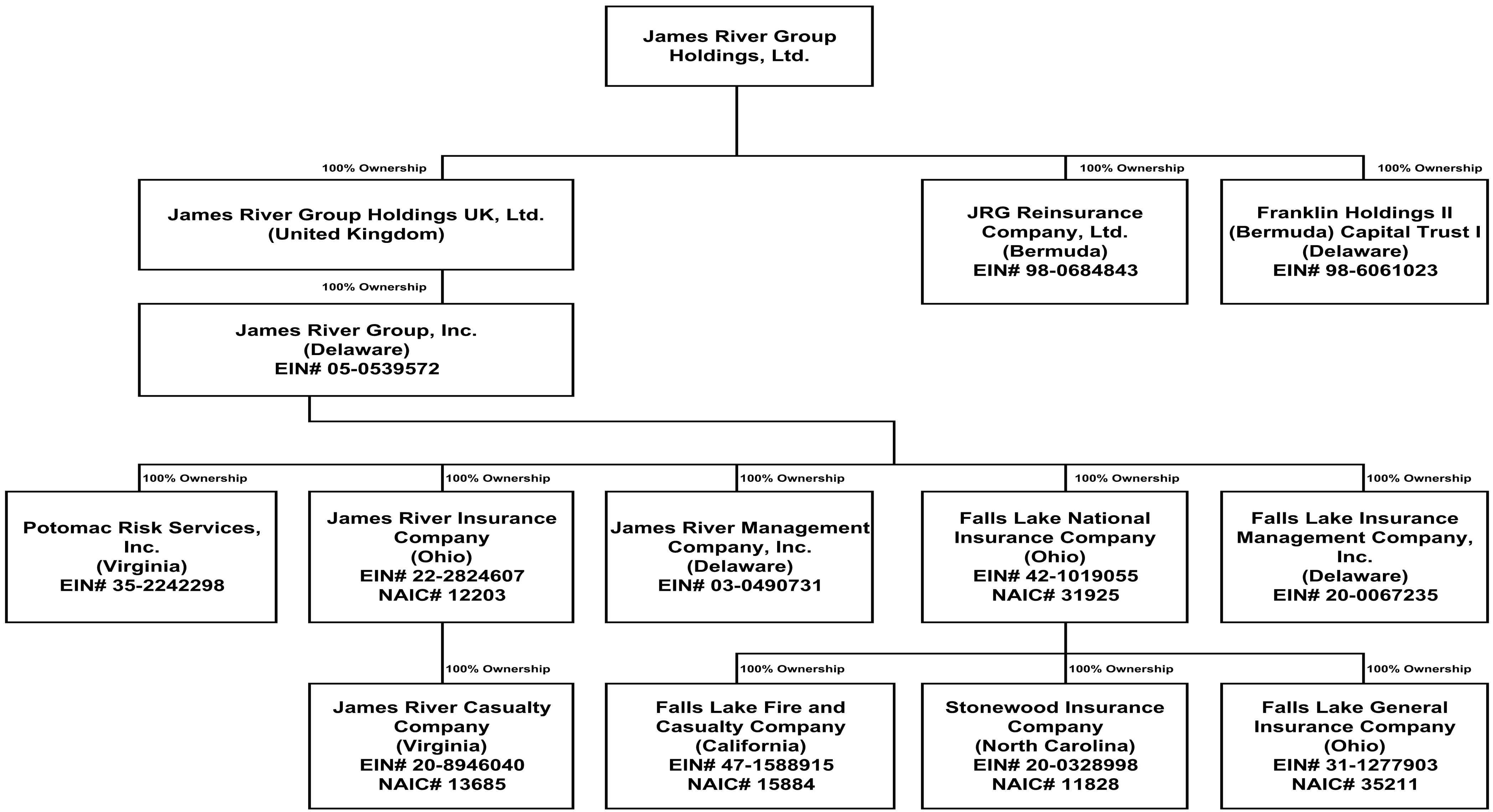
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	E	2,805,088	1,673,067	4,825,295	60,761	3,894,228	3,533,401
2. Alaska AK	E	238,410	381,771	(200,226)	0	328,939	429,058
3. Arizona AZ	E	6,360,252	4,189,140	710,962	1,261,326	6,272,138	4,496,636
4. Arkansas AR	E	751,925	1,056,948	35,535	4,418	2,203,241	1,547,714
5. California CA	E	112,544,505	89,819,064	43,173,782	20,589,200	149,965,212	119,594,160
6. Colorado CO	E	5,976,086	3,257,699	747,726	257,818	5,556,931	4,020,950
7. Connecticut CT	E	2,678,012	2,120,990	688,617	144,263	3,046,664	3,176,383
8. Delaware DE	E	507,117	500,393	40,237	4,583	594,936	627,713
9. District of Columbia DC	E	4,330,587	1,866,056	1,406,785	189,503	3,493,278	1,721,793
10. Florida FL	E	42,307,226	26,828,580	6,772,570	4,212,323	57,950,399	34,773,060
11. Georgia GA	E	11,379,511	5,627,135	2,404,894	884,177	10,283,173	5,281,326
12. Hawaii HI	E	704,800	650,471	1,065,415	8,972	808,984	571,972
13. Idaho ID	E	451,000	402,180	191,568	481	471,603	681,946
14. Illinois IL	E	15,743,956	11,342,483	6,582,647	960,865	22,030,339	13,702,570
15. Indiana IN	E	2,268,093	1,663,054	(405,880)	26,236	3,543,763	3,368,229
16. Iowa IA	E	864,896	360,139	7,824	11,419	1,303,176	498,781
17. Kansas KS	E	1,887,627	699,591	67,010	0	1,187,404	864,136
18. Kentucky KY	E	1,102,332	820,508	72,978	82,761	3,029,647	1,773,972
19. Louisiana LA	E	6,736,885	5,206,805	4,080,198	1,610,715	12,140,093	8,253,310
20. Maine ME	E	296,592	131,023	3,915	15,076	247,567	247,405
21. Maryland MD	E	5,529,109	3,011,780	728,744	449,528	4,862,484	3,509,478
22. Massachusetts MA	E	10,097,599	5,854,032	1,684,053	638,278	9,440,421	6,778,171
23. Michigan MI	E	2,824,629	2,395,939	374,804	477,862	4,262,847	4,118,343
24. Minnesota MN	E	2,631,105	2,004,646	1,377,761	85,260	2,709,395	1,894,031
25. Mississippi MS	E	1,369,711	1,184,335	464,577	34,070	2,320,368	931,970
26. Missouri MO	E	4,733,831	2,910,624	626,742	75,538	5,966,645	3,237,924
27. Montana MT	E	598,367	470,281	12,915	0	1,766,140	1,849,870
28. Nebraska NE	E	566,760	348,684	288,022	29,623	787,987	1,504,154
29. Nevada NV	E	6,151,624	3,341,164	1,389,962	492,194	7,354,709	5,417,752
30. New Hampshire NH	E	259,546	209,903	18,266	7,950	273,208	282,453
31. New Jersey NJ	E	13,139,411	8,601,017	3,059,459	3,251,703	19,178,758	12,550,993
32. New Mexico NM	E	781,078	494,445	122,901	1,240,208	737,443	982,110
33. New York NY	E	36,976,832	31,780,751	1,531,509	6,863,200	61,283,323	44,459,943
34. North Carolina NC	E	4,816,296	2,747,337	499,814	454,736	5,116,938	3,413,391
35. North Dakota ND	E	304,627	359,227	158,786	600	893,998	1,032,278
36. Ohio OH	L	0	0	0	0	0	0
37. Oklahoma OK	E	2,712,257	2,547,556	309,718	787,118	3,923,209	3,060,131
38. Oregon OR	E	3,116,435	1,733,627	1,060,366	111,275	5,773,406	2,421,185
39. Pennsylvania PA	E	8,116,777	5,570,895	1,701,855	638,083	11,448,793	9,399,230
40. Rhode Island RI	E	656,514	462,224	68,048	100,397	569,563	544,865
41. South Carolina SC	E	2,772,665	1,633,383	7,222,135	725,091	3,530,542	1,800,734
42. South Dakota SD	E	162,947	76,090	0	0	158,420	101,680
43. Tennessee TN	E	3,996,170	2,250,907	1,010,075	1,776,369	6,152,157	5,576,142
44. Texas TX	E	22,654,086	19,594,845	7,328,742	3,626,550	32,100,856	31,210,228
45. Utah UT	E	1,647,319	1,715,579	37,730	7,673	1,548,417	2,350,121
46. Vermont VT	E	12,239	32,144	23,935	46,996	174,310	97,492
47. Virginia VA	E	7,510,713	4,787,011	2,082,124	197,423	6,907,654	5,617,566
48. Washington WA	E	10,746,117	8,045,183	760,502	586,626	12,917,911	10,098,523
49. West Virginia WV	E	1,188,590	582,663	7,511	10,000	1,627,659	1,144,208
50. Wisconsin WI	E	4,450,781	2,263,581	891,962	(9,084)	3,678,402	1,952,134
51. Wyoming WY	E	237,287	501,500	2,897	0	430,661	562,347
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	350,837	3,649	2,201	0	126,631	1,103
55. US Virgin Islands VI	E	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 1	381,047,159	276,112,099	107,119,968	53,030,164	506,374,970	377,065,065
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 Domicilied 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 (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
(DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of D and 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 Is an SCA Filing Required? (Y/N)	16 *
Members															
0		00000	98-0585280	0	1620459	NASDAQ	James River Group Holdings, Ltd.	BMU	UIP			0.000		N	0
0		00000		0	0		James River Group Holdings UK, Ltd.	GBR	UIP	James River Group Holdings, Ltd.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	05-0539572	0	0		James River Group, Inc.	DE	UDP	James River Group Holdings UK, Ltd.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	98-6061023	0	0		Franklin Holdings II Capital Trust I	DE	NIA	James River Group Holdings, Ltd.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	98-0684843	0	0		JRG Reinsurance Company, Ltd.	BMU	IA	James River Group Holdings, Ltd.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	35-2242298	0	0		Potomac Risk Services, Inc.	VA	NIA	James River Group, Inc.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
3494	James River Insurance Group	12203	22-2824607	0	0		James River Insurance Company	OH	RE	James River Group, Inc.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	03-0490731	0	0		James River Management Company	DE	NIA	James River Group, Inc.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
3494	James River Insurance Group	13685	20-8946040	0	0		James River Casualty Company	VA	DS	James River Insurance Company	Ownership	100.000	James River Group Holdings, Ltd.	N	0
3494	James River Insurance Group	31925	42-1019055	0	0		Falls Lake National Insurance Company	OH	IA	James River Group, Inc.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
0		00000	20-0067235	0	0		Falls Lake Insurance Management Co., Inc.	DE	NIA	James River Group, Inc.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
3494	James River Insurance Group	11828	20-0328998	0	0		Stonewood Insurance Company	NC	IA	Falls Lake National Insurance Co.	Ownership	100.000	James River Group Holdings, Ltd.	N	0
3494	James River Insurance Group	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.	N	0
3494	James River Insurance Group	15884	47-1588915	0	0		Falls Lake Fire and Casualty Company	CA	IA	Falls Lake National Insurance Co.	Ownership	100.000	James River Group Holdings, Ltd.	N	0

