



QUARTERLY STATEMENT

As of September 30, 2019
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 (Street and Number) (City or Town, State, Country and Zip Code)	(804) 289-2700 (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 (Street and Number) (City or Town, State, Country and Zip Code)	(804) 289-2700 (Area Code) (Telephone Number)
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	PATRICIA AILEEN SELLS (Name) Patricia.Sells@jamesriverins.com (E-Mail Address)	(804) 289-2711 (Area Code) (Telephone Number) (Extension) (804) 420-1059 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	PRESIDENT AND CEO	2. PATRICIA AILEEN SELLS	TREASURER AND CONTROLLER
3. PAMELA LLULL KNOWLES	SECRETARY	4. SARAH CASEY DORAN	CHAIRMAN OF THE BOARD
OTHER			
DAVID BURT ZOFFER	SVP AND GENERAL COUNSEL	TIMOTHY SEAN MACALEESE	SVP AND CFO
COURTENAY GRAY WARREN	SVP AND CHIEF CLAIMS OFFICER	DONALD TODD HIERMAN	ASSISTANT SECRETARY

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	SARAH CASEY DORAN	RICHARD HAMILTON SEWARD
TIMOTHY SEAN MACALEESE			

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	PATRICIA AILEEN SELLS	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT AND CEO	TREASURER AND CONTROLLER	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____	b. If no:	1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

JAMES RIVER INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	136,887,726	0	136,887,726	161,377,272
2. Stocks:				
2.1 Preferred stocks.....	52,105,299	0	52,105,299	43,741,163
2.2 Common stocks.....	31,816,634	0	31,816,634	30,021,210
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 (\$.....158,843,427), cash equivalents (\$.....7,335,208) and short-term investments (\$.....1,741,385).....	167,920,020	0	167,920,020	90,703,761
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	17,741,683	0	17,741,683	26,203,415
9. Receivables for securities.....	50,855	0	50,855	6,062
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).....	406,522,217	0	406,522,217	352,052,883
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	1,571,582	0	1,571,582	1,361,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	77,786,948	11,466,202	66,320,746	73,397,501
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	64,383,246	0	64,383,246	45,212,738
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	97,624,632	0	97,624,632	69,443,551
16.2 Funds held by or deposited with reinsured companies.....	172,098,317	0	172,098,317	147,396,371
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.....	5,558,827	0	5,558,827	0
18.2 Net deferred tax asset.....	11,555,655	9,866,525	1,689,130	7,545,618
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	28,500
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	60,101,754	1,366,886	58,734,868	61,886,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	897,203,178	22,699,613	874,503,565	758,325,292
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	897,203,178	22,699,613	874,503,565	758,325,292

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Claims deposit.....	2,173,633	0	2,173,633	3,094,881
2502. Claims receivable.....	52,499,899	0	52,499,899	56,128,303
2503. Excise tax recoverable.....	170,196	0	170,196	1,430,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	5,258,026	1,366,886	3,891,140	1,233,734
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	60,101,754	1,366,886	58,734,868	61,886,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31 Prior Year
1.	Losses (current accident year \$.....22,251,454).....	184,774,472	162,079,482
2.	Reinsurance payable on paid losses and loss adjustment expenses.....	13,792,657	10,516,801
3.	Loss adjustment expenses.....	82,731,979	75,493,984
4.	Commissions payable, contingent commissions and other similar charges.....	2,242,051	768,296
5.	Other expenses (excluding taxes, licenses and fees).....	0	0
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....	0	0
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	797,588
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 \$.....248,625,899 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).....	42,158,595	29,393,327
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).....	139,548,197	107,514,932
13.	Funds held by company under reinsurance treaties.....	239,943,347	202,837,134
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).....	44,000	44,000
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.....	8,794,725	5,045,327
20.	Derivatives.....	0	0
21.	Payable for securities.....	10,795	0
22.	Payable for securities lending.....	0	0
23.	Liability for amounts held under uninsured plans.....	0	0
24.	Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25.	Aggregate write-ins for liabilities.....	24,223,324	16,198,195
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	738,264,142	610,689,066
27.	Protected cell liabilities.....	0	0
28.	Total liabilities (Lines 26 and 27).....	738,264,142	610,689,066
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).....	19,426,647	30,823,450
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).....	136,239,423	147,636,226
38.	Totals (Page 2, Line 28, Col. 3).....	874,503,565	758,325,292

DETAILS OF WRITE-INS		
2501.	Deferred service fees.....	1,688,848
2502.	Deferred ceding commission.....	19,722,055
2503.	Other liabilities.....	2,812,421
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	24,223,324
2901.	.....	0
2902.	.....	0
2903.	.....	0
2998.	Summary of remaining write-ins for Line 29 from overflow page.....	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0
3201.	.....	0
3202.	.....	0
3203.	.....	0
3298.	Summary of remaining write-ins for Line 32 from overflow page.....	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0

JAMES RIVER INSURANCE COMPANY
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 \$.....678,525,305).....	594,754,323	456,266,848	619,173,834
1.2 Assumed..... (written \$.....59,754,341).....	47,441,571	41,608,846	55,940,096
1.3 Ceded..... (written \$.....605,939,921).....	522,621,436	388,038,787	526,657,398
1.4 Net..... (written \$.....132,339,725).....	119,574,458	109,836,907	148,456,532
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....23,200,580):			
2.1 Direct.....	398,000,947	265,608,357	365,646,849
2.2 Assumed.....	21,210,702	19,035,793	25,849,509
2.3 Ceded.....	338,777,197	220,025,312	303,778,962
2.4 Net.....	80,434,452	64,618,838	87,717,396
3. Loss adjustment expenses incurred.....	47,069,189	39,186,073	54,727,858
4. Other underwriting expenses incurred.....	7,391,806	13,927,301	17,088,736
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	134,895,447	117,732,212	159,533,990
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(15,320,989)	(7,895,305)	(11,077,458)
INVESTMENT INCOME			
9. Net investment income earned.....	14,260,216	11,258,253	15,415,911
10. Net realized capital gains (losses) less capital gains tax of \$.....(198,407).....	(3,053,672)	823,292	959,070
11. Net investment gain (loss) (Lines 9 + 10).....	11,206,544	12,081,545	16,374,981
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....163,616).....	(163,616)	(217,699)	(217,699)
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	2,768,729	2,840,118	2,842,592
15. Total other income (Lines 12 through 14).....	2,605,113	2,622,419	2,624,893
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(1,509,332)	6,808,659	7,922,416
17. Dividends to policyholders.....	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(1,509,332)	6,808,659	7,922,416
19. Federal and foreign income taxes incurred.....	2,320,085	569,934	1,872,608
20. Net income (Line 18 minus Line 19) (to Line 22).....	(3,829,417)	6,238,725	6,049,808
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	147,636,226	161,053,403	161,053,403
22. Net income (from Line 20).....	(3,829,417)	6,238,725	6,049,808
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 \$.....1,386,589.....	5,731,787	2,081,897	(3,686,735)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	5,396,626	415,009	518,513
27. Change in nonadmitted assets.....	(18,695,799)	(2,229,136)	(1,418,763)
28. Change in provision for reinsurance.....	0	0	120,000
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	(15,000,000)	(15,000,000)
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).....	(11,396,803)	(8,493,505)	(13,417,177)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	136,239,423	152,559,898	147,636,226
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.....	1,096,556	4,063,120	4,541,799
1402. Miscellaneous.....	1,672,173	(1,223,002)	(1,699,207)
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).....	2,768,729	2,840,118	2,842,592
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

JAMES RIVER INSURANCE COMPANY
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.....	144,816,851	173,405,895	212,386,039
2. Net investment income.....	10,460,832	9,551,870	13,289,349
3. Miscellaneous income.....	2,605,113	2,622,419	2,624,893
4. Total (Lines 1 through 3).....	157,882,796	185,580,184	228,300,281
5. Benefit and loss related payments.....	107,346,633	77,330,630	106,624,826
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.....	45,749,245	46,053,971	60,386,895
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	8,478,093	1,030,978	3,672,945
10. Total (Lines 5 through 9).....	161,573,971	124,415,579	170,684,666
11. Net cash from operations (Line 4 minus Line 10).....	(3,691,175)	61,164,605	57,615,615
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	154,191,275	83,955,954	139,222,538
12.2 Stocks.....	662,500	3,179,528	3,179,528
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	10,445,787	1,826,775	2,657,197
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	134	0	(51)
12.7 Miscellaneous proceeds.....	10,795	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	165,310,491	88,962,257	145,059,212
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	131,563,407	94,413,500	149,620,484
13.2 Stocks.....	3,489,260	1,350,157	2,313,518
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	5,000,000	5,000,000
13.6 Miscellaneous applications.....	44,793	41,897	6,062
13.7 Total investments acquired (Lines 13.1 to 13.6).....	135,097,460	100,805,554	156,940,064
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).....	30,213,031	(11,843,297)	(11,880,852)
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	15,000,000	15,000,000
16.6 Other cash provided (applied).....	50,694,403	16,805,465	7,493,205
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	50,694,403	1,805,465	(7,506,795)
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).....	77,216,259	51,126,773	38,227,968
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	90,703,761	52,475,793	52,475,793
19.2 End of period (Line 18 plus Line 19.1).....	167,920,020	103,602,566	90,703,761

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

20.0001	0	0	0
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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2019	12/31/2018
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (3,829,417)	\$ 6,049,808
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (3,829,417)</u>	<u>\$ 6,049,808</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 136,239,423	\$ 147,636,226
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 136,239,423</u>	<u>\$ 147,636,226</u>

C. Accounting Policy

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

Investment grade non-loan-backed bonds are stated at amortized cost using the interest method. Non-investment grade non-loan-backed bonds are stated at the lower of amortized cost or fair value.

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) 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) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss

	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ -
2. 12 months or longer	\$ 12,390
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ -
2. 12 months or longer	\$ 987,610

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

The Company's management regularly reviews the value of investments. If the value of an investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination, the following are considered:

Notes to the Financial Statements

5. Investments (Continued)

- (a) How long and by how much the fair value has been below its cost;
- (b) The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations;
- (c) Management’s intent to hold the security long enough for it to recover its value;
- (d) Any downgrades of the security by a rating agency; and
- (e) Any nonpayment of scheduled interest payments.

