



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

James River Insurance Company

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

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 06/30/1987 Commenced Business 09/11/1987

Statutory Home Office 50 WEST BROAD STREET, SUITE 1330, COLUMBUS, OH, US 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6641 WEST BROAD STREET, SUITE 300
(Street and Number) RICHMOND, VA, US 23230, 804-289-2713
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. BOX 27648, RICHMOND, VA, US 23261
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6641 WEST BROAD STREET, SUITE 300
(Street and Number) RICHMOND, VA, US 23230, 804-289-2713
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.jamesriverins.com

Statutory Statement Contact PATRICIA AILEEN SELLS, 804-289-2711
(Name) Patricia.Sells@jamesriverins.com, 804-420-1059
(E-mail Address) (Area Code) (Telephone Number) (FAX Number)

OFFICERS

PRESIDENT AND CEO RICHARD JOHN SCHMITZER SVP AND CFO TIMOTHY SEAN MACALEESE
TREASURER AND CONTROLLER PATRICIA AILEEN SELLS CHAIRPERSON OF THE BOARD SARAH CASEY DORAN

OTHER

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
TIMOTHY SEAN MACALEESE COURTENAY GRAY WARREN

State of VIRGINIA SS:
County of HENRICO

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

Richard John Schmitzter
President and CEO

Patricia Aileen Sells
Treasurer and Controller

Timothy Sean MacAleese
SVP and CFO

Subscribed and sworn to before me this
day of _____

a. Is this an original filing?
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Yes [] No []

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	274,609,276	0	274,609,276	288,804,675
2. Stocks:				
2.1 Preferred stocks	38,298,500	0	38,298,500	44,593,564
2.2 Common stocks	45,661,996	0	45,661,996	39,353,378
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 \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 46,105,183), cash equivalents (\$ 766,612,187) and short-term investments (\$ 5,721,498)	818,438,868	0	818,438,868	921,875,673
6. Contract loans (including \$ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	13,837,166	0	13,837,166	9,096,279
9. Receivables for securities	2,304,745	0	2,304,745	4,785,152
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)	1,193,150,551	0	1,193,150,551	1,308,508,721
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,221,209	0	2,221,209	2,128,482
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	111,842,688	7,962,249	103,880,439	122,119,366
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	100,009,636	0	100,009,636	78,614,616
16.2 Funds held by or deposited with reinsured companies	207,853,872	0	207,853,872	198,641,670
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	10,322,260	0	10,322,260	2,091,912
18.2 Net deferred tax asset	14,178,231	1,460,089	12,718,142	12,739,860
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	3,114,016	0	3,114,016	130,370
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	52,186,990	1,436,484	50,750,506	47,275,654
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,694,879,453	10,858,822	1,684,020,631	1,772,250,651
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,694,879,453	10,858,822	1,684,020,631	1,772,250,651
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Claims deposit	2,524,441	0	2,524,441	2,514,448
2502. Claims receivable	46,640,383	0	46,640,383	43,592,515
2503. Service fees receivable	442,570	0	442,570	219,846
2598. Summary of remaining write-ins for Line 25 from overflow page	2,579,596	1,436,484	1,143,112	948,845
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	52,186,990	1,436,484	50,750,506	47,275,654

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 11,262,314)	215,598,034	183,688,205
2. Reinsurance payable on paid losses and loss adjustment expenses	18,376,202	7,965,876
3. Loss adjustment expenses	85,230,293	76,348,866
4. Commissions payable, contingent commissions and other similar charges	750,000	2,712,557
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 333,276,561 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)	48,044,973	48,231,214
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)	106,906,377	96,235,902
13. Funds held by company under reinsurance treaties	293,182,740	280,290,292
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)	231,000	231,000
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	454,044	6,295,862
20. Derivatives	0	0
21. Payable for securities	4,201,759	2,588,131
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	791,381,849	895,245,355
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,564,357,271	1,599,833,260
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,564,357,271	1,599,833,260
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	128,265,276	128,265,276
35. Unassigned funds (surplus)	(12,149,416)	40,604,615
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	119,663,360	172,417,391
38. Totals (Page 2, Line 28, Col. 3)	1,684,020,631	1,772,250,651
DETAILS OF WRITE-INS		
2501. Deferred ceding commission	30,986,143	30,260,600
2502. Funds held on deposit	751,667,819	859,919,711
2503. Other liabilities	8,727,887	5,065,044
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	791,381,849	895,245,355
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE 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 \$ 181,498,689)	185,727,695	138,521,272	611,592,782
1.2 Assumed (written \$ 23,380,111)	23,220,884	19,558,215	83,143,516
1.3 Ceded (written \$ 179,763,880)	183,647,420	136,103,195	602,735,200
1.4 Net (written \$ 25,114,920)	25,301,159	21,976,292	92,001,098
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 11,414,221):			
2.1 Direct	236,254,498	58,988,237	337,578,696
2.2 Assumed	10,177,065	8,167,873	30,926,347
2.3 Ceded	194,604,712	58,141,641	309,240,075
2.4 Net	51,826,851	9,014,469	59,264,968
3. Loss adjustment expenses incurred	18,769,749	9,834,395	35,257,256
4. Other underwriting expenses incurred	1,420,930	5,631,479	10,510,183
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	72,017,530	24,480,343	105,032,407
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(46,716,371)	(2,504,051)	(13,031,309)
INVESTMENT INCOME			
9. Net investment income earned	3,516,579	7,675,869	18,198,604
10. Net realized capital gains (losses) less capital gains tax of \$ 65,601	246,787	(1,596,175)	(8,632,986)
11. Net investment gain (loss) (Lines 9 + 10)	3,763,366	6,079,694	9,565,618
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 98,008)	(98,008)	(71,178)	(402,088)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	260,754	(453,926)
15. Total other income (Lines 12 through 14)	(98,008)	189,576	(856,014)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(43,051,013)	3,765,219	(4,321,705)
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)	(43,051,013)	3,765,219	(4,321,705)
19. Federal and foreign income taxes incurred	(8,295,778)	(1,111,058)	1,842,026
20. Net income (Line 18 minus Line 19)(to Line 22)	(34,755,235)	4,876,277	(6,163,731)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	172,417,391	167,491,271	167,491,271
22. Net income (from Line 20)	(34,755,235)	4,876,277	(6,163,731)
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (122)	247,921	(17,296,531)	6,225,836
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,136,917	(2,503,203)	2,392,195
27. Change in nonadmitted assets	(2,383,634)	(1,368,584)	2,621,820
28. Change in provision for reinsurance	0	0	(150,000)
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	(17,000,000)	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(52,754,031)	(16,292,041)	4,926,120
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	119,663,360	151,199,230	172,417,391
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	0	260,719	(375,789)
1402. Miscellaneous	0	35	(78,137)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	260,754	(453,926)
3701. Reclass of surplus related to dividend payment	0	0	0
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE 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	52,808,548	36,031,906	71,144,778
2. Net investment income	3,466,822	7,528,649	18,552,567
3. Miscellaneous income	(98,008)	189,576	(856,014)
4. Total (Lines 1 to 3)	56,177,362	43,750,131	88,841,331
5. Benefit and loss related payments	40,113,919	33,543,998	82,856,554
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	13,244,939	20,874,552	57,889,034
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0 167	0	524,022
10. Total (Lines 5 through 9)	53,359,025	54,418,550	141,269,610
11. Net cash from operations (Line 4 minus Line 10)	2,818,337	(10,668,419)	(52,428,279)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	28,171,596	32,647,233	153,344,206
12.2 Stocks	3,561,869	2,975,000	6,897,160
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	229,661	7,395,496	11,776,988
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	10,744	686	(27,551)
12.7 Miscellaneous proceeds	4,094,035	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	36,067,905	43,018,415	171,990,803
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,829,009	118,190,526	249,757,389
13.2 Stocks	4,305,009	1,080,106	9,784,578
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	4,908,552	5,437,500	7,560,716
13.6 Miscellaneous applications	0	5,103,540	7,251,325
13.7 Total investments acquired (Lines 13.1 to 13.6)	22,042,570	129,811,672	274,354,008
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)	14,025,335	(86,793,257)	(102,363,205)
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	17,000,000	0	0
16.6 Other cash provided (applied)	(103,277,620)	(92,129,307)	(302,615,041)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(120,277,620)	(92,129,307)	(302,615,041)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(103,433,948)	(189,590,983)	(457,406,525)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	921,875,673	1,379,282,198	1,379,282,198
19.2 End of period (Line 18 plus Line 19.1)	818,441,725	1,189,691,215	921,875,673