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	1,339,442	(141,968)	(10.599)	16.920
2. Allied lines	6,952,827	26,803,808	385.509	12.392
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	12,183	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	293,217	28,759	9.808	24.835
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	63,935	45,586	71.301	36.952
11.2. Medical professional liability - claims-made	7,147,573	4,152,427	58.096	44.221
12. Earthquake	1,534,784	258,995	16.875	19.500
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	123,268,790	37,105,833	30.102	45.481
17.2 Other liability-claims made	15,905,523	2,238,175	14.072	16.153
17.3 Excess workers' compensation	0	0	0.000	0.000
18.1 Products liability-occurrence	33,259,128	18,859,508	56.705	31.374
18.2 Products liability-claims made	7,366,995	68,688	0.932	12.744
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	171,625,506	122,157,613	71.177	54.306
21. Auto physical damage	0	0	0.000	0.000
22. Aircraft (all perils)	0	0	0.000	0.000
23. Fidelity	0	0	0.000	0.000
24. Surety	0	0	0.000	0.000
26. Burglary and theft	0	0	0.000	0.000
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	368,769,903	211,577,424	57.374	41.976
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	466,593	1,628,733	1,567,587
2. Allied lines	1,597,916	7,540,094	8,144,715
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	2,023	20,319	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	61,084	231,506	161,124
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	7,695	53,632	76,040
11.2 Medical professional liability - claims made	3,125,836	8,998,194	7,000,280
12. Earthquake	867,482	1,903,610	1,496,247
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	44,391,026	129,184,553	120,203,084
17.2 Other liability-claims made	5,757,669	16,928,835	16,461,947
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	12,619,514	34,521,914	36,654,655
18.2 Products liability-claims made	2,572,451	7,673,979	7,454,244
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	67,725,029	172,361,789	76,892,176
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	139,194,318	381,047,158	276,112,099
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 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2017 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. 2014 + Prior	12,110	32,798	44,908	12,421	549	12,970	9,607	1,234	21,340	32,181	9,918	(9,675)	243
2. 2015	6,526	22,127	28,653	1,375	386	1,761	5,795	885	14,818	21,498	644	(6,038)	(5,394)
3. Subtotals 2015 + Prior	18,636	54,925	73,561	13,796	935	14,731	15,402	2,119	36,158	53,679	10,562	(15,713)	(5,151)
4. 2016	10,537	37,832	48,369	2,994	3,018	6,012	16,323	1,298	22,085	39,706	8,780	(11,431)	(2,651)
5. Subtotals 2016 + Prior	29,173	92,757	121,930	16,790	3,953	20,743	31,725	3,417	58,243	93,385	19,342	(27,144)	(7,802)
6. 2017	XXX	XXX	XXX	XXX	16,768	16,768	XXX	18,360	58,648	77,008	XXX	XXX	XXX
7. Totals	29,173	92,757	121,930	16,790	20,721	37,511	31,725	21,777	116,891	170,393	19,342	(27,144)	(7,802)
8. Prior Year-End's Surplus As Regards Policyholders	128,153										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. 66.301 %	2. (29.264)%	3. (6.399)%
													Col. 13, Line 7 Line 8
													4. (6.088)%

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 7 4 9 0 0 0 0 0 3 *

* 1 2 2 0 3 2 0 1 7 3 6 5 0 0 0 0 3 *

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Deductible recoverable	488,333	0	488,333	619,666
2505. HNOA claim expense receivable	500,000	0	500,000	0
2597. Summary of remaining write-ins for Line 25	988,333	0	988,333	619,666

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities	536,146	391,259
2505. Excise tax payable	610,705	350,116
2597. Summary of remaining write-ins for Line 25	1,146,851	741,375

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	21,243,227	21,849,179
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	635,000	2,365,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	20,018	4,806,945
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	7,777,897
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)	21,898,245	21,243,227
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	21,898,245	21,243,227

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	229,901,715	234,372,445
2. Cost of bonds and stocks acquired	85,897,645	86,622,445
3. Accrual of discount	914,690	1,388,558
4. Unrealized valuation increase (decrease)	3,161,904	3,914,201
5. Total gain (loss) on disposals	902,323	1,750,519
6. Deduct consideration for bonds and stocks disposed of	89,148,576	97,406,623
7. Deduct amortization of premium	273,763	212,015
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	739,600	527,815
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	230,616,338	229,901,715
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	230,616,338	229,901,715

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)	83,041,157	1,662,055,384	1,674,973,027	99,866	91,827,253	83,041,157	70,223,380	98,820,093
2. NAIC 2 (a)	29,124,272	4,000,000	0	(9,642)	29,133,844	29,124,272	33,114,630	27,196,474
3. NAIC 3 (a)	6,512,812	0	1,114,921	1,369,634	9,079,205	6,512,812	6,767,525	4,855,791
4. NAIC 4 (a)	71,537,021	16,687,787	14,404,593	(2,019,611)	65,998,947	71,537,021	71,800,604	64,163,083
5. NAIC 5 (a)	10,013,909	952,794	167,939	(213,814)	8,353,547	10,013,909	10,584,950	8,054,496
6. NAIC 6 (a)	0	0	0	0	995,953	0	0	1,867,960
7. Total Bonds	200,229,171	1,683,695,965	1,690,660,480	(773,567)	205,388,749	200,229,171	192,491,089	204,957,897
PREFERRED STOCK								
8. NAIC 1	155,652	0	0	(155,652)	152,082	155,652	0	144,288
9. NAIC 2	40,430,484	0	2,103,710	(240,611)	38,962,012	40,430,484	38,086,163	37,330,961
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	48,645,656	0	2,103,710	(396,263)	47,173,614	48,645,656	46,145,683	45,534,769
15. Total Bonds and Preferred Stock	248,874,827	1,683,695,965	1,692,764,190	(1,169,830)	252,562,363	248,874,827	238,636,772	250,492,666