Based on that analysis, management makes a judgment as to whether the loss is other-than-temporary. If the loss is other-than-temporary, the impairment is recognized as a realized capital loss in the Statement of Income in the period the determination is made.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - (1) Policy for requiring collateral or security - Not Applicable
 - (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable
 - (3) Collateral received - Not Applicable
 - (4) Securities lending transactions administered by an affiliated agent - Not Applicable
 - (5) Collateral reinvestment - Not Applicable
 - (6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable
 - (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable
 - F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
 - G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
 - H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
 - I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
 - M. Working Capital Finance Investments - Not Applicable
 - N. Offsetting and Netting of Assets and Liabilities - Not Applicable
6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable
7. Investment Income - No Significant Changes
8. Derivative Instruments - Not Applicable
9. Income Taxes - No Significant Changes
10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes
11. Debt - Not Applicable
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes
14. Liabilities, Contingencies and Assessments
- A. Contingent Commitments - Not Applicable
 - B. Assessments - Not Applicable
 - C. Gain Contingencies - Not Applicable
 - D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
- Claims-related ECO and bad faith losses paid during the reporting period.....

Direct

\$..... 9,650,000
- Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
X				
- Method used to disclose claim count information:

(f) Per Claim [X]

(g) Per Claimant []
- E. Product Warranties - Not Applicable
 - F. Joint and Several Liabilities - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

G. All Other Contingencies

The Company is a party to a set of insurance contracts with an insured group of companies under which the Company pays losses and loss adjustment expenses on the contract. The Company has indemnity agreements with this group of insured parties (non-insurance entities) and is contractually entitled to receive reimbursement for a significant portion of the losses and loss adjustment expenses paid on behalf of the insured parties and other expenses incurred by the Company. The insured parties are required to collateralize all amounts currently due to the Company and to provide additional collateral sufficient to cover the amounts that may be recoverable under the indemnity agreement, including, among other things, case loss and loss adjustment expense reserves, IBNR loss and loss adjustment expense reserves, extra contractual obligations and excess of policy limits liabilities. The collateral is currently provided through a collateral trust arrangement established in favor of the Company by a captive insurance company affiliate of the insured group. At September 30, 2019, the cash equivalent collateral held in the collateral trust arrangement was approximately \$1,168.9 million. The Company has ongoing exposure to estimated losses and expenses on these contracts growing at a faster pace than growth in our collateral balances. In addition, we have credit exposure if our estimates of future losses and loss adjustment expenses and other amounts recoverable, which are the basis for establishing collateral balances, are lower than actual amounts paid or payable. The amount of our credit exposure in any of these instances could be material. To mitigate these risks, we closely and frequently monitor our exposure compared to our collateral held, and we request additional collateral when our analysis indicates that we have uncollateralized exposure.

On October 9, 2019, the Company withdrew \$1,170.7 million from the collateral trust arrangement.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

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

Three levels of inputs are used to measure fair value:

- Level 1: Quoted prices in active markets for identical assets,
- Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- Level 3: Unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

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

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bank loans	\$ —	\$ 52,640,672	\$ 146,815	\$ —	\$ 52,787,487
Preferred stock - industrial & misc.	—	50,080,499	—	—	50,080,499
Common stock - industrial & misc.	1,191,517	1,213,400	16,550	—	2,421,467
Common stock - mutual funds	10,983,102	—	—	—	10,983,102
Cash equivalents	7,335,208	—	—	—	7,335,208
Total assets measured at fair value	\$ 19,509,827	\$ 103,934,571	\$ 163,365	\$ —	\$ 123,607,763
b. Liabilities at fair value					
Total liabilities measured at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

The Company held no liabilities measured at fair value as of September 30, 2019. There were no transfers between Level 1 and Level 2 for assets held at September 30, 2019.

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

Description	Ending Balance at 06/30/2019	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2019
a. Assets										
Bank Loans	\$ 154,164	\$ —	\$ —	\$ —	\$ (7,349)	\$ —	\$ —	\$ —	\$ —	\$ 146,815
Common stock - industrial & misc.	33,802	—	—	—	(17,252)	—	—	—	—	16,550
Total assets	\$ 187,966	\$ —	\$ —	\$ —	\$ (24,601)	\$ —	\$ —	\$ —	\$ —	\$ 163,365
b. Liabilities										
Total liabilities	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(3) Policies when Transfers Between Levels are Recognized

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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, 2019, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 142,167,226	\$ 136,887,726	\$ 6,095,850	\$ 135,924,561	\$ 146,815	–	\$
Preferred stock	52,086,899	52,105,299	–	52,086,899	–	–	–
Common stock	13,404,569	13,404,569	12,174,619	1,213,400	16,550	–	–
Cash equivalents and short-term investments	9,076,593	9,076,593	7,335,208	1,741,385	–	–	–

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items - No Significant Changes

22. Events Subsequent

On October 8, 2019, the Company delivered a notice of early cancellation, effective December 31, 2019, of all insurance policies issued to its largest customer, Rasier LLC and its affiliates. All insurance policies related to this customer are included in the Company's commercial auto line of business and a majority of the insurance policies were due to expire on February 29, 2020. In addition, as permitted under the indemnity agreements with this group of insured parties (non-insurance entities), the Company withdrew \$1,170.7 million from the collateral trust arrangement that was established in favor of the Company by a captive insurance company affiliate of the insured group. The collateral funds will be used to reimburse the Company for a significant portion of the losses and loss adjustment expenses paid on behalf of the insured parties and other related expenses incurred by the Company to the extent not paid under the indemnity agreements. Amounts that may be recoverable under the indemnity agreement include, among other things, case loss and loss adjustment expense reserves, IBNR loss and loss adjustment expense reserves, extra contractual obligations and excess of policy limits liabilities. These funds have been invested in short term U.S. government securities.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

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

	Sept 30, 2019	Dec. 31, 2018
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$237,573,466	\$187,400,608
Loss and loss adjustment expense incurred:		
Current accident year	114,914,349	140,240,453
Prior accident years	12,589,292	2,206,243
	127,503,641	142,446,696
Loss and loss adjustment expense payments made for:		
Current accident year	22,417,079	29,602,039
Prior accident years	75,153,577	62,671,799
	97,570,657	92,273,838
Reserves, Net of Reinsurance Recoverables at End of Period	\$267,506,450	\$237,573,466

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years, increased by \$12,589,292 in 2019, resulting primarily from an increase in the commercial auto liability line of business, partially offset by a decrease in the other liability line of business. This change is the result of an ongoing analysis of recent development trends and additional information regarding individual claims. The Company had no significant changes in methodologies and assumptions in 2019.

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

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

Notes to the Financial Statements

- 29. **Participating Policies** - Not Applicable
- 30. **Premium Deficiency Reserves** - No Significant Changes
- 31. **High Deductibles** - Not Applicable
- 32. **Discounting of Liabilities by Withdrawal Characteristics For Unpaid Losses or Unpaid Loss Adjustment Expenses** - Not Applicable
- 33. **Asbestos/Environmental Reserves** - No Significant Changes
- 34. **Subscriber Savings Accounts** - Not Applicable
- 35. **Multiple Peril Crop Insurance** - Not Applicable
- 36. **Financial Guaranty Insurance** - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

1.2

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

Yes ☐ 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 ☒

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

1620459

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒

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	2	3
Name of Entity	NAIC Company Code	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 ☒ 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 ☒

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

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 ☒

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 ☒

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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.

Yes ☒ No ☐

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 ☒

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 ☒

9.31

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐ No ☒

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

\$0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒

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 ☒ No ☐

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
17,896,491	18,412,064
0	0
0	0
0	0
\$17,896,491	\$18,412,064
\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

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 ☒ 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

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 ☒

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 ☒ 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 ☒

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	XXJ8O8RONB9FETPCB63	SEC	NO

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

Yes ☒ No ☐

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [☐] No [☒]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [☐] No [☒]

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?

If yes, attach an explanation.

Yes [] No [X] N/A []

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?

If yes, attach an explanation.

Yes [] No [X]

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 Line of Business	2 Maximu m Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

0.000%

0.000%

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

7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1120156.....	Lloyd's Syndicate 1969 (Apollo).....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120106.....	Lloyd's Syndicate 1856 (Arcus).....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120171.....	Lloyd's Syndicate 1686 (Axis).....	GBR.....	Authorized.....	.....0.....	.....
10677.....	31-0542366.....	The Cincinnati Insurance Company.....	OH.....	Authorized.....	.....0.....	.....
00000.....	AA-1580015.....	Aioi Nissay Dowa Insurance Company Limited.....	JPN.....	Unauthorized...	.....0.....	.....
19489.....	95-4387273.....	Allied World Assurance Company-US.....	DE.....	Authorized.....	.....0.....	.....
00000.....	AA-5320039.....	Peak Reinsurance Company Limited.....	HKG.....	Unauthorized...	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