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

--	--	--	--

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

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 #	03/31/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (34,755,235)	\$ (6,163,731)
(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	\$ (34,755,235)	\$ (6,163,731)
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 119,663,360	\$ 172,417,391
(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	\$ 119,663,360	\$ 172,417,391

C. Accounting Policy

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Notes to the Financial Statements

5. Investments (Continued)

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months.....	\$..... 470,722
2. 12 months or longer.....	—
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$..... 18,050,415
2. 12 months or longer.....	—

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

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - 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 - Not Applicable

E. Product Warranties - Not Applicable

F. Joint and Several Liabilities - Not Applicable

G. All Other Contingencies

The Company previously issued a set of insurance contracts to Rasier LLC and its affiliates (collectively, "Rasier") under which the Company pays losses and loss adjustment expenses on the contracts. The Company has indemnity agreements with Rasier (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 Rasier and other expenses incurred by the Company. Rasier is 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 agreements, 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 provided through a collateral trust arrangement established in favor of the Company by a captive insurance company affiliate of Rasier.

As permitted under the indemnification agreements with Rasier and the associated trust agreement, the Company withdrew the collateral posted to the trust account. At March 31, 2021, the Company held collateral funds of \$751.7 million. The funds withdrawn from the trust account, currently held in cash equivalent securities will be used to reimburse the Company for the losses and loss adjustment expenses paid on behalf of Rasier and other related expenses incurred by the Company to the extent not paid as required under the indemnity agreements.

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

The Company has ongoing exposure to estimated losses and expenses on these contracts growing at a faster pace than growth in the Company's collateral balances. In addition, the Company has credit exposure if its 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 credit exposure in any of these instances could be material. To mitigate these risks, the Company closely and frequently monitors its exposure compared to collateral held, and requests additional collateral when the analysis indicates that the Company has uncollateralized exposure.

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.....	\$ 32,729,850	\$ 113,041	\$ 32,842,891		
Preferred stock - industrial & misc.....	27,798,500			27,798,500	
Common stock - industrial & misc.....	10,808,437	5,020,490			15,828,927
Common stock - mutual funds.....	1,538,722				1,538,722
Common stock - closed-end funds.....	5,608,407				5,608,407
Short-term bond - bank loan.....		121,771			121,771
Money market mutual funds.....			766,612,187	766,612,187	
Other investments.....		9,000,000			9,000,000
Total assets at fair value/NAV.....	\$ 17,955,566	\$ 65,670,611	\$ 9,113,041	\$ 766,612,187	\$ 859,351,405
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

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

Description	Ending balance as of 12/31/2020	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 for 03/31/2021
a. Assets										
Bank Loans.....	\$ 116,658	\$	\$	\$ 5,444	\$	\$	\$ (9,061)	\$	\$	\$ 113,041
Common stock - industrial & misc.....	245,043			(142,140)					(102,903)	-
Other Investments.....	5,000,000				4,000,000					9,000,000
Total assets.....	\$ 5,361,701	\$	\$	\$ (142,140)	\$ 5,444	\$ 4,000,000	\$	\$ (111,964)	\$	\$ 9,113,041
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

Fair value measurements for fixed income and equity securities are based on values published by independent pricing services such as Refinitiv and IHS Markit. These sources have been evaluated and approved by the investment manager's pricing policy committee. Under certain circumstances, if a vendor price is not available, a price may be obtained from a broker. Short-term securities are valued at amortized cost. Cash Equivalents, excluding money market mutual funds, are valued at amortized cost. Money market mutual funds are valued using a Net Asset Value (NAV). Other investments consist of non-collateral loans to affiliates and are valued at the outstanding principal balance.