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....32,566,676; 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	5,994,176	XXX	5,994,162	6,556	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	13,158,815	10,905,816
2. Cost of short-term investments acquired	19,616,223	39,342,052
3. Accrual of discount	1,941	1,059
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(191)	(330)
6. Deduct consideration received on disposals	26,782,611	37,089,782
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)	5,994,177	13,158,815
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,994,177	13,158,815

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	31,372,500	10,425,000
2. Cost of cash equivalents acquired	4,648,898,600	6,128,517,500
3. Accrual of discount	8,100	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	4,653,706,700	6,107,570,000
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)	26,572,500	31,372,500
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	26,572,500	31,372,500

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 3	4	5	6	7	8	9	10	11	12	13
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 - Affiliated												
	AG Direct LLP	Wilmington	DE	Return of capital		06/04/2015	0	0	0	0	625,000	0.000
4399999. Total - Any Other Class of Asset - Affiliated								0	0	0	625,000	XXX
4599999. Subtotal - Affiliated								0	0	0	625,000	XXX
4699999. Totals								0	0	0	625,000	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 - Affiliated																			
	Eagle Point Partners LP	Greenwich	CT	Return of capital	09/01/2015		17,457,537	0	0	0	0	0	0	17,430,438	0	0	0	0	2,430,438
	AG Direct LLP	Wilmington	DE	Return of capital	06/04/2015	01/31/2017	3,785,690	0	0	0	0	0	0	4,467,806	0	0	0	0	92,806
4399999. Total - Any Other Class of Asset - Affiliated							21,243,227	0	0	0	0	0	0	21,898,244	0	0	0	0	2,523,244
4599999. Subtotal - Affiliated							21,243,227	0	0	0	0	0	0	21,898,244	0	0	0	0	2,523,244
4699999. Totals							21,243,227	0	0	0	0	0	0	21,898,244	0	0	0	0	2,523,244

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 2S 8	US TREASURY N/B		09/27/2017	BARCLAYS CAPITAL		2,221,092	2,250,000	2,828	1
0599999. Total - Bonds - U.S. Government						2,221,092	2,250,000	2,828	XXX
Bonds - Industrial and Miscellaneous									
00215N AB 6	ATS (GREENLIGHT MERGER CORP) TL 2L		07/06/2017	BANK OF AMERICA		94,068	93,600	0	5FE
00769E AS 9	ADVANTAGE SALES & MARKETING TL B		08/01/2017	BARCLAYS CAPITAL		997,640	1,018,000	0	4FE
00912Y AL 6	AIR METHODS (ASP AMC MERGER) TL		06/13/2017	MORGAN STANLEY & CO		408,729	411,300	0	4FE
03211R AB 5	AMPLIFY SNACK BRANDS TL		08/24/2017	VARIOUS		268,838	269,719	0	4FE
12543B AH 7	CH HOLD (CALIBER COLLISION) TL		07/28/2017	BANK OF AMERICA		18,295	18,295	0	4FE
21248P AS 1	CONVERGEONE HOLDINGS CORP TL B		07/26/2017	CREDIT SUISSE FIRST BOSTON		105,304	106,100	0	4FE
23752R AG 7	DASEKE INC DD		09/29/2017	DIRECT		300,405	300,405	0	4FE
34960T AC 7	FORTERRA FINANCE TL		08/10/2017	VARIOUS		355,455	408,100	0	4FE
44325H AB 4	VIVID SEATS (HOYA MIDCO LLC) TL B		06/27/2017	BARCLAYS CAPITAL		1,323,995	1,334,000	0	4FE
44932H AC 7	IBM CREDIT CORP		09/21/2017	MORGAN STANLEY & CO		743,235	750,000	779	1FE
55303B AC 7	MH SUB I LLC TL 2L		08/16/2017	ROYAL BANK OF CANADA		858,726	867,400	0	5FE
62871N AG 0	NAB HOLDINGS LLC TL B		06/19/2017	CREDIT SUISSE FIRST BOSTON		851,223	855,500	0	4FE
72108P AL 8	PIKE CORP TL B		09/13/2017	MORGAN STANLEY & CO		1,031,100	1,031,100	0	4Z
75049E AK 0	RADNET MANAGEMENT TL B1		08/16/2017	BARCLAYS CAPITAL		414,960	416,000	0	4FE
77051U AB 5	ROBERTSHAW HOLDINGS CORP TL		08/04/2017	JP MORGAN SECURITIES INC		934,935	942,000	0	4FE
78411E AC 2	SPECIALTYCARE INC TL		08/18/2017	ANTARES CAPITAL LP		100,495	101,000	0	4FE
86737R AD 1	SUNGARD AVAIL SERV CAP TL B		07/17/2017	JP MORGAN SECURITIES INC		1,474,961	1,489,860	0	4FE
86880N AU 7	SURGERY CENTER HOLDINGS TL		06/20/2017	JEFFERIES & COMPANY INC		531,668	533,000	0	4FE
87264N AB 3	TPF II POWER LLC TL B		08/17/2017	BANK OF AMERICA		829,873	830,912	0	4FE
89214P BD 0	TOWNEBANK/PORTSMOUTH VA		07/12/2017	SANDLER ONEILL		4,000,000	4,000,000	0	2FE
90350H AF 6	US ANESTHESIA PARTNERS INC TL		06/16/2017	GOLDMAN SACHS		1,478,894	1,482,600	0	4FE
92484P AC 0	STARFISH-V MERGER SUB INC TL B		08/11/2017	BANK OF AMERICA		1,479,060	1,494,000	0	4FE
92672U AB 3	VIEWPOINT INC TL		07/18/2017	CREDIT SUISSE FIRST BOSTON		365,265	367,100	0	4FE
95000U 2B 8	WELLS FARGO & COMPANY		08/21/2017	WELLS FARGO FINANCIAL		1,003,340	1,000,000	2,188	1FE
BL2465 21 1	ARCHROMA FINANCE SARL TL B2	D	07/11/2017	BANK OF AMERICA		818,985	823,100	0	4FE
BL2482 58 8	WIREPATH HOME SYSTEMS LLC TL		07/31/2017	UBS WARBURG		651,825	655,100	0	4FE
BL2484 61 8	APRO LLC TL B		08/01/2017	JP MORGAN SECURITIES INC		211,935	213,000	0	4FE
BL2493 49 4	BIG RIVER STEEL LLC TL B		08/15/2017	GOLDMAN SACHS		895,950	905,000	0	4FE
C2088H AB 6	CAN AM CONSTRUCTION INC/CANADA TL B	A	06/29/2017	MORGAN STANLEY & CO		601,400	620,000	0	4Z
C8177P AC 5	SANDVINE CORP TL B	A	08/23/2017	JP MORGAN SECURITIES INC		236,598	251,700	0	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						23,387,157	23,587,891	2,967	XXX
8399997. Total - Bonds - Part 3						25,608,249	25,837,891	5,795	XXX
8399999. Total - Bonds						25,608,249	25,837,891	5,795	XXX
9999999. Total - Bonds, Preferred and Common Stocks						25,608,249	XXX	5,795	XXX