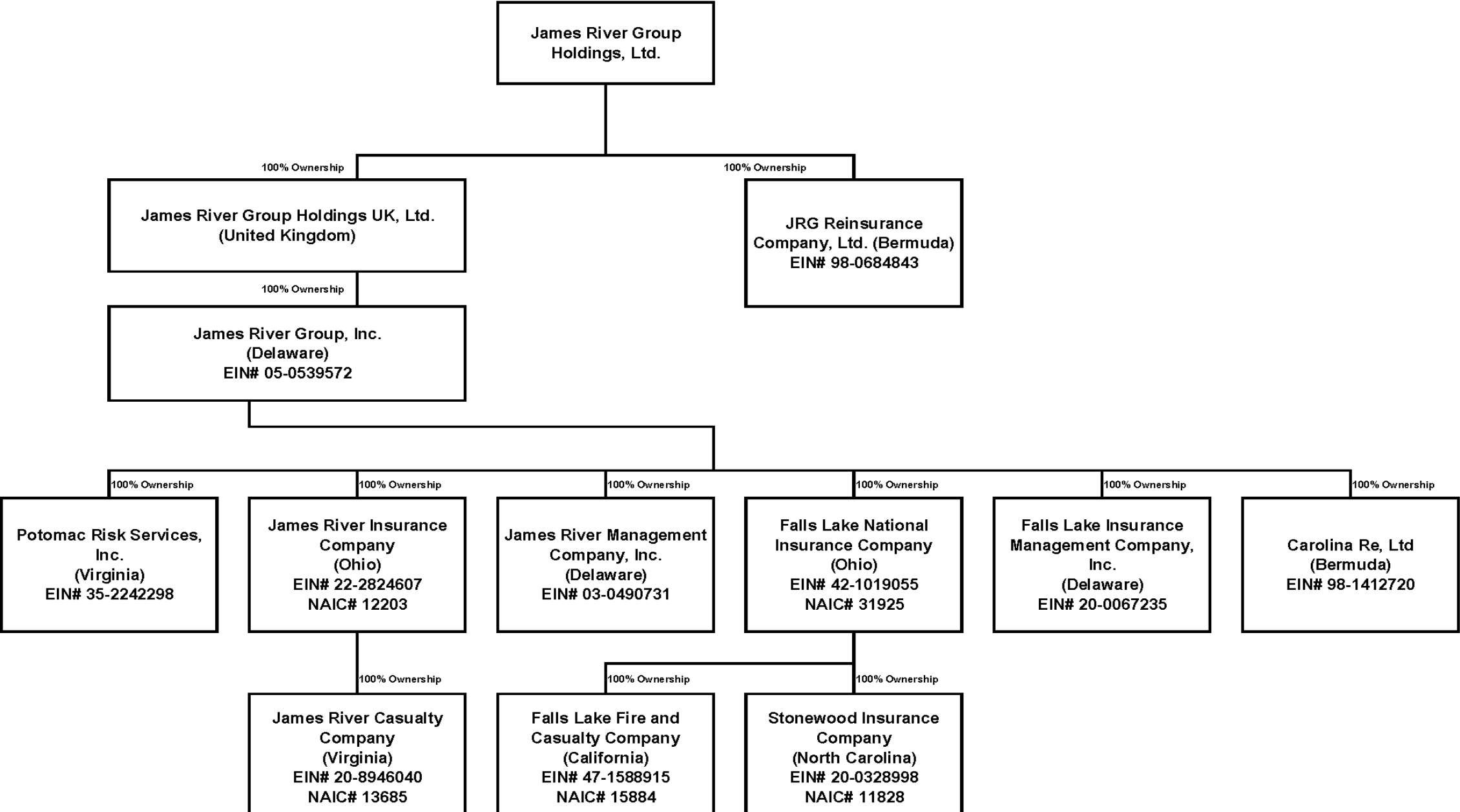
States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..E..	.....3,926,543	.....3,882,349	.....640,359	.....325,608	.....10,441,091	.....6,065,598
2.	Alaska.....AK	..E..	.....573,905	.....593,595	.....36,483	.....12,664	.....485,859	.....334,325
3.	Arizona.....AZ	..E..	.....5,944,334	.....4,454,827	.....483,246	.....2,030,938	.....6,731,605	.....6,494,563
4.	Arkansas.....AR	..E..	.....1,000,051	.....1,013,998	.....217,959	.....1,127,636	.....1,088,073	.....832,923
5.	California.....CA	..E..	.....271,060,826	.....156,137,206	.....104,123,387	.....51,250,818	.....337,230,075	.....206,952,467
6.	Colorado.....CO	..E..	.....4,906,202	.....6,114,402	.....2,287,494	.....1,608,210	.....8,998,231	.....9,600,885
7.	Connecticut.....CT	..E..	.....5,037,627	.....3,907,722	.....1,471,342	.....538,344	.....6,065,045	.....4,323,356
8.	Delaware.....DE	..E..	.....1,229,473	.....902,950	.....(93,375)	.....99,822	.....1,933,401	.....928,470
9.	District of Columbia.....DC	..E..	.....8,028,509	.....7,708,192	.....2,727,418	.....2,074,526	.....10,874,397	.....7,247,799
10.	Florida.....FL	..E..	.....48,990,394	.....38,399,677	.....11,816,971	.....13,739,564	.....72,514,031	.....65,019,174
11.	Georgia.....GA	..E..	.....8,289,180	.....7,743,167	.....5,919,173	.....5,326,951	.....13,373,044	.....13,889,821
12.	Hawaii.....HI	..E..	.....2,442,129	.....1,536,504	.....844,357	.....192,829	.....1,773,982	.....1,290,420
13.	Idaho.....ID	..E..	.....1,101,504	.....553,315	.....225,542	.....128,434	.....758,395	.....641,125
14.	Illinois.....IL	..E..	.....9,720,028	.....17,248,241	.....7,366,627	.....4,417,539	.....27,852,825	.....27,828,128
15.	Indiana.....IN	..E..	.....5,731,476	.....4,050,988	.....3,957,075	.....4,625,326	.....11,179,425	.....7,935,635
16.	Iowa.....IA	..E..	.....1,605,203	.....1,041,523	.....1,219,012	.....73,321	.....2,339,292	.....1,797,431
17.	Kansas.....KS	..E..	.....3,624,340	.....2,083,788	.....(156,498)	.....8,113	.....4,486,001	.....2,019,610
18.	Kentucky.....KY	..E..	.....3,540,900	.....3,770,573	.....1,029,556	.....545,224	.....3,368,705	.....3,354,635
19.	Louisiana.....LA	..E..	.....13,842,131	.....9,541,643	.....6,432,744	.....2,156,315	.....16,621,459	.....13,590,378
20.	Maine.....ME	..E..	.....742,223	.....482,671	.....1,593	.....8,796	.....603,843	.....455,197
21.	Maryland.....MD	..E..	.....14,586,180	.....9,609,871	.....3,164,277	.....2,212,221	.....14,219,773	.....9,632,922
22.	Massachusetts.....MA	..E..	.....21,131,685	.....13,530,009	.....3,547,265	.....2,339,485	.....21,727,984	.....14,985,587
23.	Michigan.....MI	..E..	.....7,366,739	.....12,601,357	.....5,366,434	.....2,287,093	.....11,429,858	.....10,243,073
24.	Minnesota.....MN	..E..	.....4,923,814	.....4,043,502	.....718,729	.....917,820	.....4,377,401	.....3,845,940
25.	Mississippi.....MS	..E..	.....2,197,406	.....1,762,406	.....105,665	.....38,375	.....2,353,361	.....1,554,088
26.	Missouri.....MO	..E..	.....11,498,369	.....7,355,908	.....2,529,019	.....1,590,661	.....13,644,662	.....10,316,387
27.	Montana.....MT	..E..	.....912,056	.....728,508	.....25,057	.....40,210	.....1,017,062	.....1,847,667
28.	Nebraska.....NE	..E..	.....1,614,166	.....659,778	.....87,133	.....158,340	.....1,056,071	.....927,940
29.	Nevada.....NV	..E..	.....10,982,685	.....13,142,298	.....5,052,599	.....4,559,238	.....20,564,980	.....16,070,497
30.	New Hampshire.....NH	..E..	.....748,906	.....513,863	.....58,285	.....152,267	.....862,416	.....831,205
31.	New Jersey.....NJ	..E..	.....10,134,240	.....9,656,350	.....9,843,538	.....4,155,114	.....23,602,391	.....20,615,000
32.	New Mexico.....NM	..E..	.....1,636,483	.....1,106,651	.....(502,545)	.....74,874	.....1,304,960	.....1,259,208
33.	New York.....NY	..E..	.....70,872,431	.....44,164,619	.....11,670,553	.....3,035,274	.....95,914,256	.....78,062,721
34.	North Carolina.....NC	..E..	.....6,409,341	.....7,283,784	.....4,796,680	.....5,947,526	.....6,622,683	.....12,438,351
35.	North Dakota.....ND	..E..	.....838,065	.....787,556	.....(4,289)	.....355,708	.....968,144	.....1,725,542
36.	Ohio.....OH	..L..	.....0	.....0	.....0	.....0	.....0	.....0
37.	Oklahoma.....OK	..E..	.....3,636,931	.....4,040,998	.....2,620,587	.....866,599	.....4,145,568	.....6,049,290
38.	Oregon.....OR	..E..	.....4,874,080	.....4,296,097	.....5,415,551	.....2,552,938	.....4,509,527	.....6,720,610
39.	Pennsylvania.....PA	..E..	.....13,086,460	.....6,934,058	.....5,393,027	.....3,981,995	.....13,239,195	.....12,872,852
40.	Rhode Island.....RI	..E..	.....1,516,524	.....1,045,632	.....208,628	.....81,648	.....2,275,761	.....1,139,412
41.	South Carolina.....SC	..E..	.....6,172,169	.....3,998,591	.....2,142,969	.....916,704	.....6,937,113	.....4,681,040
42.	South Dakota.....SD	..E..	.....162,931	.....66,713	.....0	.....0	.....112,020	.....127,367
43.	Tennessee.....TN	..E..	.....5,582,227	.....6,057,107	.....2,580,499	.....696,514	.....8,676,454	.....9,595,388
44.	Texas.....TX	..E..	.....37,600,815	.....23,038,369	.....2,941,158	.....3,526,196	.....43,224,179	.....29,227,217
45.	Utah.....UT	..E..	.....2,036,715	.....2,177,237	.....1,041,727	.....224,934	.....2,647,692	.....2,679,497
46.	Vermont.....VT	..E..	.....184,361	.....200,605	.....15,510	.....16,952	.....277,769	.....284,926
47.	Virginia.....VA	..E..	.....18,009,938	.....10,710,148	.....5,480,218	.....1,229,986	.....17,354,915	.....13,998,963
48.	Washington.....WA	..E..	.....12,277,766	.....12,635,396	.....4,837,839	.....4,729,672	.....15,391,864	.....15,765,865
49.	West Virginia.....WV	..E..	.....1,801,682	.....2,611,996	.....3,468,103	.....1,696,632	.....2,356,958	.....3,894,904
50.	Wisconsin.....WI	..E..	.....2,501,030	.....3,337,020	.....(334,474)	.....1,521,185	.....3,404,496	.....3,382,402
51.	Wyoming.....WY	..E..	.....261,409	.....372,548	.....(247)	.....17,975	.....407,554	.....566,923
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..	.....1,630,723	.....698,452	.....(12,954)	.....31,870	.....1,063,771	.....393,448
55.	US Virgin Islands.....VI	..E..	.....0	.....0	.....0	.....0	.....0	.....0
56.	Northern Mariana Islands.....MP	..N..	.....0	.....0	.....0	.....0	.....0	.....0
57.	Canada.....CAN	..N..	.....0	.....0	.....0	.....0	.....0	.....0
58.	Aggregate Other Alien.....OT	..XXX..	.....0	.....0	.....0	.....0	.....0	.....0
59.	Totals.....	..XXX..	.....678,525,305	.....480,334,758	.....232,807,006	.....140,246,984	.....884,409,617	.....676,338,172

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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...	98-0684843..	.....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	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.....
0.....	.....	0.....	98-1412720..	.....0	.....0	.....	Carolina Re, Ltd.....	BMU.....	IA.....	James River Group Inc.....	Ownership.....	...100.000	James River Group Holdings, Ltd.....	.....N.....	0.....