Generally, independent pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. As of March 31, 2021, 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	\$ 283,484,551	\$ 274,609,276	\$ 6,141,159	\$ 277,230,351	\$ 113,041	\$	\$
Preferred stock	38,915,923	38,298,500		38,915,923			
Common stock	22,976,056	22,976,056	17,955,566	5,020,490			
Other Investments	9,000,000	9,000,000			9,000,000		
Cash equivalents & short-term investments	772,333,637	772,333,685		5,721,450		766,612,187	

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items

Impact of the COVID-19 Pandemic

For a full discussion of the impact of the coronavirus (COVID-19) pandemic and related economic conditions on the Company's results for the year ended December 31, 2020, please see "Note 21" in the Company's 2020 Annual Statement. The Company continues to monitor the impact that the outbreak of the coronavirus (COVID-19) pandemic may be having on the Company's financial condition and results of operations.

C. Other Disclosures - Not Applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

There were no other subsequent events occurring through May 14, 2021, that merited recognition or disclosure in these statements.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

E. Calculation of Nonadmitted Retrospective Premium - None

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

NONE

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses (Continued)

	Mar. 31, 2021	Dec. 31, 2020
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$260,037,071	\$277,384,999
Loss and loss adjustment expense incurred:		
Current accident year	19,771,050	68,777,837
Prior accident years	50,825,550	25,744,388
	70,596,600	94,522,224
Loss and loss adjustment expense payments made for:		
Current accident year	1,105,113	7,400,360
Prior accident years	28,700,231	104,469,792
	29,805,344	111,870,152
Reserves, Net of Reinsurance Recoverables at End of Period	\$300,828,327	\$260,037,071

The foregoing reconciliation shows that \$50.8 million of adverse development was experienced in the three months ended March 31, 2021 on the reserve for losses and loss adjustment expenses held at December 31, 2020. This reserve development included \$50.7 million on commercial auto business, almost entirely related to a previously canceled account that has been in runoff since 2019. The reported losses on this terminated commercial auto account meaningfully exceeded our expectations for the three months ended March 31, 2021. The Company had expected that reported losses would decline as the account moved further into runoff, but the continued heavy reported loss emergence in Q1 2021 indicated more inherent severity in the book than anticipated. In response, the Company meaningfully adjusted its actuarial methodology, resulting in a significant strengthening of reserves for this account at March 31, 2021. In prior quarters, its actuarial work for this terminated commercial auto account had been based on industry data, pricing data, experience data, average claims severity data, and blended methodologies. However, the continuation of the highly elevated reported losses in the first quarter of 2021 led the Company to conclude that using only its own loss experience in its paid and incurred reserve projections rather than the array of inputs that were used in prior quarters, and giving greater weight to incurred methods, would provide a better estimate of ultimate losses on this account.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses

The Company meaningfully adjusted its actuarial methodology, resulting in a significant strengthening of reserves for this account at March 31, 2021, as described in A above.

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - No Significant Changes

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
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 [X]

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 [X]

2.2 If yes, date of change: _____

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] 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. Yes [] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Not applicable		

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Not applicable					

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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).

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:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments:	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 22,437,566	\$ 22,685,946
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 5,000,000	\$ 5,000,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 27,437,566	\$ 27,685,946
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]		
15.2 If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.3 Total payable for securities lending reported on the liability page.	\$ 0	

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
GENERAL INTERROGATORIES

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 US Bank, N.A.	P.O. Box 465, Atlanta, GA 30302 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)
Not applicable

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 information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Not applicable

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 invested 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 invested 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	KUR85E5PS4G0FZTFC130	SEC	NO.....
131940	Angelo Gordon & Co	XXJ808R0NB9FETFPCB63	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 []

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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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 of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.000 %

5.2 A&H cost containment percent 0.000 %

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

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

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

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date \$ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [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 []