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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. Government																					
912828 P9 5	UNITED STATES TREASURY NOTE	..	08/23/2017.	HSBC SECURITIES USA INC		995,778	1,000,000	999,066	999,307	0	200	0	200	0	999,508	0	(3,730)	(3,730)	9,402	03/15/2019.	1
0599999.	Total - Bonds - U.S. Government					995,778	1,000,000	999,066	999,307	0	200	0	200	0	999,508	0	(3,730)	(3,730)	9,402	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
154686 KS 7	CENTRL OH SOL WST AUTH	..	08/23/2017.	MESIROW FINANCIAL INC		1,233,950	1,000,000	1,194,270	1,193,585	0	(14,815)	0	(14,815)	0	1,178,770	0	55,180	55,180	34,444	12/01/2024.	1FE
495033 ED 0	KING CNTY WA SCH DIST #401 HIG	..	08/23/2017.	DA DAVIDSON		319,462	260,000	312,198	0	0	(3,625)	0	(3,625)	0	308,573	0	10,889	10,889	7,656	12/01/2024.	1FE
675566 DB 6	OCONEE CNTY GA SCH DIST	..	07/17/2017.	HUTCHINSON SHOCKLEY		736,645	650,000	724,666	0	0	(5,174)	0	(5,174)	0	719,491	0	17,154	17,154	11,556	03/01/2023.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,290,057	1,910,000	2,231,134	1,193,585	0	(23,614)	0	(23,614)	0	2,206,834	0	83,223	83,223	53,656	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040654 UJ 2	ARIZONA ST TRANSPRTN BRD HIGHW.	..	07/17/2017.	MORGAN STANLEY & CO.		1,111,230	1,000,000	1,114,230	1,111,666	0	(17,031)	0	(17,031)	0	1,094,635	0	16,595	16,595	52,361	07/01/2020.	1FE
249182 CG 9	DENVER CITY & CNTY CO ARPT REV	..	07/17/2017.	RAMIREZ & CO INC		574,455	500,000	571,350	0	0	(7,230)	0	(7,230)	0	564,120	0	10,335	10,335	17,719	11/15/2022.	1FE
31294K ZF 5	FEDERAL HOME LN MTG CORP #E01642	..	09/01/2017.	PAYDOWN		7,339	7,339	7,304	7,329	0	11	0	11	0	7,339	0	0	0	243	05/01/2019.	1FE
31294K ZT 5	FEDERAL HOME LN MTG CORP #E01654	..	09/01/2017.	PAYDOWN		3,519	3,519	3,503	3,515	0	5	0	5	0	3,519	0	0	0	118	06/01/2019.	1FE
3138ET DZ 6	FEDERAL NATIONAL MTG ASSOC #AL8219	..	09/01/2017.	PAYDOWN		46,229	46,229	49,595	46,563	0	(334)	0	(334)	0	46,229	0	0	0	1,256	02/01/2046.	1FE
3140E8 LU 0	FEDERAL NATIONAL MTG ASSOC #BA3938	..	09/01/2017.	PAYDOWN		44,267	44,267	46,494	44,452	0	(186)	0	(186)	0	44,267	0	0	0	1,064	01/01/2046.	1FE
31418B 3T 1	FEDERAL NATIONAL MTG ASSOC #MA2609	..	09/01/2017.	PAYDOWN		19,706	19,706	20,645	19,775	0	(70)	0	(70)	0	19,706	0	0	0	458	05/01/2046.	1FE
407287 LX 7	HAMILTON CNTY OH SALES TAX	..	08/23/2017.	RAYMOND JAMES		1,185,370	1,000,000	1,151,650	1,149,738	0	(15,694)	0	(15,694)	0	1,134,044	0	51,326	51,326	37,083	12/01/2022.	1FE
54466H DP 8	LOS ANGELES CNTY CA MET TRANSP	..	08/23/2017.	RH INVESTMENT CORP		1,248,180	1,000,000	1,175,730	1,174,648	0	(10,748)	0	(10,748)	0	1,163,900	0	84,280	84,280	37,222	06/01/2028.	1FE
604146 AJ 9	MINNESOTA ST GEN FUND REVENUE	..	07/17/2017.	WELLS FARGO FINANCIAL		1,132,660	1,000,000	1,125,960	1,123,592	0	(15,673)	0	(15,673)	0	1,107,918	0	24,742	24,742	44,028	03/01/2021.	1FE
64990E DF 1	NEW YORK ST DORM AUTH ST PERSO.	..	07/17/2017.	HILLTOP SECURITIES		591,170	500,000	579,880	0	0	(6,670)	0	(6,670)	0	573,210	0	17,960	17,960	14,792	12/15/2024.	1FE
89658H VF 4	TRINITY RIVER TX AUTH REGL WST	..	08/23/2017.	FIDELITY		610,385	500,000	598,675	0	0	(2,086)	0	(2,086)	0	596,589	0	13,796	13,796	6,111	08/01/2031.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					6,574,510	5,621,060	6,445,016	4,681,278	0	(75,706)	0	(75,706)	0	6,355,476	0	219,034	219,034	212,455	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00187U AB 4	AP EXHAUST ACQUISITION LLC TL	..	08/10/2017.	SINK FUND PAYMENT		2,173	2,173	2,130	0	0	5	0	5	0	2,173	0	0	0	32	05/10/2024.	4FE
00215K AE 6	ASP CHROMAFLO INTERMEDIATE HOLD TL B1	..	09/29/2017.	SINK FUND PAYMENT		419	419	417	417	0	2	0	2	0	419	0	0	0	16	11/20/2023.	4FE
00215N AD 2	ATS (GREENLIGHT MERGER CORP) TL B	..	09/29/2017.	SINK FUND PAYMENT		1,505	1,505	1,490	0	0	15	0	15	0	1,505	0	0	0	28	05/31/2024.	4FE
00215P AC 9	ASP MCS ACQUISITION TL B	..	09/29/2017.	SINK FUND PAYMENT		1,307	1,307	1,301	0	0	7	0	7	0	1,307	0	0	0	11	05/20/2024.	3FE
00709L AB 3	ADMI CORP TL B	..	09/29/2017.	SINK FUND PAYMENT		938	938	938	0	0	0	0	0	0	938	0	0	0	19	04/29/2022.	4FE
00769E AS 9	ADVANTAGE SALES & MARKETING TL B	..	09/29/2017.	SINK FUND PAYMENT		2,617	2,617	2,565	0	0	0	0	0	0	2,617	0	0	0	15	07/23/2021.	4FE
00769E AW 0	ADVANTAGE SALES & MARKETING TL B	..	09/29/2017.	SINK FUND PAYMENT		2,589	2,589	2,511	0	0	19	0	19	0	2,589	0	0	0	25	07/23/2021.	4FE
03211R AB 5	AMPLIFY SNACK BRANDS TL	..	09/29/2017.	SINK FUND PAYMENT		888	888	886	0	0	0	0	0	0	888	0	0	0	4	09/02/2023.	4FE
03759D AB 4	APEX TOOL GROUP LLC TL B	..	09/29/2017.	SINK FUND PAYMENT		5,825	5,825	5,743	5,801	12	12	0	24	0	5,825	0	0	0	209	01/31/2020.	4FE
03976G AB 4	ARDEN GROUP INC TL	..	09/29/2017.	SINK FUND PAYMENT		2,752	2,752	2,724	2,735	0	17	0	17	0	2,752	0	0	0	111	02/19/2020.	4Z
05543C AC 0	BOBS DISCOUNT FURNITURE TL	..	09/29/2017.	VARIOUS		100,003	101,215	99,191	100,582	0	633	0	633	0	101,215	0	(1,213)	(1,213)	3,510	02/12/2021.	4FE
05543Y AB 4	BBB INDUSTRIES US HOLDIN TL B	..	09/29/2017.	SINK FUND PAYMENT		37,971	37,971	37,536	24,861	0	(101)	0	(101)	0	37,971	0	0	0	1,624	11/03/2021.	4FE