Q12

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,972,327	4,833,821	162.627	(0.691)
2. Allied lines.....	10,595,230	1,636,298	15.444	(90.828)
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	0	(1,510)	0.000	59.778
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	281,883	13,882	4.925	(63.953)
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	34,756	17,027	48.990	94.328
11.2. Medical professional liability - claims-made.....	8,648,967	7,876,147	91.065	76.389
12. Earthquake.....	2,773,305	467,995	16.875	(0.373)
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.....	196,917,277	119,020,274	60.442	59.254
17.2. Other liability-claims made.....	18,608,858	3,542,894	19.039	25.856
17.3. Excess workers' compensation.....	0	0	0.000	0.000
18.1. Products liability-occurrence.....	39,558,799	18,834,435	47.611	53.501
18.2. Products liability-claims made.....	10,151,790	(247,975)	(2.443)	7.019
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	304,211,131	242,007,659	79.553	68.140
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.....	594,754,323	398,000,947	66.919	58.213
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.....	1,565,878	4,581,626	2,124,873
2. Allied lines.....	3,422,390	15,178,915	8,695,132
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	30,964
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	(10,272)	295,688	202,696
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	3,961	15,226	44,291
11.2. Medical professional liability - claims made.....	2,891,792	9,959,082	13,655,699
12. Earthquake.....	1,593,487	3,730,676	2,144,986
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.....	90,080,060	258,231,161	153,424,278
17.2. Other liability-claims made.....	7,560,511	21,307,465	21,898,752
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	17,026,988	47,894,479	34,884,089
18.2. Products liability-claims made.....	4,238,455	11,611,529	9,441,225
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	108,353,984	305,719,458	233,787,773
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.....	236,727,234	678,525,305	480,334,758
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

Q14

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior.....	.....31,885	.....35,007	.....66,892	.....20,373	.....977	.....21,350	.....23,037	.....1,703	.....24,367	.....49,107	.....11,525	.....(7,960)	.....3,565
2. 2017.....	.....30,355	.....29,687	.....60,042	.....26,514	.....407	.....26,921	.....27,100	.....2,392	.....23,320	.....52,812	.....23,259	.....(3,568)	.....19,691
3. Subtotals 2017 + Prior.....	.....62,240	.....64,694	.....126,934	.....46,887	.....1,384	.....48,271	.....50,137	.....4,095	.....47,687	.....101,919	.....34,784	.....(11,528)	.....23,256
4. 2018.....	.....23,218	.....87,421	.....110,639	.....25,711	.....1,173	.....26,884	.....26,073	.....4,681	.....42,334	.....73,088	.....28,566	.....(39,233)	.....(10,667)
5. Subtotals 2018 + Prior.....	.....85,458	.....152,115	.....237,573	.....72,598	.....2,557	.....75,155	.....76,210	.....8,776	.....90,021	.....175,007	.....63,350	.....(50,761)	.....12,589
6. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....22,416	.....22,416	.....XXX.....	.....16,602	.....75,897	.....92,499	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals.....	.....85,458	.....152,115	.....237,573	.....72,598	.....24,973	.....97,571	.....76,210	.....25,378	.....165,918	.....267,506	.....63,350	.....(50,761)	.....12,589
8. Prior Year-End's Surplus As Regards Policyholders	.....147,636										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. ....74.1 %	2. ....(33.4)%	3. ....5.3 %
											Col. 13, Line 7 Line 8		
											4.8.5 %		

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

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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Deductible recoverable.....	3,631,560	1,366,886	2,264,674	975,606
2505. Other assets.....	1,285,606	0	1,285,606	258,128
2506. Claims expense receivable.....	340,860	0	340,860	0
2597. Summary of remaining write-ins for Line 25.....	5,258,026	1,366,886	3,891,140	1,233,734

JAMES RIVER INSURANCE COMPANY
SCHEDULE A - VERIFICATION
Real Estate

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

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and 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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	26,203,415	23,364,793
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	5,000,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	1,984,055	495,819
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	10,445,787	2,657,197
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).....	17,741,683	26,203,415
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	17,741,683	26,203,415

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	235,139,647	227,504,760
2. Cost of bonds and stocks acquired.....	135,052,664	151,934,002
3. Accrual of discount.....	254,250	403,640
4. Unrealized valuation increase (decrease).....	8,591,559	(3,303,695)
5. Total gain (loss) on disposals.....	(312,279)	1,670,207
6. Deduct consideration for bonds and stocks disposed of.....	154,853,768	142,402,066
7. Deduct amortization of premium.....	122,479	306,850
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	2,939,935	360,351
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	220,809,659	235,139,647
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	220,809,659	235,139,647

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	41,409,185	40,463,537	38,346,607	(22,679)	58,286,140	41,409,185	43,503,436	42,999,982
2. NAIC 2 (a).....	24,661,491	1,072,086	1,072,086	3,118	24,658,448	24,661,491	24,664,609	27,667,527
3. NAIC 3 (a).....	4,007,469	1,171,812	205,861	(34,370)	6,494,317	4,007,469	4,939,050	6,601,469
4. NAIC 4 (a).....	54,032,470	5,534,764	3,254,415	(1,660,156)	66,251,296	54,032,470	54,652,663	68,393,673
5. NAIC 5 (a).....	13,509,718	119,794	2,945,471	(37,031)	15,717,624	13,509,718	10,647,010	15,288,682
6. NAIC 6 (a).....	314,512	0	1,307	(90,861)	0	314,512	222,344	823,494
7. Total Bonds.....	137,934,845	48,361,993	45,825,747	(1,841,979)	171,407,825	137,934,845	138,629,112	161,774,827
PREFERRED STOCK								
8. NAIC 1.....	147,858	0	0	1,488	146,073	147,858	149,346	136,434
9. NAIC 2.....	49,405,734	0	675,115	3,225,334	47,909,353	49,405,734	51,955,953	43,604,729
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	49,553,592	0	675,115	3,226,822	48,055,426	49,553,592	52,105,299	43,741,163
15. Total Bonds and Preferred Stock.....	187,488,437	48,361,993	46,500,862	1,384,843	219,463,251	187,488,437	190,734,411	205,515,990

(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 \$.....1,741,385; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

JAMES RIVER INSURANCE COMPANY
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.....	.....1,741,385	.....XXX.....	.....1,739,109	.....0	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....397,555	.....497,952
2. Cost of short-term investments acquired.....	.....6,905,490	.....4,873,283
3. Accrual of discount.....	.....14,703	.....19,115
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....134	.....(52)
6. Deduct consideration received on disposals.....	.....5,576,497	.....4,992,743
7. Deduct amortization of premium.....	.....0	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....1,741,385	.....397,555
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....1,741,385	.....397,555

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 - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,017,793	69,201,126
2. Cost of cash equivalents acquired.....	32,625,727	8,210,539,831
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	34,308,312	8,270,723,164
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).....	7,335,208	9,017,793
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,335,208	9,017,793

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name, Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

Any Other Class of Asset - Unaffiliated

	Eagle Point Partners LP.....	Greenwich.....	CT..	Distribution.....	09/01/2015	07/01/2019	.....15,988,950	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,298,292	.....0	.....0	.....0	.....0
	AG Direct LLC.....	Wilmington.....	DE..	Distribution.....	06/04/2015	07/31/2019	.....3,730,231	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....160,505	.....0	.....0	.....0	.....0
	Anders Capital LLC.....	Schulenburg.....	TX..	Distribution.....	11/27/2017	09/20/2019	.....6,484,234	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....633,600	.....0	.....0	.....0	.....0
4299999. Total - Any Other Class of Asset - Unaffiliated.....							.....26,203,415	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,092,397	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							.....26,203,415	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,092,397	.....0	.....0	.....0	.....0
4699999. Totals.....							.....26,203,415	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,092,397	.....0	.....0	.....0	.....0