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

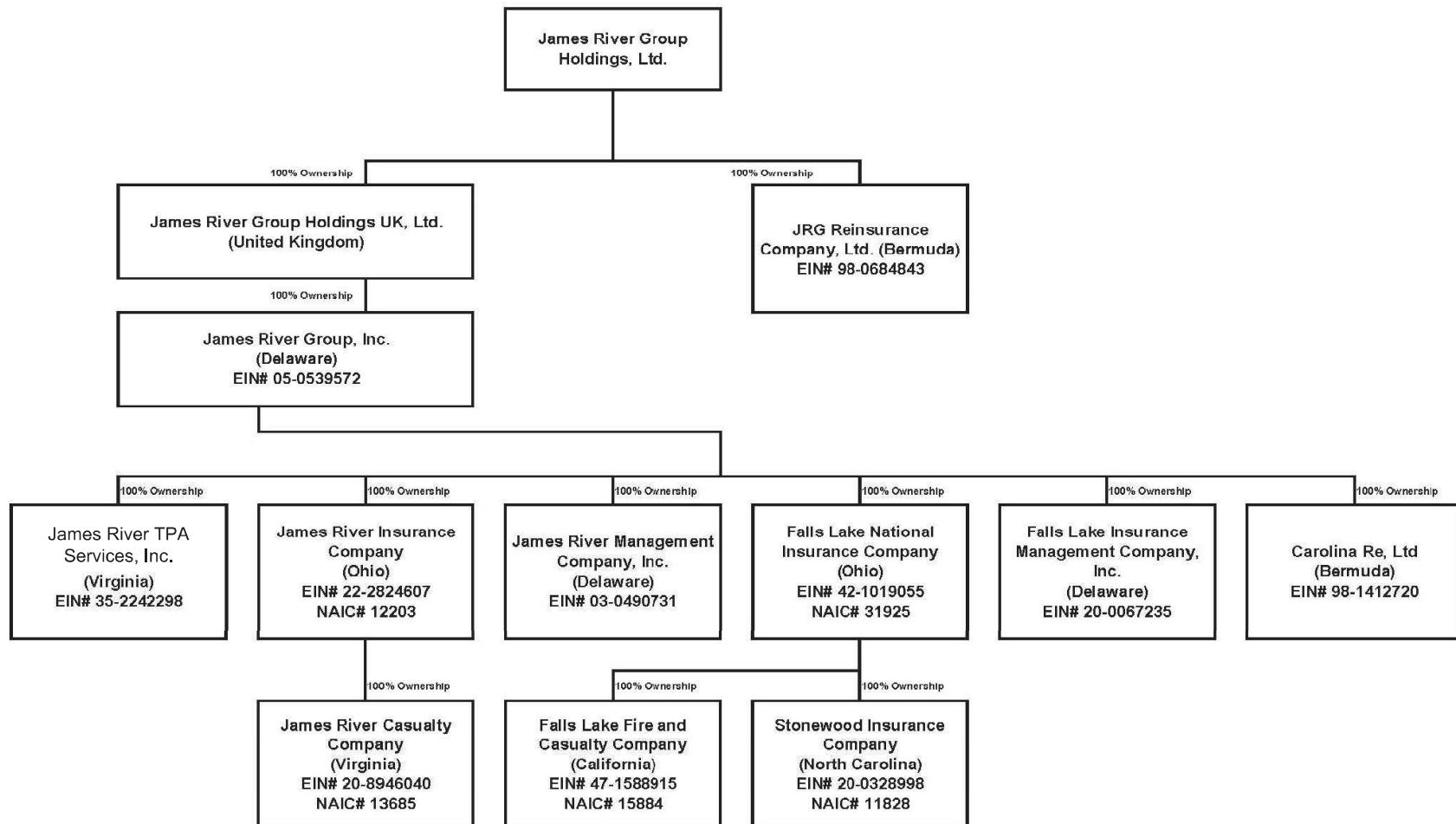
Current Year to Date - Allocated by States and Territories

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 1,710,513	857,196	107,204	304,298	7,783,723	6,205,754
2. Alaska	AK	E 177,077	186,232	2,478	143,031	352,022	317,680
3. Arizona	AZ	E 3,637,874	2,570,751	621,782	349,037	13,922,253	6,645,126
4. Arkansas	AR	E 241,602	310,492	0	(284)	2,262,518	1,015,285
5. California	CA	E 29,059,397	25,954,681	43,517,867	33,908,383	379,348,063	349,734,474
6. Colorado	CO	E 1,137,397	1,765,788	232,361	660,486	8,328,975	9,375,122
7. Connecticut	CT	E 810,295	1,045,097	1,480,914	861,935	6,328,071	4,201,028
8. Delaware	DE	E 336,825	168,226	220,734	161,528	1,264,855	1,314,112
9. District of Columbia	DC	E 128,873	265,883	1,944,660	986,644	8,134,673	8,285,611
10. Florida	FL	E 35,689,024	23,862,131	3,831,982	4,415,573	123,340,629	66,330,906
11. Georgia	GA	E 4,950,295	2,856,908	1,324,494	1,588,483	15,941,026	15,911,378
12. Hawaii	HI	E 24,446	46,657	6,596	122,815	868,241	1,586,597
13. Idaho	ID	E 264,795	319,264	145,269	10,281	766,662	(53,827)
14. Illinois	IL	E 5,272,896	2,500,336	632,595	2,096,485	27,378,493	29,886,135
15. Indiana	IN	E 1,187,516	1,233,473	115,610	413,058	7,199,988	9,054,685
16. Iowa	IA	E 827,180	361,687	833	80,945	3,186,675	2,021,735
17. Kansas	KS	E 722,653	1,520,086	152,840	145,959	8,534,889	3,260,533
18. Kentucky	KY	E 595,546	513,058	79,831	269,213	3,849,673	4,317,894
19. Louisiana	LA	E 4,610,478	3,655,806	2,873,596	1,155,751	24,741,110	22,243,344
20. Maine	ME	E 298,245	88,032	657	24,010	690,815	.587,324
21. Maryland	MD	E 363,491	1,510,407	404,333	2,088,000	11,626,932	6,109,489
22. Massachusetts	MA	E 2,728,799	2,077,394	298,746	1,882,745	18,798,707	29,714,875
23. Michigan	MI	E 732,041	1,391,443	1,582,765	770,252	12,552,104	12,187,616
24. Minnesota	MN	E 969,621	737,618	123,312	537,581	5,743,112	7,009,231
25. Mississippi	MS	E 533,921	474,567	(3,006)	47,691	3,562,153	30,129
26. Missouri	MO	E 1,543,526	1,877,483	313,412	853,857	17,178,136	15,761,656
27. Montana	MT	E 343,432	289,759	(3,870)	0	1,180,869	1,026,451
28. Nebraska	NE	E 108,339	145,156	114,687	62,397	4,578,479	2,717,886
29. Nevada	NV	E 2,194,453	2,428,045	3,591,493	2,772,912	30,158,632	9,907,460
30. New Hampshire	NH	E 391,598	179,053	37,975	34,556	805,470	.435,669
31. New Jersey	NJ	E 7,410,067	5,311,171	1,718,102	935,948	36,159,712	.15,607,839
32. New Mexico	NM	E 189,352	348,747	0	23,434	1,174,812	3,013,623
33. New York	NY	E 19,816,241	19,826,602	1,588,677	8,691,054	116,284,232	135,197,377
34. North Carolina	NC	E 1,446,617	995,333	135,222	164,300	10,913,689	13,449,127
35. North Dakota	ND	E 220,222	219,703	16,801	(2,354)	593,317	.568,945
36. Ohio	OH	D 567,926	0	0	0	458,413	0
37. Oklahoma	OK	E 831,731	945,488	79,523	(286,330)	5,584,152	3,285,572
38. Oregon	OR	E 2,121,591	1,043,089	51,866	173,736	7,466,830	(459,454)
39. Pennsylvania	PA	E 3,677,806	3,231,802	3,172,434	1,232,659	22,625,576	24,372,567
40. Rhode Island	RI	E 306,576	125,544	290,471	579,138	1,982,758	1,250,634
41. South Carolina	SC	E 990,427	659,237	611,868	986,927	9,610,217	6,986,263
42. South Dakota	SD	E 181,388	201,409	0	0	203,775	(144,965)
43. Tennessee	TN	E 1,012,807	618,347	252,205	323,141	19,330,950	9,154,865
44. Texas	TX	E 33,931,507	14,743,066	2,795,716	1,958,080	119,004,219	63,321,617
45. Utah	UT	E 355,201	333,951	223,158	7,293	3,165,839	3,903,771
46. Vermont	VT	E 60,153	44,203	8	1,654	318,364	.352,540
47. Virginia	VA	E 1,101,634	1,429,992	171,973	1,434,990	13,753,337	4,687,602
48. Washington	WA	E 4,263,554	2,818,345	2,641,149	606,700	19,931,405	1,662,108
49. West Virginia	WV	E 265,253	283,919	4,936	49,914	984,610	2,725,379
50. Wisconsin	WI	E 945,095	605,413	78,877	24,653	4,128,666	5,108,304
51. Wyoming	WY	E 211,392	310,886	0	0	357,988	(485,825)
52. American Samoa	AS	N 0	0	0	0	0	0
53. Guam	GU	N 0	0	0	0	0	0
54. Puerto Rico	PR	E 0	21,897	35,858	4,875	457,323	.726,588
55. U.S. 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	181,498,688	135,310,853	77,620,994	73,657,434	1,144,898,132	921,425,835
DETAILS OF WRITE-INS		XXX					
58001.		XXX					
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY



STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

NONE

NINE

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	1,790,746	(9,638,988)	(538.3)	(18.5)
2. Allied Lines	6,149,683	13,555,873	220.4	(20.7)
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	860	(132)	(15.3)	(81.3)
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	0	0	0.0	0.0
9. Inland marine	18,529	(68,849)	(371.6)	(203.0)
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	7,758	788	10.2	16.7
11.2 Medical professional liability - claims-made	3,199,358	2,620,114	81.9	153.0
12. Earthquake	1,466,875	341,048	23.2	(11.0)
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	133,856,310	63,322,660	47.3	49.7
17.2 Other liability - claims-made	8,373,366	(40,502)	(0.5)	(3.9)
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	18,220,575	9,033,104	49.6	39.7
18.2 Products liability - claims-made	5,709,262	589,523	10.3	(9.4)
19.1,19.2 Private passenger auto liability	0	0	0.0	0.0
19.3,19.4 Commercial auto liability	6,934,373	156,539,859	2,257.4	61.8
21. Auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	185,727,695	236,254,498	127.2	42.6
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
			Line of Business	
1. Fire	1,391,298	1,391,298	1,291,731	
2. Allied Lines	4,008,811	4,008,811	3,751,992	
3. Farmowners multiple peril	0	0	0	
4. Homeowners multiple peril	0	0	0	
5. Commercial multiple peril	0	0	0	
6. Mortgage guaranty	0	0	0	
8. Ocean marine	0	0	0	
9. Inland marine	25,173	25,173	107,721	
10. Financial guaranty	0	0	0	
11.1 Medical professional liability - occurrence	0	0	20,565	
11.2 Medical professional liability - claims-made	4,232,214	4,232,214	3,015,809	
12. Earthquake	1,434,174	1,434,174	861,312	
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	134,291,518	134,291,518	91,582,578	
17.2 Other liability - claims-made	8,179,148	8,179,148	6,880,760	
17.3 Excess workers' compensation	0	0	0	
18.1 Products liability - occurrence	18,487,773	18,487,773	17,047,607	
18.2 Products liability - claims-made	3,665,885	3,665,885	4,018,529	
19.1,19.2 Private passenger auto liability	0	0	0	
19.3,19.4 Commercial auto liability	5,782,695	5,782,695	6,732,249	
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	181,498,689	181,498,689	135,310,853	
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	76,178	41,020	117,198	17,374	689	18,063	73,499	858	55,653	130,010	14,695	16,180	30,875
2. 2019	37,134	44,246	81,380	8,007	451	8,458	38,381	1,153	54,825	94,359	9,254	12,183	21,437
3. Subtotals 2019 + Prior	113,312	85,266	198,578	25,381	1,140	26,521	111,880	2,011	110,478	224,369	23,949	28,363	52,312
4. 2020	7,900	53,559	61,459	995	1,185	2,180	.6,530	3,842	47,421	57,793	(375)	(1,111)	(1,486)
5. Subtotals 2020 + Prior	121,212	138,825	260,037	26,376	2,325	28,701	118,410	5,853	157,899	282,162	23,574	27,252	50,826
6. 2021	XXX	XXX	XXX	XXX	1,105	1,105	XXX	1,421	17,245	18,666	XXX	XXX	XXX
7. Totals	121,212	138,825	260,037	26,376	3,430	29,806	118,410	7,274	175,144	300,828	23,574	27,252	50,826
8. Prior Year-End Surplus As Regards Policyholders		172,417									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. 19.4	2. 19.6	3. 19.5
													4. 29.5