10524M AN 7	BRAND ENERGY TL	..	09/29/2017.	VARIOUS		476,260	472,821	468,092	0	0	4,168	0	4,168	0	472,261	0	4,000	4,000	1,478	06/21/2024.	4FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
12543B AH 7	CH HOLD (CALIBER COLLISION) TL	..	09/29/2017.	SINK FUND PAYMENT		490	490	489	0	0	1	0	1	0	490	0	0	0	14	02/01/2024.	4FE
13748V AD 3	FERRARA CANDY TL B	..	09/29/2017.	SINK FUND PAYMENT		330	330	328	328	0	1	0	1	0	330	0	0	0	14	06/15/2023.	4FE
14041N FD 8	CAPITAL ONE MULTI-ASSET EXECUT 16-A2 A2	..	07/17/2017.	DEUTSCHE BANK		507,012	500,000	502,891	502,712	0	(322)	0	(322)	0	502,390	0	4,622	4,622	4,575	02/15/2024.	1FE
14041N FJ 5	CAPITAL ONE MULTI-ASSET EXECUT 16-A7 A7	..	07/13/2017.	HSBC SECURITIES USA INC		3,024,375	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	24,375	24,375	25,680	09/16/2024.	1FE
14076C AG 8	CARAUSTAR INDUSTRIES INC TL	..	09/29/2017.	SINK FUND PAYMENT		2,158	2,158	2,152	0	0	5	0	5	0	2,158	0	0	0	79	03/14/2022.	4FE
16308T AB 7	DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL	..	09/29/2017.	SINK FUND PAYMENT		2,307	2,307	2,286	2,313	0	(6)	0	(6)	0	2,307	0	0	0	116	06/22/2022.	4FE
20038G AB 4	COMFORT HOLDING (INNOCOR) TL	..	09/29/2017.	SINK FUND PAYMENT		5,425	5,425	5,371	0	0	27	0	27	0	5,425	0	0	0	139	02/05/2024.	5FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TL	..	09/29/2017.	SINK FUND PAYMENT		3,262	3,262	3,229	0	0	32	0	32	0	3,262	0	0	0	88	04/21/2024.	4FE
21248P AS 1	CONVERGEONE HOLDINGS CORP TL B	..	09/29/2017.	SINK FUND PAYMENT		1,060	1,060	1,050	0	0	9	0	9	0	1,060	0	0	0	16	06/20/2024.	4FE
23248R AB 0	CVENT INC TL B	..	09/29/2017.	SINK FUND PAYMENT		477	477	472	473	0	4	0	4	0	477	0	0	0	27	11/29/2023.	4FE
23752R AF 9	DASEKE INC TL	..	09/29/2017.	SINK FUND PAYMENT		4,042	4,042	4,007	0	0	35	0	35	0	4,042	0	0	0	173	02/27/2024.	4FE
24228H AG 3	DEALER TIRE LLC TL B	..	09/29/2017.	SINK FUND PAYMENT		2,100	2,100	2,079	2,091	0	9	0	9	0	2,100	0	0	0	96	12/22/2021.	4FE
24422E TL 3	JOHN DEERE CAPITAL CORP	..	08/23/2017.	GOLDMAN SACHS		1,528,185	1,500,000	1,493,385	0	0	602	0	602	0	1,493,987	0	34,198	34,198	25,175	01/06/2022.	1FE
24701P AC 0	DELIVER BUYER INC TL	..	09/29/2017.	SINK FUND PAYMENT		1,669	1,669	1,652	0	0	13	0	13	0	1,669	0	0	0	23	05/01/2024.	4FE
26443J AH 1	DUKE FINANCE LLC TL	..	08/22/2017.	SINK FUND PAYMENT		4,509	4,509	4,464	0	0	55	0	55	0	4,509	0	0	0	136	02/21/2024.	4Z
26926N AJ 4	EVO PAYMENTS INTERNATIONAL TL	..	09/28/2017.	SINK FUND PAYMENT		2,044	2,044	2,023	2,014	0	30	0	30	0	2,044	0	0	0	90	12/22/2023.	4FE
28501K AK 6	ELECTRICAL COMPONENTS INTL TL B	..	09/29/2017.	SINK FUND PAYMENT		1,641	1,641	1,635	1,416	0	6	0	6	0	1,641	0	0	0	80	05/28/2021.	4FE
31850F AT 9	FIRST AMERICAN PAYMENT SYSTEM TL	..	09/07/2017.	SINK FUND PAYMENT		51,679	51,679	51,162	0	0	561	0	561	0	51,679	0	0	0	2,099	01/05/2024.	4FE
33974U AF 3	FLOOR & DECOR OUTLETS OF AMER TL B	..	08/23/2017.	VARIOUS		583,258	579,977	577,077	574,089	0	5,888	0	5,888	0	579,977	0	3,281	3,281	18,711	09/30/2023.	4FE
34960T AC 7	FORTERRA FINANCE TL	..	09/29/2017.	SINK FUND PAYMENT		2,850	2,850	2,717	0	0	1	0	1	0	2,850	0	0	0	36	10/25/2023.	4FE
35640F AF 5	FREEDOM MORTGAGE CORP TL B	..	09/29/2017.	SINK FUND PAYMENT		488	488	483	0	0	5	0	5	0	488	0	0	0	16	02/23/2022.	4FE
36190S AA 0	GP PORTFOLIO TRUST 14 GPP A	..	07/17/2017.	VARIOUS		1,609,664	1,608,384	1,609,892	1,608,698	0	(150)	0	(150)	0	1,608,547	0	1,117	1,117	19,376	02/15/2027.	1FM
39479U AE 3	GENESYS TELECOMMUNICATIONS LAB TL B	..	07/20/2017.	SECURITY CALLED BY ISSUER at 100.000		1,611,601	1,611,601	1,587,427	1,587,504	0	12,924	0	12,924	0	1,600,428	0	11,173	11,173	68,364	12/01/2023.	4FE
40426B AC 1	HENRY CO LLC TL B	..	09/29/2017.	SINK FUND PAYMENT		1,891	1,891	1,881	1,882	0	9	0	9	0	1,891	0	0	0	80	10/05/2023.	4FE
41165C AF 5	HARBORTOUCH PAYMENTS LLC TL	..	09/29/2017.	SINK FUND PAYMENT		2,894	2,894	2,865	2,866	0	28	0	28	0	2,894	0	0	0	159	10/13/2023.	4FE
42330E AB 8	HELIX GEN FUNDING LLC TL B	..	09/29/2017.	VARIOUS		418,559	414,426	412,354	0	0	2,072	0	2,072	0	414,426	0	4,133	4,133	1,581	06/03/2024.	3FE
43455J AQ 1	HOFFMASTER GROUP INC TL	..	09/29/2017.	SINK FUND PAYMENT		288	288	286	286	0	3	0	3	0	288	0	0	0	14	11/21/2023.	4FE
44325H AB 4	VIVID SEATS (HOYA MIDCO LLC) TL B	..	09/29/2017.	SINK FUND PAYMENT		3,335	3,335	3,310	0	0	25	0	25	0	3,335	0	0	0	39	06/30/2024.	4FE
45690D AF 8	INFILTRATOR SYSTEMS INTE TL	..	09/29/2017.	SINK FUND PAYMENT		395	395	393	394	0	2	0	2	0	395	0	0	0	14	05/27/2022.	4FE
47117F AG 2	JASON INC TL	..	09/29/2017.	SINK FUND PAYMENT		3,756	3,756	3,702	3,357	372	27	0	399	0	3,756	0	0	0	161	06/30/2021.	4FE
47214D AC 8	JAZZ ACQUISITION (WENCOR) TL	..	09/29/2017.	SINK FUND PAYMENT		3,673	3,673	3,570	0	0	34	0	34	0	3,673	0	0	0	85	06/19/2021.	4FE
48234K AC 6	K&N PARENT INC TL	..	09/29/2017.	SINK FUND PAYMENT		2,103	2,103	2,081	2,082	0	20	0	20	0	2,103	0	0	0	112	10/20/2023.	4FE
49387T AR 7	KIK CUSTOM PRODUCTS INC TL B	..	09/05/2017.	BARCLAYS CAPITAL		143,117	141,700	138,158	137,235	0	1,915	0	1,915	0	139,151	0	3,966	3,966	2,916	08/26/2022.	4FE
49460Y BF 1	KINETIC CONCEPTS INC TL B	..	09/29/2017.	SINK FUND PAYMENT		2,165	2,165	2,154	0	0	11	0	11	0	2,165	0	0	0	61	02/02/2024.	4FE
50105J AM 9	KRONOS INC/MA TL B	..	08/09/2017.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	101	11/01/2023.	4FE