QE03

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment											
31329Q N6 4	UMBS - POOL ZA6713.....				08/29/2019.....	WELLS FARGO FINANCIAL.....		1,944,978	1,878,680	5,114	1FE.....
88275F PA 1	TEXAS ST DEPT OF HSG & CMNTY A.....				08/29/2019.....	RAMIREZ & CO INC.....		1,855,024	1,827,808	4,407	1FE.....
927781 TS 3	VIRGINIA ST CLG BLDG AUTH EDUC.....				08/29/2019.....	JP MORGAN SECURITIES INC.....		1,831,752	1,800,000	8,050	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							5,631,754	5,506,488	17,571	XXX.....
Bonds - Industrial and Miscellaneous											
03522A AG 5	ANHEUSER-BUSCH CO/INBEV.....				08/29/2019.....	EXCHANGE.....		1,072,086	1,000,000	2,839	2FE.....
06760P AC 5	BABSON CLO LTD 18-3A A1.....				08/29/2019.....	MORGAN STANLEY & CO.....		2,484,750	2,500,000	8,517	1FE.....
14310K AS 0	CARLYLE GLOBAL MARKET STRATEGI 13-4A A1R.....				08/29/2019.....	CITIGROUP GLOBAL MARKETS.....		1,979,986	2,000,000	8,258	1FE.....
26251L AC 8	DRYDEN SENIOR LOAN FUND 18-64A A.....				08/29/2019.....	MORGAN STANLEY & CO.....		1,981,610	2,000,000	7,629	1FE.....
34529S AA 7	FORD CREDIT AUTO OWNER TRUST/F 17-2 A.....				08/29/2019.....	BANK OF AMERICA.....		2,027,970	2,000,000	1,836	1FE.....
465968 AE 5	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A5.....				08/29/2019.....	JP MORGAN SECURITIES INC.....		2,182,960	2,000,000	5,373	1FE.....
46625H NX 4	JPMORGAN CHASE & CO.....				08/29/2019.....	JP MORGAN SECURITIES INC.....		2,010,196	2,000,000	17,000	1FE.....
57636Q AB 0	MASTERCARD INC.....				08/29/2019.....	CITIGROUP GLOBAL MARKETS.....		2,674,015	2,500,000	34,688	1FE.....
61691G AR 1	MORGAN STANLEY BAML TRUST 16-C32 A3.....				08/29/2019.....	MORGAN STANLEY & CO.....		2,170,460	2,000,000	5,381	1FE.....
61744Y AN 8	MORGAN STANLEY.....				08/29/2019.....	MORGAN STANLEY & CO.....		1,548,608	1,500,000	4,688	1FE.....
66989H AJ 7	NOVARTIS CAPITAL CORP.....				08/29/2019.....	BANK OF AMERICA.....		2,644,968	2,500,000	20,625	1FE.....
67021C AK 3	NSTAR ELECTRIC CO.....				08/29/2019.....	BANK OF AMERICA.....		2,629,183	2,500,000	23,472	1FE.....
74005P BP 8	PRAXAIR INC.....				08/29/2019.....	DEUTSCHE BANK.....		2,508,080	2,500,000	24,219	1FE.....
797440 BU 7	SAN DIEGO G & E.....				08/29/2019.....	CITIGROUP GLOBAL MARKETS.....		3,292,637	3,250,000	23,472	1FE.....
828807 DF 1	SIMON PROPERTY GROUP LP.....				09/04/2019.....	BANK OF AMERICA.....		989,300	1,000,000	0	1FE.....
95709T AL 4	WESTAR ENERGY INC.....				08/29/2019.....	WELLS FARGO FINANCIAL.....		2,365,697	2,250,000	17,875	1FE.....
89686Q AA 4	TRIVIUM PACKAGING FIN.....			D.....	07/19/2019.....	DIRECT.....		231,000	231,000	0	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....							34,793,506	33,731,000	205,872	XXX.....
Bonds - Bank Loans											
00216U AC 7	ASP UNIFRAX HOLDINGS INC TL B.....				06/12/2019.....	MORGAN STANLEY & CO.....		709,508	727,700	0	4FE.....
00956F AM 2	AIRX HOLDINGS INC TL.....				09/03/2019.....	JEFFERIES & COMPANY INC.....		101,171	104,300	0	4FE.....
01373Y AB 8	ALCHEMY US HOLDCO 1 LLC TL B.....				06/06/2019.....	GOLDMAN SACHS.....		66,533	66,700	0	4FE.....
25277B AB 4	DIAMOND SPORTS GROUP LLC TL B.....				07/18/2019.....	CHASE MANHATTAN BANK.....		797,990	802,000	0	3FE.....
29102T AB 8	EMERALD TOPCO INC TL B.....				07/23/2019.....	BARCLAYS CAPITAL.....		641,775	645,000	0	4FE.....
37249U AN 6	GENTIVA HEALTH SERVICES INC TL.....				06/12/2019.....	JP MORGAN SECURITIES INC.....		79,900	80,000	0	4FE.....
46049B AB 7	INTERNATIONAL TEXTILE GROUP TL.....				08/13/2019.....	BANK OF AMERICA.....		261,786	294,142	0	4FE.....
56388V AC 9	MANNINGTON MILLS INC TL B.....				07/25/2019.....	ROYAL BANK OF CANADA.....		320,514	323,751	0	4FE.....
57810J AC 2	MAYFIELD AGENCY BORROWER INC TL B.....				09/04/2019.....	BANK OF AMERICA.....		525,285	540,923	0	4FE.....
60935Q AJ 5	MONEYGRAM INTERNATIONAL INC TL B.....				06/11/2019.....	BANK OF AMERICA.....		415,487	421,814	0	4FE.....
67U54B AC 0	OAK PARENT INC TL.....				07/23/2019.....	ANTARES CAPITAL LP.....		31,287	31,600	0	4FE.....
71913Y AC 6	PHOENIX SERVICES MERGER SUB LLC TL.....				07/19/2019.....	BARCLAYS CAPITAL.....		153,106	153,682	0	4FE.....
74045B AC 1	PREGIS TOPCO CORP TL B.....				07/25/2019.....	CREDIT SUISSE FIRST BOSTON.....		732,221	735,900	0	4FE.....
85772E AB 2	PERFORM CONTENT SERVICES LTD/STATS TL B.....				07/17/2019.....	MORGAN STANLEY & CO.....		189,329	191,000	0	4FE.....
86736L AB 9	SUNGARD AS NEW HOLDINGS III EXIT TL 2L.....				09/06/2019.....	VARIOUS.....		13,332	29,525	0	5FE.....
87256F AE 4	TKC HOLDINGS INC TL 2L.....				08/01/2019.....	JEFFERIES & COMPANY INC.....		104,630	106,765	0	5FE.....
87403U AB 9	TAILWIND SMITH COOPER INTERMEDIATE TL.....				08/01/2019.....	JP MORGAN SECURITIES INC.....		735,938	750,000	0	4FE.....
90276D AB 5	UGI ENERGY SERVICES LLC TL B.....				08/08/2019.....	CREDIT SUISSE FIRST BOSTON.....		373,822	375,700	0	3FE.....
90350H AF 6	US ANESTHESIA PARTNERS INC TL.....				08/13/2019.....	CITIZENS FINANCIAL SERVICES INC.....		171,427	183,836	0	4FE.....
BL2386 28 4	INTERNAP CORP TL.....				09/19/2019.....	CAPITALIZED INTEREST.....		1,832	1,832	0	5FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
C2088H AB 6	CAN AM CONSTRUCTION INC/CANADA TL B.....	A.....	08/07/2019.....	MORGAN STANLEY & CO.....		.....168,497	.....172,818	.....0	4FE.....
8299999.	Total - Bonds - Bank Loans.....					.....6,595,370	.....6,738,988	.....0	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....47,020,630	.....45,976,476	.....223,443	.....XXX.....
8399999.	Total - Bonds.....					.....47,020,630	.....45,976,476	.....223,443	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
99C021 16 1	SUNGARD AS NEW HOLDINGS III EQUITY.....		05/03/2019.....	DIRECT.....	.....400.000	.....0	XXX	.....0	U.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.....0	XXX	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....0	XXX	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....0	XXX	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....0	XXX	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....47,020,630	XXX	.....223,443	.....XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

				3	4		5	6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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CUSIP Identification				Description				F o r e i g n	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 and Admini- strative Symbol/ Market Indicator (a)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
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31329Q	N6	4		UMBS - POOL ZA6713.....	..	08/29/2019.	WELLS FARGO FINANCIAL.....						1,944,9781,878,6801,944,97800000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000000