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

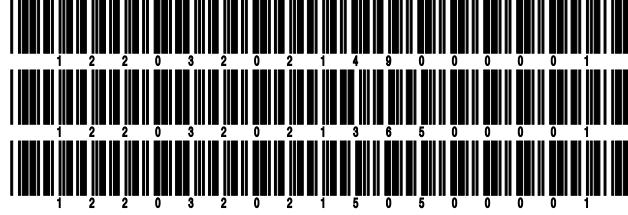
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Deductible recoverable	2,576,739	1,436,484	1,140,255	946,670
2505. Other receivable	2,857	0	2,857	2,175
2597. Summary of remaining write-ins for Line 25 from overflow page	2,579,596	1,436,484	1,143,112	948,845

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,096,279	13,341,310
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,275,000	6,250,000
2.2 Additional investment made after acquisition	633,552	1,310,716
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	61,996	(28,759)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	229,661	11,776,988
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)	13,837,166	9,096,279
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	13,837,166	9,096,279

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	372,751,615	276,960,463
2. Cost of bonds and stocks acquired	17,134,018	259,541,968
3. Accrual of discount	121,722	347,467
4. Unrealized valuation increase (decrease)	175,126	7,121,791
5. Total gain (loss) on disposals	312,318	(3,974,372)
6. Deduct consideration for bonds and stocks disposed of	31,733,465	160,241,366
7. Deduct amortization of premium	191,562	944,417
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	6,059,918
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)	358,569,772	372,751,615
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	358,569,772	372,751,615

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	202,182,317	5,599,722	20,071,403	592,511	188,303,147	0	0	202,182,317
2. NAIC 2 (a)	42,183,240	999,940	2,612,317	(1,005,667)	39,565,195	0	0	42,183,240
3. NAIC 3 (a)	1,094,135	474,498	.305,457	35,546	1,298,722	0	0	1,094,135
4. NAIC 4 (a)	30,580,311	5,975,717	3,823,338	1,953,582	34,686,272	0	0	30,580,311
5. NAIC 5 (a)	15,530,663	5,378,854	3,740,796	(865,821)	16,302,900	0	0	15,530,663
6. NAIC 6 (a)	174,270	0	0	268	174,538	0	0	174,270
7. Total Bonds	291,744,936	18,428,731	30,553,312	710,419	280,330,774	0	0	291,744,936
PREFERRED STOCK								
8. NAIC 1	148,769	0	147,917	(852)	0	0	0	148,769
9. NAIC 2	44,444,795	0	3,003,600	(3,142,695)	38,298,500	0	0	44,444,795
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	44,593,564	0	3,151,517	(3,143,547)	38,298,500	0	0	44,593,564
15. Total Bonds and Preferred Stock	336,338,500	18,428,731	33,704,829	(2,433,128)	318,629,274	0	0	336,338,500

(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 \$5,599,728 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$121,771 ; NAIC 6 \$0

SI02

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 Totals	5,721,498	XXX	5,719,058	1,159	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	2,940,261	60,481,740
2. Cost of short-term investments acquired	5,599,722	22,247,067
3. Accrual of discount	2,817	113,978
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals .....	.69	(28,260)
6. Deduct consideration received on disposals	2,821,371	79,873,612
7. Deduct amortization of premium	0	652
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,721,498	2,940,261
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,721,498	2,940,261

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards
N O N E

Schedule DB - Part B - Verification - Futures Contracts
N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives
N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	876,045,380	1,206,597,257
2. Cost of cash equivalents acquired	44,577,167	5,111,155,745
3. Accrual of discount	0	4,352,767
4. Unrealized valuation increase (decrease)	10,676	(79,849)
5. Total gain (loss) on disposals	0	52,203
6. Deduct consideration received on disposals	154,021,036	5,446,032,743
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)	766,612,187	876,045,380
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	766,612,187	876,045,380

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid
N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	DESR Headwater Renewables Holding, L.L.C		DE	DESR Headwater Renewables Holding, L.L.C		01/14/2021		4,000,000	0	0	0	.18-.180
3299999. Non-collateral Loans - Affiliated								4,000,000	0	0	0	0
AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington		DE	AG Commercial Debt Opportunitites GP, LLC		.09/10/2020	1	0	.500,000	0	0	1.740
AG Direct Lending Fund, LP	Wilmington		DE	AG Direct Lending Fund GP, LLC		.06/04/2015	1	0	.133,552	0	0	1.580
Dyal V US Investors LP			DE	NB Dyal Associates V LP		.01/25/2021	1	.275,000	0	0	0	0.580
4699999. Any Other Class of Assets - Unaffiliated								275,000	633,552	0	0	XXX
4899999. Total - Unaffiliated								275,000	633,552	0	0	XXX
4999999. Total - Affiliated								4,000,000	0	0	0	XXX
5099999 - Totals								4,275,000	633,552	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
	AG Direct Lending Fund, LP	Wilmington	DE	AG Direct Lending Fund GP, LLC	.06/04/2015	.01/29/2021	2,479,403	0	0	0	0	0	0	0	.228,889	0	0	0	0	.133,552
	Dyal V US Investors LP		DE	NB Dyal Associates V LP		.01/25/2021	.03/03/2021	0	0	0	0	0	0	0	.772	0	0	0	0	(1,528)
4699999. Any Other Class of Assets - Unaffiliated							2,479,403	0	0	0	0	0	0	0	229,661	0	0	0	0	132,024
4899999. Total - Unaffiliated							2,479,403	0	0	0	0	0	0	0	229,661	0	0	0	0	132,024
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							2,479,403	0	0	0	0	0	0	0	229,661	0	0	0	0	132,024