50116P AD 2	KUBOTA CREDIT OWNER TRUST 14 1A A4	..	08/23/2017.	VARIOUS		1,500,649	1,500,000	1,499,716	1,499,914	0	54	0	54	0	1,499,968	0	681	681	17,130	07/15/2020.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL	..	09/29/2017.	SINK FUND PAYMENT		4,485	4,485	4,440	0	0	39	0	39	0	4,485	0	0	0	102	05/01/2023.	4FE
53226G AE 1	LIGHTSTONE GENERATION LLC TL B	..	07/03/2017.	SINK FUND PAYMENT		2,134	2,134	2,091	1,859	0	20	0	20	0	2,134	0	0	0	78	01/30/2024.	3FE
55280F AG 6	[illegible] B	..	08/17/2017.	VARIOUS		109,441	109,304	109,031	0	0	273	0	273	0	109,304	0	137	137	876	06/21/2024.	4FE
60646C AC 1	MISTER CAR WASH HOLDINGS INC TL B	..	09/29/2017.	SINK FUND PAYMENT		5,612	5,612	5,577	4,680	0	(8)	0	(8)	0	5,612	0	0	0	195	08/20/2021.	4FE
60945L AS 4	MONITRONICS INTERNATIONAL INC TL B2	..	09/29/2017.	VARIOUS		165,583	165,583	163,103	163,227	0	1,422	0	1,422	0	164,649	0	934	934	5,543	09/30/2022.	4FE
62871N AG 0	NAB HOLDINGS LLC TL B	..	09/29/2017.	VARIOUS		141,834	140,791	140,087	0	0	704	0	704	0	140,791	0	1,043	1,043	15	07/01/2024.	4FE
62936D AR 1	OLYMPUS PARTNERS (NPC INTERNATIONAL) TL	..	09/29/2017.	SINK FUND PAYMENT		327	327	326	0	0	0	0	0	0	327	0	0	0	6	04/19/2024.	4FE
64200P AB 4	NEW ARCLIN US HOLDING TL	..	09/29/2017.	SINK FUND PAYMENT		1,251	1,251	1,245	0	0	0	0	0	0	1,251	0	0	0	41	02/14/2024.	4FE
64887R AB 0	NEW TRIDENT HOLDCORP INC TL B	..	09/29/2017.	SINK FUND PAYMENT		832	832	684	684	0	0	0	0	0	684	0	148	148	58	07/31/2019.	5FE
67U54B AC 0	OAK PARENT INC TL	..	09/29/2017.	SINK FUND PAYMENT		3,507	3,507	3,472	3,471	0	36	0	36	0	3,507	0	0	0	127	10/26/2023.	4FE
68347R AC 3	OPAL ACQUISITION INC TL B	..	09/29/2017.	SINK FUND PAYMENT		4,966	4,966	4,919	4,717	215	34	0	249	0	4,966	0	0	0	193	11/27/2020.	4FE
70583G AQ 5	PELICAN PRODUCTS INC TL B	..	09/29/2017.	SINK FUND PAYMENT		3,497	3,497	3,275	3,440	0	57	0	57	0	3,497	0	0	0	143	04/10/2020.	4Z
71677H AG 0	PETSMART INC TL B	..	07/31/2017.	SINK FUND PAYMENT		2,639	2,639	2,616	0	0	32	0	32	0	2,639	0	0	0	48	03/11/2022.	4FE
72108P AH 7	PIKE CORP TL B	..	09/20/2017.	SINK FUND PAYMENT		802,688	802,688	798,675	0	0	4,023	0	4,023	0	802,688	0	0	0	15,822	03/08/2024.	4FE
73172N AB 4	POLYCONCEPT NORTH AMERICA HOLDILNGS TL B	..	09/29/2017.	SINK FUND PAYMENT		562	562	563	0	0	(1)	0	(1)	0	562	0	0	0	10	08/16/2023.	4FE
73931D AG 7	POWER PRODUCTS LLC TL 1L	..	08/31/2017.	SINK FUND PAYMENT		4,438	4,438	4,415	0	0	21	0	21	0	4,438	0	0	0	110	12/20/2022.	4FE
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL	..	09/29/2017.	SINK FUND PAYMENT		2,095	2,095	2,053	2,072	0	23	0	23	0	2,095	0	0	0	108	01/03/2023.	3FE
747525 AR 4	QUALCOMM INC	..	08/23/2017.	UBS PAINEWEBBER		503,190	500,000	499,195	0	0	39	0	39	0	499,234	0	3,956	3,956	3,178	01/30/2023.	1FE
74966F AJ 2	JDA SOFTWARE GROUP INC TL	..	09/29/2017.	SINK FUND PAYMENT		357	357	355	355	0	2	0	2	0	357	0	0	0	12	10/12/2023.	4FE
75049E AK 0	RADNET MANAGEMENT TL B1	..	09/29/2017.	SINK FUND PAYMENT		5,403	5,403	5,389	0	0	14	0	14	0	5,403	0	0	0	0	06/30/2023.	4FE
75187P AC 5	RAMUNDSEN HOLDINGS LLC TL 1L	..	09/29/2017.	SINK FUND PAYMENT		1,358	1,358	1,351	0	0	7	0	7	0	1,358	0	0	0	49	02/01/2024.	4FE
81271E AB 7	MICRO FOCUS (SEATTLE SPINCO) TL B3	..	08/17/2017.	VARIOUS		739,080	738,157	736,312	0	0	1,845	0	1,845	0	738,157	0	923	923	6,125	06/21/2024.	4FE
816194 AV 6	SELECT MEDICAL CORP TL B	..	06/29/2017.	VARIOUS		502,119	497,753	495,264	0	0	135	0	135	0	495,393	0	6,725	6,725	7,311	03/01/2021.	3FE
81733H AB 2	SEQUA CORP TL B	..	09/29/2017.	VARIOUS		255,724	254,144	252,874	0	0	1,271	0	1,271	0	254,144	0	1,579	1,579	3,872	11/28/2021.	4FE
82379W AM 2	SHERIDAN INVEST PARTNERS I TL B2	..	09/29/2017.	SINK FUND PAYMENT		263	263	221	196	23	2	0	25	0	221	0	42	42	10	10/01/2019.	5FE
82382F AH 5	SHERIDAN PROD PTNR I-A TL B2	..	09/29/2017.	SINK FUND PAYMENT		35	35	30	26	3	0	0	3	0	30	0	6	6	1	10/01/2019.	5FE
82382G AH 3	SHERIDAN PROD PTNR I-M TL B2	..	09/29/2017.	SINK FUND PAYMENT		21	21	18	16	2	0	0	2	0	18	0	3	3	1	10/01/2019.	5FE
82570J AE 6	SI ORGANIZATION (VENCORE) TL	..	09/29/2017.	SINK FUND PAYMENT		1,896	1,896	1,883	1,887	0	10	0	10	0	1,896	0	0	0	85	11/23/2019.	4FE
82982N AD 1	SITEONE LANDSCAPE SUPPLY HOLD TL B	..	09/29/2017.	SINK FUND PAYMENT		1,057	1,057	1,046	1,057	0	0	0	0	0	1,057	0	0	0	47	04/29/2022.	4FE
83547U AG 4	SONNEBORN US LLC TL	..	09/29/2017.	SINK FUND PAYMENT		506	506	505	505	0	1	0	1	0	506	0	0	0	19	12/10/2020.	4FE
83547U AH 2	SONNEBORN BV LLC TL	..	09/29/2017.	SINK FUND PAYMENT		89	89	89	89	0	0	0	0	0	89	0	0	0	3	12/10/2020.	4FE
85232B AL 0	SRAM LLC TL B	..	09/19/2017.	SINK FUND PAYMENT		426,338	426,338	424,206	0	0	2,174	0	2,174	0	426,338	0	0	0	9,745	03/15/2024.	4FE
86880N AP 8	SURGERY CENTER HOLDINGS INC TL	..	08/31/2017.	VARIOUS		1,369,146	1,369,146	1,363,374	1,363,345	0	5,801	0	5,801	0	1,369,146	0	0	0	60,295	11/03/2020.	4FE
86880N AU 7	SURGERY CENTER HOLDINGS TL	..	06/20/2017.	JEFFERIES & COMPANY INC		533,000	533,000	531,668	0	0	2	0	2	0	531,669	0	1,331	1,331	0	09/02/2024.	4FE
87239P AD 6	TXU/TCEH DIP TL B	..	09/29/2017.	SINK FUND PAYMENT		4,289	4,289	4,246	4,265	0	24	0	24	0	4,289	0	0	0	157	08/04/2023.	3FE
87256F AB 0	TKC HOLDINGS INC TL 1L	..	09/29/2017.	SINK FUND PAYMENT		2,165	2,165	2,154	0	0	11	0	11	0	2,165	0	0	0	76	02/01/2023.	4FE