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.1

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			F o r e i g n	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 and Administrative Symbol/ Market Indicator (a)	
05349U BC 5	AVAYA INC TL B.....			F o r e i g n	09/30/2019.	SINK FUND PAYMENT.....		2,510	2,510	2,484	2,443	62	5	0	67	0	2,510	0	0	0	126	12/15/2024.	4FE.....	
05543C AC 0	BOBS DISCOUNT FURNITURE TL.....				09/30/2019.	SINK FUND PAYMENT.....		495	495	493	458	37	1	0	38	0	495	0	0	0	29	08/14/2023.	4FE.....	
05850F AB 2	BALL METALPACK FINCO LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		3,295	3,295	3,278	3,195	95	5	0	100	0	3,295	0	0	0	155	07/31/2025.	4FE.....	
08948E AB 3	BIG RIVER STEEL LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		1,676	1,676	1,659	1,670	17	(11)	0	6	0	1,676	0	0	0	96	08/23/2023.	4FE.....	
09259H AB 7	BLACKSTONE CQP HOLDCO LP TL B.....				06/10/2019.	VARIOUS.....		206,271	205,500	204,986	0	0	4	0	4	0	204,990	0	1,281	1,281	202	09/30/2024.	4FE.....	
10524M AN 7	BRAND ENERGY TL.....				09/30/2019.	SINK FUND PAYMENT.....		3,021	3,021	2,990	2,864	154	2	0	156	0	3,021	0	0	0	160	06/21/2024.	4FE.....	
10566U AC 2	BRAVE PARENT HOLDINGS INC TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,118	2,118	2,112	2,040	76	2	0	78	0	2,118	0	0	0	82	04/18/2025.	4FE.....	
12509E AB 6	CCS-CMGC HOLDINGS INC TL.....				09/30/2019.	SINK FUND PAYMENT.....		1,621	1,621	1,605	1,576	42	3	0	45	0	1,621	0	0	0	97	10/01/2025.	4FE.....	
12654N AC 7	CPM HOLDINGS INC TL.....				07/25/2019.	VARIOUS.....		226,266	228,552	227,980	223,693	4,324	182	0	4,506	0	228,199	0	(1,933)	(1,933)	9,155	11/17/2025.	4FE.....	
17026C AC 1	CHLOE OX PARENT LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		3,489	3,489	3,493	3,490	0	0	0	0	0	3,489	0	0	0	187	12/23/2024.	4FE.....	
20038G AB 4	COMFORT HOLDING (INNOCOR) TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,882	2,882	2,853	2,707	183	(8)	0	175	0	2,882	0	0	0	156	02/05/2024.	5FE.....	
20363A AF 3	COMMUNITY CARE HEALTH NETWORK TL.....				09/30/2019.	SINK FUND PAYMENT.....		1,863	1,863	1,858	1,808	55	0	0	55	0	1,863	0	0	0	101	02/17/2025.	4FE.....	
20589M AP 3	CONCENTRA INC TL 2L.....				09/20/2019.	SINK FUND PAYMENT.....		1,129,695	1,129,695	1,107,101	1,110,408	0	19,287	0	19,287	0	1,129,695	0	0	0	92,514	06/01/2023.	5FE.....	
21038K AE 7	CONSTELLIS HOLDINGS LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		3,262	3,262	3,229	3,110	162	(9)	0	153	0	3,262	0	0	0	147	04/21/2024.	4FE.....	
23243F AB 1	CYANCO INTERMEDIATE CORP TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,257	2,257	2,251	2,177	77	3	0	80	0	2,257	0	0	0	101	03/16/2025.	4FE.....	
24701P AC 0	DELIVER BUYER INC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		1,877	1,877	1,859	1,842	37	(3)	0	34	0	1,877	0	0	0	119	05/01/2024.	4FE.....	
25277B AB 4	DIAMOND SPORTS GROUP LLC TL B.....				07/18/2019.	VARIOUS.....		178,868	178,200	177,309	0	0	13	0	13	0	177,322	0	1,546	1,546	(19)	08/24/2026.	3FE.....	
29216J AC 1	EMPLOYBRIDGE LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		10,548	10,548	10,460	10,359	157	33	0	190	0	10,548	0	0	0	566	04/18/2025.	4FE.....	
29279E AB 8	ELECTRICAL COMPONENTS INTERNATIONAL TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,521	2,521	2,495	2,445	67	8	0	75	0	2,521	0	0	0	130	06/26/2025.	4FE.....	
29373U AC 5	ENTERPRISE HEALTHCARE TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,375	2,375	2,369	2,211	162	2	0	164	0	2,375	0	0	0	111	10/10/2025.	4FE.....	
31850F AT 9	FIRST AMERICAN PAYMENT SYSTEM TL.....				09/12/2019.	SINK FUND PAYMENT.....		57,421	57,421	56,847	57,133	192	96	0	288	0	57,421	0	0	0	2,471	01/05/2024.	4FE.....	
34721H AB 5	FORT DEARBOORN (FORTRESS) TL.....				09/30/2019.	SINK FUND PAYMENT.....		627	627	599	609	15	4	0	19	0	627	0	0	0	25	10/19/2023.	4FE.....	
36165Y AB 6	GC EOS BUYER INC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		1,437	1,437	1,394	1,433	0	5	0	5	0	1,437	0	0	0	83	08/01/2025.	4FE.....	
37249U AN 6	GENTIVA HEALTH SERVICES INC TL.....				09/30/2019.	VARIOUS.....		167,732	167,524	165,851	161,890	4,022	164	0	4,186	0	166,277	0	1,455	1,455	5,051	07/02/2025.	4FE.....	
37610G AB 4	RECORDED BOOKS INC TL.....				09/30/2019.	SINK FUND PAYMENT.....		864	864	855	855	7	2	0	9	0	864	0	0	0	46	08/29/2025.	4FE.....	
37956K AB 7	GLOBAL APPLIANCE INC (SHARK NINJA) TL B.....				08/01/2019.	JP MORGAN SECURITIES INC....		843,813	845,928	837,469	797,132	44,548	1,037	0	45,585	0	842,718	0	1,095	1,095	34,252	09/29/2024.	4FE.....	
38019U AB 8	GO WIRELESS INC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		7,015	7,015	6,945	6,827	177	11	0	188	0	7,015	0	0	0	474	12/22/2024.	4FE.....	
40420L AE 1	HOUGHTON INTL TL.....				08/01/2019.	SINK FUND PAYMENT.....		532,994	532,994	519,104	527,664	2,307	3,023	0	5,330	0	532,994	0	0	0	34,644	12/21/2020.	5FE.....	
40426B AC 1	HENRY CO LLC TL B.....				09/30/2019.	SINK FUND PAYMENT.....		1,530	1,530	1,522	1,480	52	(2)	0	50	0	1,530	0	0	0	75	10/05/2023.	4FE.....	
40435Y AB 2	PATRIOT CONTAINER CORP TL.....				09/30/2019.	SINK FUND PAYMENT.....		2,703	2,703	2,689	2,629	71	3	0	74	0	2,703	0	0	0	123	03/20/2025.	4FE.....	
43455J AT 5	HOFFMASTER GROUP INC TL.....				09/30/2019.	SINK FUND PAYMENT.....		359	359	356	353	6	1	0	7	0	359	0	0	0	18	11/21/2023.	4FE.....	
44958A AJ 6	IG INVESTMENTS HOLDINGS LLC TL.....				09/30/2019.	SINK FUND PAYMENT.....		778	778	775	758	20	1	0	21	0	778	0	0	0	37	05/23/2025.	4FE.....	
46049B AB 7	INTERNATIONAL TEXTILE GROUP TL.....				09/30/2019.	SINK FUND PAYMENT.....		1,886	1,886	1,678	0	0	2	0	2	0	1,886	0	0	0	4	05/01/2024.	4FE.....	
47117F AG 2	JASON INC TL.....				07/24/2019.	VARIOUS.....		1,030,121	1,132,001	1,114,551	1,090,484	39,776	726	71,150	(30,648)	0	1,059,836	0	(29,715)	(29,715)	45,213	06/30/2021.	5FE.....	
48234K AC 6	K&N PARENT INC TL.....				09/30/2019.	SINK FUND PAYMENT.....		379	379	381	372	8	(1)	0	7	0	379	0	0	0	21	10/20/2023.	4FE.....	
50226B AD 0	LSF9 ATLANTIS HOLDINGS LLC TL.....				09/30/2019.	SINK FUND PAYMENT.....		3,428	3,428	3,394	3,263	162	3	0	165	0	3,428	0	0	0	222	05/01/2023.	4FE.....	
51187G AC 6	WORLDSTRIDES TL B.....				09/30/2019.	SINK FUND PAYMENT.....		2,594	2,594	2,588	2,522	73	(1)	0	72	0	2,594	0	0	0	129	12/16/2024.	4FE.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.2