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
92343V-GF-5	VERIZON COMMUNICATIONS INC		.03/11/2021	CITIGROUP GLOBAL MARKETS, INC	999,940	1,000,000		.0	2.A FE XXX
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					999,940		1,000,000	.0	
000000-00-0	Internept Corporation		.02/10/2021	DIRECT	6,612		.6,612	.0	5.B
000000-00-0	Production Resource Group, LLC		.01/29/2021	Ally Bank	7,916		.7,916	.0	5.B
000000-00-0	Synsorot Incorporated		.01/28/2021	Jefferies & Co.	177,256		.177,700	.0	5.B
000000-00-0	Bombardier Recreational Products, Inc.		.02/11/2021	DIRECT	519,375		.523,300	.0	5.B
000000-00-0	Verscend Holding Corp		.02/12/2021	J.P. MORGAN SECURITIES INC.	35,000		.35,000	.0	5.B
000000-00-0	DCert Buyer, Inc.		.02/16/2021	Credit Suisse	396,008		.397,000	.0	5.B
000000-00-0	Midwest Physician Administrative Service		.03/05/2021	CREDIT SUISSE FIRST BOSTON GERMANY	141,290		.142,000	.0	5.B
000000-00-0	Garrett LX III S.a r.l.		.03/05/2021	J.P. MORGAN SECURITIES INC.	1,010,772		.1,015,851	.0	5.B
000000-00-0	AAdvantage Loyalty IP Ltd.		.03/10/2021	DIRECT	169,140		.170,849	.0	5.B
000000-00-0	Spa Holdings 3 Oy		.03/12/2021	GOLDMAN SACHS AND CO.	118,405		.119,000	.0	5.B
000000-00-0	Project Ruby Ultimate Parent Corp.		.03/03/2021	DIRECT	150,245		.151,000	.0	5.B
000000-00-0	First Brands Group, LLC		.03/24/2021	JEFFERIES	412,830		.417,000	.0	5.B
000000-00-0	Cornerstone Building Brands, Inc.		.03/26/2021	DIRECT	252,423		.253,692	.0	5.B
000000-00-0	Shearer's Foods, LLC		.03/23/2021	DIRECT	47,521		.47,880	.0	5.B
00076V-AW-0	ABG Intermediate Holdings 2 LLC		.02/02/2021	BANK OF AMERICA	452,163		.452,163	.0	4.B FE
00709L-AH-0	Aspen Dental 1/21 TLB		.01/29/2021	RBC CAPITAL MARKETS	182,314		.183,000	.0	4.B FE
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		.03/31/2021	PAYMENT IN KIND	2,531		.2,531	.0	5.A FE
03028B-AB-3	American Trailer World Corp		.02/17/2021	Goldman Sachs and Co	93,487		.93,957	.0	5.B
03167D-AH-7	Amneal Pharmaceuticals LLC		.03/15/2021	J.P. MORGAN SECURITIES INC.	214,288		.217,000	.0	4.B FE
03835E-AC-8	Applovin Corporation		.02/09/2021	J.P. MORGAN SECURITIES INC.	822,788		.822,788	.0	4.A FE
04685Y-AM-1	Athenahealth, Inc.		.01/28/2021	JP Morgan Chase	53,000		.53,000	.0	4.B FE
05349U-BD-3	Avaya Inc.		.02/17/2021	Bank of America	35,000		.35,000	.0	5.B
05549P-AB-7	BCP Renaissance Parent L.L.C.		.03/12/2021	JEFFERIES	213,596		.216,300	.0	4.B FE
11823L-AK-1	Buckeye Partners, L.P.		.01/27/2021	DIRECT	308,649		.308,649	.0	3.A FE
12658H-AG-7	CP Atlas Buyer, Inc		.02/04/2021	Credit Suisse	151,470		.153,000	.0	4.C FE
12769L-AB-5	Caesars Resort Collection, LLC		.02/09/2021	GOLDMAN SACHS AND CO.	257,296		.259,895	.0	4.A FE
35039K-AB-2	Foundation Building Materials Holding Co		.03/31/2021	CREDIT SUISSE FIRST BOSTON GERMANY	292,387		.292,851	.0	4.B FE
35039K-AC-0	Foundation Building Materials Holding Co		.02/03/2021	Credit Suisse	107,304		.107,304	.0	4.B FE
37610G-AE-8	Recorded Books Inc.		.01/29/2021	GOLDMAN SACHS AND CO.	540,000		.540,000	.0	4.C FE
45321N-AD-8	Imperva, Inc.		.03/01/2021	Bank of America	(219)		-(223)	.0	4.C FE
46583D-AD-6	Ivanti Software, Inc.		.02/17/2021	MORGAN STANLEY AND CO INC	162,593		.163,000	.0	4.C FE
49865N-AT-7	Klockner-Pentaplast of America, Inc.		.02/04/2021	JP Morgan Chase	175,120		.176,000	.0	4.B FE
50011J-AB-6	Kodiak Building Partners Inc.		.02/26/2021	RBC CAPITAL MARKETS	199,995		.201,000	.0	5.B
51177R-AB-6	Lakeland Tours, LLC		.03/25/2021	PAYMENT IN KIND	21,066		.21,066	.0	4.B
51187G-AK-8	Lakeland Tours, LLC		.01/29/2021	Alter Domus	4,777		.4,777	.0	5.C FE
51187G-AM-4	Lakeland Tours, LLC		.01/29/2021	Alter Domus	3,805		.3,805	.0	4.C FE
51187G-AP-7	Lakeland Tours, LLC		.01/29/2021	Alter Domus	2,080		.2,080	.0	4.B FE
55303B-AD-5	MH Sub I, LLC		.02/12/2021	RBC CAPITAL MARKETS	622,440		.624,000	.0	5.B FE
59835Y-AH-5	Midwest Physician Administrative Service		.01/08/2021	Credit Suisse	75,000		.75,000	.0	5.A FE
63689E-AP-0	National Mentor Holdings, Inc.		.03/01/2021	DIRECT	(181,406)		-(183,182)	.0	4.B FE
63689E-AQ-8	National Mentor Holdings, Inc.		.03/01/2021	DIRECT	(6,846)		-(6,913)	.0	4.B FE
63909U-AB-9	Nautlius Power, LLC		.03/19/2021	MORGAN STANLEY AND CO INC	473,662		.475,866	.0	4.A FE
64007G-AC-7	Neenah, Inc.		.03/18/2021	J.P. MORGAN SECURITIES INC.	178,105		.179,000	.0	3.C FE
64200P-AH-1	New Arclin US Holding Corp.		.02/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY	822,821		.826,872	.0	4.B FE
71677H-AL-9	PetSmart, Inc.		.01/29/2021	J.P. MORGAN SECURITIES INC.	93,060		.94,000	.0	5.B
72108P-AR-5	Pike Corporation		.01/15/2021	MORGAN STANLEY AND CO INC	116,250		.116,396	.0	4.B FE