Statement for September 30, 2017 of the **JAMES RIVER INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
87264N AB 3	TPF II POWER LLC TL B		09/29/2017.	SINK FUND PAYMENT		1,647,698	1,647,698	1,643,036	1,633,127	0	4,292	0	4,292	0	1,647,698	0	0	0	57,861	10/02/2023.	4FE
89236T DV 4	TOYOTA MOTOR CREDIT CORP		07/14/2017.	MIZUHO SECURITIES		1,002,941	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	2,941	2,941	3,586	04/17/2020.	1FE
89677U AB 4	BIOPLAN USA INC TL B		09/29/2017.	SINK FUND PAYMENT		1,584	1,584	1,331	1,528	0	56	0	56	0	1,584	0	0	0	70	09/23/2021.	4FE
89778P AB 3	TRUCK HERO INC TL		09/29/2017.	SINK FUND PAYMENT		3,525	3,525	3,490	0	0	27	0	27	0	3,525	0	0	0	58	04/22/2024.	4FE
90116E AB 7	TWEDDLE GROUP INC TL B		09/29/2017.	SINK FUND PAYMENT		7,600	7,600	7,448	7,531	0	69	0	69	0	7,600	0	0	0	407	10/24/2022.	4FE
90346B AG 4	US SECURITY ASSOCIATES HOLDIN TL B		09/01/2017.	VARIOUS		1,378,556	1,375,118	1,361,367	1,362,156	0	(789)	0	(789)	0	1,361,367	0	17,189	17,189	51,228	07/14/2023.	4FE
90350H AF 6	US ANESTHESIA PARTNERS INC TL		09/29/2017.	VARIOUS		1,366,903	1,361,603	1,358,199	0	0	32	0	32	0	1,358,232	0	8,671	8,671	611	06/23/2024.	4FE
90351J AB 0	UBER TECHNOLOGIES INC TL B		07/17/2017.	VARIOUS		732,465	732,465	717,816	718,381	0	8,790	0	8,790	0	727,171	0	5,294	5,294	22,468	07/13/2023.	4Z
90472V AJ 0	UNIFRAX I LLC TL B		09/29/2017.	SINK FUND PAYMENT		980	980	977	0	0	2	0	2	0	980	0	0	0	21	04/04/2024.	4FE
90980N AG 9	UNITED CENTRAL INDUSTRIAL TL B		09/29/2017.	SINK FUND PAYMENT		3,213	3,213	3,110	2,568	642	2	0	644	0	3,213	0	0	0	210	10/09/2018.	4FE
91324P CU 4	UNITEDHEALTH GROUP INC		07/17/2017.	WELLS FARGO FINANCIAL		2,995,560	3,000,000	2,988,780	2,990,533	0	1,183	0	1,183	0	2,991,716	0	3,844	3,844	53,656	03/15/2021.	1FE
91822U AF 5	VC GB HOLDINGS INC TL 2L		08/01/2017.	VARIOUS		155,401	156,800	154,448	0	0	1,980	0	1,980	0	156,428	0	(1,027)	(1,027)	5,651	02/28/2025.	5FE
92208G AC 5	VANTAGE SPECIALTIES INC TL		09/29/2017.	SINK FUND PAYMENT		1,890	1,890	1,878	1,879	0	11	0	11	0	1,890	0	0	0	80	02/05/2021.	4FE
92850Q AB 6	LONESTAR GENERATION LLC TL B		08/31/2017.	SINK FUND PAYMENT		2,262	2,262	2,240	2,131	122	10	0	132	0	2,262	0	0	0	93	02/22/2021.	4FE
92867R AD 1	VOLKSWAGEN AUTO LOAN ENHANCED 14 1 A4		08/23/2017.	VARIOUS		999,700	1,000,000	999,911	999,969	0	15	0	15	0	999,984	0	(283)	(283)	9,821	09/21/2020.	1FE
948627 AU 8	WEIGHT WATCHERS TL B2		09/29/2017.	VARIOUS		779,727	788,913	740,635	0	0	9,397	0	9,397	0	749,883	0	29,843	29,843	7,617	04/02/2020.	4FE
97181# MU 4	WILMINGTON TRUST TERM LOAN		07/17/2017.	MATURITY		178,090	178,090	163,843	176,214	0	1,877	0	1,877	0	178,090	0	0	0	5,953	07/17/2017.	1Z
97654Q AE 7	WIRECO WORLDGROUP INC TL		09/29/2017.	SINK FUND PAYMENT		2,773	2,773	2,745	2,753	0	20	0	20	0	2,773	0	0	0	124	09/29/2023.	4FE
98411K AB 8	XEROX BUSINESS SERVICES LLC TL B		09/29/2017.	SINK FUND PAYMENT		2,702	2,702	2,641	2,674	0	28	0	28	0	2,702	0	0	0	148	12/07/2023.	3FE
BL2277 90 5	HARSCO CORP TL B		09/29/2017.	SINK FUND PAYMENT		2,405	2,405	2,381	2,381	0	24	0	24	0	2,405	0	0	0	111	11/02/2023.	3FE
BL2386 28 4	INTERNAP CORP TL		09/29/2017.	SINK FUND PAYMENT		1,372	1,372	1,351	0	0	14	0	14	0	1,372	0	0	0	46	04/06/2022.	4FE
C2088H AB 6	CAN AM CONSTRUCTION INC/CANADA TL B	A	09/29/2017.	VARIOUS		89,043	89,929	87,231	0	0	502	0	502	0	87,752	0	1,291	1,291	(38)	07/01/2024.	4Z
C3301D AC 2	APLP HOLDINGS LP TL	A	05/05/2017.	VARIOUS		27,359	27,146	26,332	26,860	0	(339)	0	(339)	0	26,521	0	838	838	1,268	04/13/2023.	3FE
C3604M AH 5	GATEWAY CASINOS & ENTERTAINMENT TL B1	A	09/29/2017.	SINK FUND PAYMENT		598	598	595	0	0	3	0	3	0	598	0	0	0	17	02/22/2023.	3FE
C7030J AB 0	OSUM PRODUCTION CORP TL B	A	09/29/2017.	SINK FUND PAYMENT		2,289	2,289	984	984	0	0	0	0	0	984	0	1,305	1,305	115	07/31/2020.	5FE
00110# AC 7	AES PUERTO RICO	D	08/25/2017.	SINK FUND PAYMENT		403,417	403,417	342,905	342,905	0	0	0	0	0	342,905	0	60,513	60,513	9,727	12/31/2017.	4Z
00215K AF 3	ASP CHROMAFLO DUTCH I BV TL B2	D	09/29/2017.	SINK FUND PAYMENT		545	545	542	542	0	3	0	3	0	545	0	0	0	21	11/20/2023.	4FE
L2968E AB 8	ENDO LUXEMBOURG TL B	D	09/29/2017.	VARIOUS		164,263	163,052	162,236	0	0	815	0	815	0	163,052	0	1,211	1,211	2,939	04/29/2024.	3FE
L3434L AC 4	EVERGREEN SKILLS LUX SARL TL	D	06/14/2017.	VARIOUS		453,133	471,400	466,789	428,941	40,509	1,081	0	41,590	0	470,530	0	(17,397)	(17,397)	17,930	04/28/2021.	4FE
L3462M AB 9	EXPRO FINSERVICES SARL TL B	D	09/29/2017.	SINK FUND PAYMENT		5,092	5,092	4,150	4,150	0	0	0	0	0	4,150	0	942	942	274	09/02/2021.	5FE
L7256G AD 9	OXEA SARL TL B2	D	07/05/2017.	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	10,060	01/15/2020.	4FE
3899999.	Total - Bonds - Industrial and Miscellaneous					29,683,711	29,621,288	29,368,408	19,328,148	41,900	75,825	0	117,725	0	29,461,376	0	222,335	222,335	571,252	XXX	XXX
8399997.	Total - Bonds - Part 4					39,544,056	38,152,348	39,043,624	26,202,318	41,900	(23,295)	0	18,605	0	39,023,194	0	520,862	520,862	846,765	XXX	XXX
8399999.	Total - Bonds					39,544,056	38,152,348	39,043,624	26,202,318	41,900	(23,295)	0	18,605	0	39,023,194	0	520,862	520,862	846,765	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
78406T 20 1	SCE TRUST I 5.625%		07/19/2017.	SECURITY CALLED BY ISSUER at 25.000	6,500.000	162,500	25.00	164,710	151,580	13,130	0	0	13,130	0	164,710	0	(2,210)	(2,210)	5,415	XXX	P2LFE
G0450A 20 4	ARCH CAPITAL GROUP LTD	D	09/25/2017.	SECURITY CALLED BY ISSUER at 25.000	76,076.000	1,901,900	25.00	1,939,000	1,914,833	24,167	0	0	24,167	0	1,939,000	0	(37,100)	(37,100)	114,496	XXX	P2LFE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					2,064,400	XXX	2,103,710	2,066,413	37,297	0	0	37,297	0	2,103,710	0	(39,310)	(39,310)	119,911	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					2,064,400	XXX	2,103,710	2,066,413	37,297	0	0	37,297	0	2,103,710	0	(39,310)	(39,310)	119,911	XXX	XXX
8999999.	Total - Preferred Stocks					2,064,400	XXX	2,103,710	2,066,413	37,297	0	0	37,297	0	2,103,710	0	(39,310)	(39,310)	119,911	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,064,400	XXX	2,103,710	2,066,413	37,297	0	0	37,297	0	2,103,710	0	(39,310)	(39,310)	119,911	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					41,608,456	XXX	41,147,334	28,268,731	79,197	(23,295)	0	55,902	0	41,126,904	0	481,552	481,552	966,676	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, N.A. Cleveland, OH		0.000	0	0	(19,220,922)	(17,248,205)	(19,372,245)	XXX
Federal Home Loan Bank Cincinnati, OH		0.000	0	0	271,752	271,919	281,721	XXX
US Bank Boston, MA		0.000	0	0	1,930,991	1,934,339	2,080,490	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(17,018,179)	(15,041,947)	(17,010,034)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(17,018,179)	(15,041,947)	(17,010,034)	XXX
0599999. Total Cash	XXX	XXX	0	0	(17,018,179)	(15,041,947)	(17,010,034)	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		09/29/2017	0.001	10/02/2017	26,572,500	1	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					26,572,500	1	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					26,572,500	1	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					26,572,500	1	0
8399999. Subtotals - Bonds					26,572,500	1	0
8699999. Total - Cash Equivalents					26,572,500	1	0