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		F o r e i g n	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 and Administrative Symbol/Market Indicator (a)
53226D AD 0	LIGHTHOUSE NETWORK LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....3,274	.....3,274	.....3,258	.....3,253	.....33	.....(11)	.....0	.....22	.....0	.....3,274	.....0	.....0	.....0	.....177	11/29/2024.	4FE.....
55292H AB 9	MLN US HOLDCO LLC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,189	.....2,189	.....2,183	.....2,121	.....68	.....0	.....0	.....68	.....0	.....2,189	.....0	.....0	.....0	.....115	11/30/2025.	4FE.....
57810J AC 2	MAYFIELD AGENCY BORROWER INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,775	.....2,775	.....2,735	.....1,370	.....39	.....0	.....0	.....39	.....0	.....2,775	.....0	.....0	.....0	.....82	02/28/2025.	4FE.....
59564H AC 0	AL MIDCOAST HOLDINGS LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,962	.....1,962	.....1,943	.....1,910	.....45	.....7	.....0	.....52	.....0	.....1,962	.....0	.....0	.....0	.....120	08/01/2025.	3FE.....
60935Q AJ 5	B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,055	.....1,055	.....1,039	.....0	.....0	.....0	.....0	.....0	.....0	.....1,055	.....0	.....0	.....0	.....20	06/30/2023.	4FE.....
62871N AK 1	NAB HOLDINGS LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,270	.....1,270	.....1,263	.....1,206	.....65	.....(1)	.....0	.....64	.....0	.....1,270	.....0	.....0	.....0	.....54	07/01/2024.	4FE.....
62939J AM 6	NRC US HOLDING CO LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,979	.....1,979	.....1,959	.....1,970	.....3	.....6	.....0	.....9	.....0	.....1,979	.....0	.....0	.....0	.....117	06/11/2024.	4FE.....
67U54B AC 0	OAK PARENT INC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,290	.....2,290	.....2,242	.....2,105	.....89	.....3	.....0	.....92	.....0	.....2,290	.....0	.....0	.....0	.....116	10/26/2023.	4FE.....
68162R AC 5	WEST CORP (OLYMPUS) TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,912	.....2,912	.....2,887	.....2,673	.....236	.....4	.....0	.....240	.....0	.....2,912	.....0	.....0	.....0	.....176	10/10/2024.	4FE.....
68162R AD 3	WEST CORP TL B1.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....51	.....51	.....51	.....47	.....4	.....0	.....0	.....4	.....0	.....51	.....0	.....0	.....0	.....3	10/10/2024.	4FE.....
68347R AF 6	OPAL ACQUISITION INC TL B.....		..	09/30/2019.	VARIOUS.....		.....74,143	.....87,505	.....86,632	.....77,048	.....10,457	.....0	.....0	.....10,457	.....0	.....87,505	.....0	.....(13,362)	.....(13,362)	.....4,499	11/27/2022.	5FE.....
69361C AJ 0	PSC INDUSTRIAL OUTSOURCING LP TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,215	.....1,215	.....1,203	.....1,190	.....24	.....1	.....0	.....25	.....0	.....1,215	.....0	.....0	.....0	.....57	10/11/2024.	4FE.....
71677H AG 0	PETSMART INC TL B.....		..	07/22/2019.	VARIOUS.....		.....827,121	.....849,063	.....841,422	.....669,192	.....180,122	.....(250)	.....0	.....179,872	.....0	.....849,063	.....0	.....(21,942)	.....(21,942)	.....38,018	03/11/2022.	4FE.....
71913Y AC 6	PHOENIX SERVICES MERGER SUB LLC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....495	.....495	.....493	.....251	.....9	.....0	.....0	.....9	.....0	.....495	.....0	.....0	.....0	.....14	03/01/2025.	4FE.....
72913G AG 4	PLH GROUP INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....5,876	.....5,876	.....5,700	.....5,827	.....15	.....35	.....0	.....50	.....0	.....5,876	.....0	.....0	.....0	.....388	08/07/2023.	4FE.....
74274L AC 1	PRIORITY PAYMENT SYSTEMS TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,095	.....2,095	.....2,053	.....2,085	.....5	.....5	.....0	.....10	.....0	.....2,095	.....0	.....0	.....0	.....118	01/03/2023.	4FE.....
76100L AH 5	RESEARCH NOW GROUP INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....802	.....802	.....764	.....798	.....0	.....4	.....0	.....4	.....0	.....802	.....0	.....0	.....0	.....38	12/20/2024.	4FE.....
78411E AC 2	SPECIALTYCARE INC TL.....		..	07/02/2019.	SINK FUND PAYMENT.....		.....253	.....253	.....251	.....245	.....7	.....0	.....0	.....7	.....0	.....253	.....0	.....0	.....0	.....12	09/01/2023.	4FE.....
78662T AB 7	SAGE BORROWCO LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,085	.....1,085	.....1,074	.....0	.....0	.....1	.....0	.....1	.....0	.....1,085	.....0	.....0	.....0	.....21	06/20/2026.	4FE.....
82087U AB 3	SHEARERS FOODS TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....16,621	.....16,621	.....16,488	.....15,914	.....666	.....41	.....0	.....707	.....0	.....16,621	.....0	.....0	.....0	.....687	06/30/2021.	4FE.....
84763N AB 6	KPEX HOLDINGS INC (SPECTRUM PLASTIC) TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....939	.....939	.....937	.....892	.....47	.....(1)	.....0	.....46	.....0	.....939	.....0	.....0	.....0	.....40	01/31/2025.	4FE.....
87164G AM 5	SYNIVERSE HOLDINGS INC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,662	.....1,662	.....1,645	.....1,493	.....166	.....3	.....0	.....169	.....0	.....1,662	.....0	.....0	.....0	.....94	03/09/2023.	4FE.....
87256F AB 0	TKC HOLDINGS INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,706	.....1,706	.....1,697	.....1,621	.....88	.....(4)	.....0	.....84	.....0	.....1,706	.....0	.....0	.....0	.....80	02/01/2023.	4FE.....
87264N AB 3	TPF II POWER LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....4,043	.....4,043	.....4,013	.....3,962	.....69	.....12	.....0	.....81	.....0	.....4,043	.....0	.....0	.....0	.....177	10/02/2023.	3FE.....
89609U AE 1	TRICO GROUP LLC TL B2.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....11,300	.....11,300	.....11,074	.....11,162	.....91	.....47	.....0	.....138	.....0	.....11,300	.....0	.....0	.....0	.....1,039	02/02/2024.	4FE.....
89677U AB 4	BIOPLAN USA INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,442	.....1,442	.....1,222	.....1,409	.....3	.....30	.....0	.....33	.....0	.....1,442	.....0	.....0	.....0	.....78	09/23/2021.	4FE.....
89778P AB 3	TRUCK HERO INC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,549	.....1,549	.....1,534	.....1,502	.....46	.....1	.....0	.....47	.....0	.....1,549	.....0	.....0	.....0	.....73	04/22/2024.	4FE.....
90276D AB 5	UGI ENERGY SERVICES LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....939	.....939	.....935	.....0	.....0	.....0	.....0	.....0	.....0	.....939	.....0	.....0	.....0	.....7	08/13/2026.	3FE.....
90350H AF 6	US ANESTHESIA PARTNERS INC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....469	.....469	.....437	.....0	.....0	.....1	.....0	.....1	.....0	.....469	.....0	.....0	.....0	.....3	06/23/2024.	4FE.....
91822U AF 5	VC GB HOLDINGS INC TL 2L.....		..	08/30/2019.	SINK FUND PAYMENT.....		.....128,700	.....128,700	.....126,770	.....124,696	.....3,432	.....572	.....0	.....4,004	.....0	.....128,700	.....0	.....0	.....0	.....8,670	02/28/2025.	5FE.....
91822U AG 3	VC GB HOLDINGS INC TL.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....481	.....481	.....467	.....479	.....0	.....2	.....0	.....2	.....0	.....481	.....0	.....0	.....0	.....19	02/28/2024.	4FE.....
92346N AB 5	VERIFONE SYSTEMS INC TL.....		..	07/31/2019.	SINK FUND PAYMENT.....		.....2,544	.....2,544	.....2,531	.....2,447	.....81	.....16	.....0	.....97	.....0	.....2,544	.....0	.....0	.....0	.....85	08/20/2025.	4FE.....
92484P AF 3	STARFISH-V MERGER SUB INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....1,746	.....1,746	.....1,741	.....1,724	.....20	.....2	.....0	.....22	.....0	.....1,746	.....0	.....0	.....0	.....91	08/16/2024.	4FE.....
948627 AW 4	WEIGHT WATCHERS INTERNATIONAL TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....21,594	.....21,594	.....21,162	.....21,416	.....0	.....178	.....0	.....178	.....0	.....21,594	.....0	.....0	.....0	.....1,219	11/29/2024.	3FE.....
97654Q AE 7	WIRECO WORLDGROUP INC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,773	.....2,773	.....2,745	.....2,748	.....19	.....6	.....0	.....25	.....0	.....2,773	.....0	.....0	.....0	.....156	09/29/2023.	4FE.....
97654Y AB 6	WIREPATH HOME SYSTEMS LLC TL B.....		..	09/30/2019.	SINK FUND PAYMENT.....		.....2,777	.....2,777	.....2,777	.....2,694	.....83	.....0	.....0	.....83	.....0	.....2,777	.....0	.....0	.....0	.....151	08/05/2024.	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				F o r e i g n	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 and Administrative Symbol/ Market Indicator (a)	
BL2386 28 4				INTERNAP CORP TL.....					..	09/30/2019.		SINK FUND PAYMENT.....				2,382		2,382		2,365		2,366		9		6		0		15		0		2,382		0		0		0		174		04/06/2022.		5FE.....
74274X AC 5				SANDVINE CORP TL.....				A	09/30/2019.		SINK FUND PAYMENT.....				1,075		1,075		1,069		1,051		22		2		0		24		0		1,075		0		0		0		62		10/31/2025.		4FE.....	
C2088H AB 6				CAN AM CONSTRUCTION INC/CANADA TL B				A	09/27/2019.		SINK FUND PAYMENT.....				441		441		430		0		0		0		0		0		441		0		0		0		0		4		07/01/2024.		4FE.....	
44928Q AE 9				IBC CAPITAL LTD TL B1.....				D	09/30/2019.		VARIOUS.....				42,496		42,599		42,493		40,949		1,584		40		0		1,624		0		42,573		0		(76)		(76)		1,415		09/11/2023.		4FE.....	
64911C AB 3				VAC GERMANY HOLDING GMBH TL B...				D	09/30/2019.		SINK FUND PAYMENT.....				2,123		2,123		2,112		2,121		7		(5)		0		2		0		2,123		0		0		0		106		03/08/2025.		4FE.....	
L3434L AC 4				EVERGREEN SKILLS LUX SARL TL.....				D	07/31/2019.		SINK FUND PAYMENT.....				979		979		847		830		128		22		0		150		0		979		0		0		0		42		04/28/2021.		5FE.....	
8299999.				Total - Bonds - Bank Loans.....											6,114,405		6,254,446		6,171,976		5,509,067		315,760		27,573		71,150		272,183		0		6,176,057		0		(61,651)		(61,651)		303,595		XXX		XXX	
8399997.				Total - Bonds - Part 4.....											45,768,719		44,705,668		45,830,892		5,509,067		315,760		26,977		71,150		271,587		0		45,825,751		0		(57,031)		(57,031)		530,388		XXX		XXX	
8399999.				Total - Bonds.....											45,768,719		44,705,668		45,830,892		5,509,067		315,760		26,977		71,150		271,587		0		45,825,751		0		(57,031)		(57,031)		530,388		XXX		XXX	
Preferred Stocks - Industrial and Miscellaneous																																														
054937 20 6				BB&T CORPORATION 5.85%.....				..	09/01/2019.		SECURITY CALLED BY ISSUER at 25.000		23,000.000		575,000		25.00		584,920		562,810		22,110		0		0		22,110		0		584,920		0		(9,920)		(9,920)		25,228		XXX		P2FEU.....	
481246 70 0				JPMORGAN CHASE & CO.....				..	09/01/2019.		SECURITY CALLED BY ISSUER at 25.000		3,500.000		87,500		25.00		90,195		88,795		1,400		0		0		1,400		0		90,195		0		(2,695)		(2,695)		4,134		XXX		P2FEL.....	
8499999.				Total - Preferred Stocks - Industrial and Miscellaneous.....											662,500		XXX		675,115		651,605		23,510		0		0		23,510		0		675,115		0		(12,615)		(12,615)		29,362		XXX		XXX	
8999997.				Total - Preferred Stocks - Part 4.....											662,500		XXX		675,115		651,605		23,510		0		0		23,510		0		675,115		0		(12,615)		(12,615)		29,362		XXX		XXX	
8999999.				Total - Preferred Stocks.....											662,500		XXX		675,115		651,605		23,510		0		0		23,510		0		675,115		0		(12,615)		(12,615)		29,362		XXX		XXX	
9899999.				Total - Preferred and Common Stocks.....											662,500		XXX		675,115		651,605		23,510		0		0		23,510		0		675,115		0		(12,615)		(12,615)		29,362		XXX		XXX	
9999999.				Total - Bonds, Preferred and Common Stocks.....											46,431,219		XXX		46,506,007		6,160,672		339,270		26,977		71,150		295,097		0		46,500,866		0		(69,646)		(69,646)		559,750		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

JAMES RIVER INSURANCE COMPANY

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								
Key Bank N.A..... Cleveland OH.....	.....	.....0.000	.....0	.....0	.....119,061,007	.....124,354,769	.....158,604,488	XXX
Federal Home Loan Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....10,615	.....10,634	.....23,647	XXX
US Bank..... Washington DC.....	.....	.....0.000	.....0	.....0	.....10,744	.....822,755	.....215,292	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....119,082,366	.....125,188,158	.....158,843,427	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....119,082,366	.....125,188,158	.....158,843,427	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....119,082,366	.....125,188,158	.....158,843,427	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
60934N 50 0	FEDERATED TREASURY OBLIGA-IS.....						09/16/2019.....	.....0.000		.....199,151	.....0	.....0
94975H 31 2	WELLS FARGO ADV TR PL MM-SVC.....						09/17/2019.....	.....0.000		.....7,136,057	.....0	.....15,143
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										.....7,335,208	.....0	.....15,143
8899999. Total - Cash Equivalents										.....7,335,208	.....0	.....15,143



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	19,895	20,195	0	0	(4,557)	0	0	15,168
2.	Alaska.....	AK	0	0	0	0	0	0	0	0
3.	Arizona.....	AZ	76,153	67,970	0	0	(38,600)	0	0	51,058
4.	Arkansas.....	AR	123,689	109,222	0	0	34,551	0	0	82,046
5.	California.....	CA	429,372	385,901	476,955	3	(113,393)	580,000	9	289,886
6.	Colorado.....	CO	70,573	47,766	0	0	9,356	0	0	35,881
7.	Connecticut.....	CT	8,454	6,323	0	0	1,301	0	0	4,750
8.	Delaware.....	DE	25,362	31,129	0	0	17,290	0	0	23,384
9.	District of Columbia.....	DC	0	3,831	0	0	895	0	0	2,878
10.	Florida.....	FL	0	7,555	0	0	2,022	0	0	5,675
11.	Georgia.....	GA	57,897	68,014	88,740	1	52,764	0	0	51,091
12.	Hawaii.....	HI	0	0	0	0	0	0	0	0
13.	Idaho.....	ID	9,814	7,944	0	0	3,104	0	0	5,967
14.	Illinois.....	IL	31,436	15,240	0	0	1,873	0	0	11,448
15.	Indiana.....	IN	0	0	0	0	0	0	0	0
16.	Iowa.....	IA	0	0	0	0	(1,215)	0	0	0
17.	Kansas.....	KS	0	0	0	0	0	0	0	0
18.	Kentucky.....	KY	0	1,780	0	0	(94)	0	0	1,337
19.	Louisiana.....	LA	0	0	0	0	(702)	0	0	0
20.	Maine.....	ME	0	6,402	0	0	818	0	0	4,809
21.	Maryland.....	MD	107,267	90,296	0	0	5,558	0	0	67,829
22.	Massachusetts.....	MA	6,388	7,018	0	0	1,942	0	0	5,272
23.	Michigan.....	MI	44,816	39,434	0	0	4,470	1	1	29,623
24.	Minnesota.....	MN	8,359	8,472	0	0	1,962	0	0	6,364
25.	Mississippi.....	MS	39,320	10,166	0	0	2,094	0	0	7,636
26.	Missouri.....	MO	20,828	18,760	0	0	4,537	0	0	14,092
27.	Montana.....	MT	4,529	681	0	0	511	0	0	511
28.	Nebraska.....	NE	3,000	4,946	0	0	671	0	0	3,715
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	0	0	40,000	2	(13,131)	0	1	0
32.	New Mexico.....	NM	31,127	21,128	0	0	(421)	0	0	15,871
33.	New York.....	NY	0	0	0	0	0	0	0	0
34.	North Carolina.....	NC	23,488	17,567	0	0	(5,046)	0	0	13,196
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	0	10,210	650,000	1	3,589	0	0	7,670
38.	Oregon.....	OR	10,598	7,348	0	0	1,321	0	0	5,520
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	15,414	5,176	0	0	(8,538)	2	1	3,888
42.	South Dakota.....	SD	0	0	0	0	0	0	0	0
43.	Tennessee.....	TN	79,683	70,727	0	0	939	0	0	53,129
44.	Texas.....	TX	131,717	151,733	0	0	78,408	150,000	2	113,980
45.	Utah.....	UT	6,159	9,829	0	0	(69)	0	0	7,384
46.	Vermont.....	VT	0	0	0	0	0	0	0	0
47.	Virginia.....	VA	93,511	97,921	0	0	67,982	50,000	1	73,557
48.	Washington.....	WA	37,783	24,865	0	0	55,129	50,000	1	18,678
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	493	0	0	2,895
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.....		1,516,632	1,379,402	1,255,695	7	167,814	830,003	16	1,036,188

DETAILS OF WRITE-INS

58001.	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0
58002.	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0
58003.	.....	.....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
58999.	Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	.....0	.....0	.....0	.....0	.....0	.....0	.....0

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE



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

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

Other Health Care Facilities

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
					3	4		6	7	
States, Etc.			Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....	AL.....	39,252	29,352	0	0	(1,634)	0	0	12,347
2.	Alaska.....	AK.....	62,939	48,218	0	0	3,707	0	0	11,507
3.	Arizona.....	AZ.....	21,503	17,968	0	0	107,067	300,000	2	8,944
4.	Arkansas.....	AR.....	35,884	27,408	0	0	1,290	0	0	6,541
5.	California.....	CA.....	4,537,404	3,834,284	5,348,925	21	3,744,570	3,979,000	35	942,245
6.	Colorado.....	CO.....	36,835	30,551	0	0	(592)	0	0	7,291
7.	Connecticut.....	CT.....	32,634	40,787	0	0	(2,710)	0	0	9,734
8.	Delaware.....	DE.....	525	106	0	0	(83)	0	0	25
9.	District of Columbia.....	DC.....	20,228	13,665	0	0	(1,223)	0	0	3,261
10.	Florida.....	FL.....	312,227	260,868	0	0	76,735	325,000	2	68,114
11.	Georgia.....	GA.....	83,843	65,700	0	0	76,901	95,000	1	16,889
12.	Hawaii.....	HI.....	3,925	1,536	0	0	(449)	0	0	367
13.	Idaho.....	ID.....	32,353	27,944	0	0	45,464	50,000	2	6,669
14.	Illinois.....	IL.....	49,998	288,267	100,000	1	2,188,086	4,045,001	32	68,795
15.	Indiana.....	IN.....	17,678	16,791	0	0	(820)	0	0	4,007
16.	Iowa.....	IA.....	181	69	0	0	16	0	0	16
17.	Kansas.....	KS.....	0	4,135	0	0	(435)	0	0	987
18.	Kentucky.....	KY.....	705,659	369,787	0	0	158,839	436,000	10	94,658
19.	Louisiana.....	LA.....	2,085	11,576	0	0	(3,780)	0	0	2,763
20.	Maine.....	ME.....	9,681	21,179	0	0	(4,615)	0	0	5,054
21.	Maryland.....	MD.....	55,999	51,128	0	0	(9,567)	0	0	12,202
22.	Massachusetts.....	MA.....	34,919	38,271	0	0	(4,768)	0	0	11,554
23.	Michigan.....	MI.....	29,647	22,399	0	0	(609)	0	0	5,346
24.	Minnesota.....	MN.....	63,065	61,946	132,500	1	127,072	0	0	14,784
25.	Mississippi.....	MS.....	35,203	41,296	10,000	1	7,030	0	0	9,855
26.	Missouri.....	MO.....	420,770	307,728	350,000	3	6,286	75,000	1	77,868
27.	Montana.....	MT.....	23,994	19,952	15,000	1	(1,773)	100,000	1	4,762
28.	Nebraska.....	NE.....	0	6,435	0	0	(5,128)	0	0	1,536
29.	Nevada.....	NV.....	34,600	25,535	0	0	(800)	0	0	6,094
30.	New Hampshire.....	NH.....	542	2,902	0	0	(1,851)	0	1	692
31.	New Jersey.....	NJ.....	68,429	102,432	0	0	(1,338)	100,000	1	53,992
32.	New Mexico.....	NM.....	5,707	16,638	0	0	2,191	1	2	3,971
33.	New York.....	NY.....	457,715	496,184	3,632	0	223,683	852,600	25	118,415
34.	North Carolina.....	NC.....	45,531	51,695	500	2	1,685	0	0	12,337
35.	North Dakota.....	ND.....	7,305	6,658	0	0	(582)	0	0	1,589
36.	Ohio.....	OH.....	0	0	0	0	0	0	0	0
37.	Oklahoma.....	OK.....	211,637	152,194	1,050,171	3	(66,244)	4,751	0	36,321
38.	Oregon.....	OR.....	60,969	45,911	0	0	1,531	0	0	10,957
39.	Pennsylvania.....	PA.....	97,413	108,352	0	0	(1,587)	0	0	32,852
40.	Rhode Island.....	RI.....	0	0	0	0	(1,809)	0	0	0
41.	South Carolina.....	SC.....	48,832	47,667	475,000	1	427,129	0	0	11,376
42.	South Dakota.....	SD.....	19,681	23,035	0	0	(141)	0	0	5,497
43.	Tennessee.....	TN.....	293,778	157,556	55,000	2	431,583	470,100	8	37,601
44.	Texas.....	TX.....	144,810	96,229	0	0	117,300	125,000	1	22,965
45.	Utah.....	UT.....	18,212	27,944	73,805	2	109,096	750,000	5	6,669
46.	Vermont.....	VT.....	16,514	7,821	0	0	(1,265)	100,001	2	1,866
47.	Virginia.....	VA.....	24,754	26,778	0	0	(5,879)	0	0	6,391
48.	Washington.....	WA.....	185,389	162,098	0	0	(9,216)	1,501	2	56,240
49.	West Virginia.....	WV.....	0	0	0	0	0	0	0	0
50.	Wisconsin.....	WI.....	47,185	86,873	0	0	(2,497)	1	1	25,899
51.	Wyoming.....	WY.....	242	473	0	0	(505)	0	0	113
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.....		8,457,676	7,304,321	7,614,533	38	7,725,361	11,808,956	134	1,859,958

DETAILS OF WRITE-INS

58001.	.....	0	0	0	0	0	0	0
58002.	.....	0	0	0	0	0	0	0
58003.	.....	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
58999.	Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0

JAMES RIVER INSURANCE COMPANY
Overflow Page for Write-Ins

NONE