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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

Physicians - Including Surgeons and Osteopaths

		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	24,961	42,416	0	0	(40,693)	25,000	1	41,691
2.	Alaska AK	0	0	0	0	0	0	0	0
3.	Arizona AZ	79,003	69,345	350,000	1	110,865	200,000	1	68,159
4.	Arkansas AR	72,804	70,707	0	0	23,898	0	0	86,857
5.	California CA	547,731	590,621	78,016	3	(29,517)	377,502	14	580,521
6.	Colorado CO	61,339	38,524	0	0	(83,094)	0	0	37,865
7.	Connecticut CT	8,684	63,950	0	0	(5,349)	0	0	62,857
8.	Delaware DE	9,482	7,111	0	0	(209)	0	0	6,989
9.	District of Columbia DC	0	0	0	0	0	0	0	0
10.	Florida FL	21,329	15,953	0	0	(1,230)	0	0	15,680
11.	Georgia GA	106,586	116,894	0	0	(11,545)	10,000	1	114,895
12.	Hawaii HI	0	0	0	0	0	0	0	0
13.	Idaho ID	5,484	4,102	0	0	7	0	0	4,032
14.	Illinois IL	29,815	45,137	0	0	8,601	4,500	3	44,365
15.	Indiana IN	0	0	0	0	251	0	0	0
16.	Iowa IA	0	9,777	7,000	1	5,237	0	0	9,610
17.	Kansas KS	0	0	0	0	0	0	0	0
18.	Kentucky KY	8,082	6,045	0	0	(14,909)	0	0	5,941
19.	Louisiana LA	22,912	17,246	0	0	(759)	0	0	16,951
20.	Maine ME	0	6,402	0	0	(191)	0	0	6,293
21.	Maryland MD	129,067	119,798	0	0	(7,854)	2,500	1	117,750
22.	Massachusetts MA	0	0	0	0	(2,542)	0	0	0
23.	Michigan MI	65,970	44,570	0	0	(40,575)	0	0	43,808
24.	Minnesota MN	3,334	6,833	0	0	(1,662)	0	0	6,716
25.	Mississippi MS	11,888	10,750	0	0	(5,769)	0	0	10,566
26.	Missouri MO	13,732	23,821	0	0	22,356	15,000	1	23,414
27.	Montana MT	0	0	0	0	0	0	0	0
28.	Nebraska NE	3,000	4,862	0	0	1,727	0	0	4,779
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	22,849	41,819	0	0	59,001	107,500	4	41,104
32.	New Mexico NM	33,139	10,977	0	0	(600)	0	0	10,790
33.	New York NY	0	0	0	0	0	0	0	0
34.	North Carolina NC	33,732	35,285	0	0	(11,127)	0	0	34,682
35.	North Dakota ND	0	0	0	0	0	0	0	0
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	13,471	49,205	0	0	12,343	300,000	2	48,364
38.	Oregon OR	14,973	19,181	0	0	(11,432)	0	0	18,853
39.	Pennsylvania PA	0	0	0	0	0	0	0	0
40.	Rhode Island RI	0	0	0	0	0	0	0	0
41.	South Carolina SC	57,050	20,473	0	0	7,685	0	0	20,123
42.	South Dakota SD	0	0	0	0	0	0	0	0
43.	Tennessee TN	110,501	100,718	500,000	1	(50,582)	7,500	1	98,995
44.	Texas TX	104,191	71,528	0	0	53,014	75,000	1	70,304
45.	Utah UT	10,470	624	0	0	(1,403)	0	0	614
46.	Vermont VT	0	0	0	0	0	0	0	0
47.	Virginia VA	79,228	85,818	0	0	(17,124)	0	0	84,350
48.	Washington WA	18,483	13,175	0	0	1,363	0	0	12,950
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	3,853	0	0	2,858	0	0	3,788
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	1,723,290	1,767,520	935,016	6	(28,960)	1,124,502	30	1,754,656
	DETAILS OF WRITE-INS								
58001.		0	0	0	0	0	0	0	0
58002.		0	0	0	0	0	0	0	0
58003.		0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

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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

	States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1.	Alabama AL	42,892	50,763	0	0	(33,322)	0	0	30,362
2.	Alaska AK	14,427	13,251	0	0	488	0	0	6,873
3.	Arizona AZ	77,637	96,534	1,163	2	(6,190)	50,000	1	54,966
4.	Arkansas AR	12,867	15,919	0	0	(3,631)	0	0	8,257
5.	California CA	4,033,565	2,909,620	1,283,575	10	3,585,210	3,468,501	42	1,527,366
6.	Colorado CO	30,666	28,459	0	0	(3,377)	0	0	14,903
7.	Connecticut CT	40,248	33,750	0	0	(15,555)	25,000	2	22,288
8.	Delaware DE	0	0	0	0	0	0	0	0
9.	District of Columbia DC	17,441	9,323	0	0	(337)	0	0	4,836
10.	Florida FL	276,705	204,159	0	0	(5,336)	25,000	1	109,786
11.	Georgia GA	81,834	51,801	0	0	33,580	30,000	2	39,337
12.	Hawaii HI	(71)	3,893	0	0	(2,481)	0	0	2,019
13.	Idaho ID	56,249	51,628	0	0	5,613	0	0	28,695
14.	Illinois IL	278,647	150,454	0	0	111,383	319,923	2	78,039
15.	Indiana IN	22,095	16,114	0	0	(4,939)	0	0	8,358
16.	Iowa IA	0	3,478	0	0	201	0	0	1,804
17.	Kansas KS	819	10,055	0	0	(2,012)	0	0	5,216
18.	Kentucky KY	25,091	13,132	0	0	(7,068)	0	0	6,811
19.	Louisiana LA	20,293	22,443	0	0	3,806	0	0	11,641
20.	Maine ME	25,439	21,063	0	0	172	0	0	10,925
21.	Maryland MD	49,569	58,896	0	0	(5,351)	0	0	30,549
22.	Massachusetts MA	41,486	36,104	0	0	889	250	1	24,262
23.	Michigan MI	28,760	28,595	0	0	(5,816)	0	0	14,832
24.	Minnesota MN	54,219	45,168	0	0	(13,718)	0	0	23,428
25.	Mississippi MS	43,570	23,961	0	0	4,177	0	0	12,428
26.	Missouri MO	291,019	136,973	0	0	55,395	12,500	2	75,877
27.	Montana MT	21,292	18,836	0	0	15,975	95,000	2	9,770
28.	Nebraska NE	20,621	19,496	0	0	161	0	0	10,112
29.	Nevada NV	25,375	21,781	0	0	(29,232)	0	0	11,298
30.	New Hampshire NH	9,363	3,843	0	0	(316)	0	0	1,993
31.	New Jersey NJ	214,307	125,503	0	0	94,393	50,000	2	95,514
32.	New Mexico NM	5,513	4,306	0	0	(3,635)	100	1	2,234
33.	New York NY	405,217	391,045	0	0	383,522	621,350	10	216,643
34.	North Carolina NC	28,790	32,856	0	0	(8,730)	75,000	1	17,042
35.	North Dakota ND	8,689	14,082	0	0	(2,929)	0	0	7,304
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	265,810	199,077	150,000	2	(46,300)	125,000	3	103,260
38.	Oregon OR	25,363	20,001	0	0	17,239	20,000	1	10,375
39.	Pennsylvania PA	77,297	67,150	0	0	80,804	200,000	1	42,579
40.	Rhode Island RI	26,112	14,283	0	0	6,445	0	0	7,409
41.	South Carolina SC	26,533	24,710	0	0	6,106	0	0	20,541
42.	South Dakota SD	14,265	12,579	0	0	(991)	0	0	6,525
43.	Tennessee TN	162,317	79,559	0	0	(2,918)	65,000	4	41,267
44.	Texas TX	79,684	64,418	0	0	(9,753)	0	0	33,413
45.	Utah UT	48,601	42,313	0	0	10,924	10,000	1	21,947
46.	Vermont VT	10,106	5,178	0	0	52,425	50,000	1	2,686
47.	Virginia VA	99,299	80,169	0	0	4,300	0	0	41,599
48.	Washington WA	104,638	94,401	0	0	(6,789)	16,500	2	72,324
49.	West Virginia WV	0	0	0	0	114	0	0	0
50.	Wisconsin WI	81,470	71,714	0	0	(25,994)	50,000	1	42,346
51.	Wyoming WY	2,407	1,149	0	0	374	0	0	596
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	7,328,536	5,443,985	1,434,738	14	4,226,976	5,309,124	83	2,972,635

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7	8
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