74142K-AB-5	Premium Packaging, L.L.C.		.02/03/2021	CREDIT SUISSE FIRST BOSTON GERMANY	124,688		.125,000	.0	4.C FE
74338U-AE-1	Project Leopard Holdings, Inc.		.02/26/2021	CREDIT SUISSE FIRST BOSTON GERMANY	153,615		.154,000	.0	4.B FE
75972J-AE-4	Renaissance Holding Corp		.02/26/2021	BARCLAY INVESTMENTS, INC.	415,858		.419,000	.0	5.B
77910D-AE-8	Rough Country, LLC		.01/28/2021	Golub Capital LLC	65,835		.66,000	.0	4.B
86736L-AF-0	Sungard As New Holdings III, LLC		.01/22/2021	Alter Domus	349		.349	.0	5.B
86736L-AJ-2	Sungard As New Holdings III, LLC		.01/22/2021	Alter Domus	1,324		.1,324	.0	5.B
89677U-AB-4	Bioplan USA, Inc.		.03/31/2021	PAYMENT IN KIND	.687		.687	.0	5.B
89678Q-AB-2	Triton Water Holdings, Inc.		.03/17/2021	MORGAN STANLEY AND CO INC	353,770		.355,548	.0	4.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
89778P-AG-2	Truck Hero, Inc. ....		.01/20/2021	Jefferies & Co		211,000	.211,000	.0	5.B
90010L-AC-6	ThoughtWorks, Inc. ....		.03/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY		178,553	.179,000	.0	5.B
98422B-AB-5	Xperi Holding Corporation .....		.01/01/2021	Bank of America		(12,256)	.(12,271)	.0	3.C FE
N2820E-AD-0	EG America LLC	C.	.03/11/2021	BARCLAY INVESTMENTS, INC.		402,277	.406,340	.0	4.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						11,829,068	11,880,760	.0	XXX
8399997. Total - Bonds - Part 3						12,829,008	12,880,760	.0	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						12,829,009	12,880,760	.0	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	.0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	.0	XXX
00287Y-10-9	ABBVIE ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,650,000	.172,236	.0	
110122-10-8	BRISTOL MYERS SQUIBB ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,750,000	.108,847	.0	
166764-10-0	CHEVRON ORD .....		.02/01/2021	PIPER Sandler & Co .....		.900,000	.78,971	.0	
17275R-10-2	CISCO SYSTEMS ORD .....		.02/01/2021	PIPER Sandler & Co		3,050,000	.137,799	.0	
172967-42-4	CITIGROUP ORD .....		.02/26/2021	Piper Jaffray & Co/ALGO		2,350,000	.155,113	.0	
191216-10-0	COCA-COLA ORD .....		.02/01/2021	PIPER Sandler & Co		2,150,000	.106,555	.0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,000,000	.158,544	.0	
237194-10-5	DARDEN RESTAURANTS ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,250,000	.149,884	.0	
25746U-10-9	DOMINION ENERGY ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,300,000	.95,871	.0	
26441C-20-4	DUKE ENERGY ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,200,000	.110,638	.0	
291011-10-4	EMERSON ELECTRIC ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,700,000	.138,154	.0	
29364G-10-3	ENTERGY ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,000,000	.96,721	.0	
370334-10-4	GENERAL MILLS ORD .....		.02/01/2021	PIPER Sandler & Co		2,200,000	.128,521	.0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD .....		.02/01/2021	PIPER Sandler & Co .....		.700,000	.87,922	.0	
46625H-10-0	JPMORGAN CHASE ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,500,000	.195,437	.0	
478160-10-4	JOHNSON & JOHNSON ORD .....		.02/01/2021	PIPER Sandler & Co .....		.700,000	.113,239	.0	
49456B-10-1	KINDER MORGAN CL P ORD .....		.02/01/2021	PIPER Sandler & Co		3,850,000	.54,545	.0	
532457-10-8	ELI LILLY ORD .....		.02/01/2021	PIPER Sandler & Co .....		.900,000	.168,642	.0	
539830-10-9	LOCKHEED MARTIN ORD .....		.02/01/2021	PIPER Sandler & Co .....		.300,000	.100,392	.0	
580135-10-1	MCDONALD'S ORD .....		.02/01/2021	PIPER Sandler & Co .....		.600,000	.125,821	.0	
58933Y-10-5	MERCK & CO ORD .....		.02/01/2021	PIPER Sandler & Co		1,750,000	.140,095	.0	
594918-10-4	MICROSOFT ORD .....		.02/01/2021	PIPER Sandler & Co .....		.900,000	.205,393	.0	
69351T-10-6	PPL ORD .....		.02/01/2021	PIPER Sandler & Co		2,800,000	.78,876	.0	
713448-10-8	PEPSICO ORD .....		.02/01/2021	PIPER Sandler & Co .....		.800,000	.112,128	.0	
717081-10-3	PFIZER ORD .....		.02/01/2021	PIPER Sandler & Co		3,100,000	.113,724	.0	
723484-10-1	PINNACLE WEST ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,300,000	.101,127	.0	
742718-10-9	PROCTER & GAMBLE ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,100,000	.148,352	.0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD .....		.02/01/2021	PIPER Sandler & Co		2,050,000	.116,677	.0	
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD .....		.02/01/2021	PIPER Sandler & Co		1,400,000	.53,823	.0	
842587-10-7	SOUTHERN ORD .....		.02/01/2021	PIPER Sandler & Co		1,600,000	.95,819	.0	
871829-10-7	SYSCO ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,950,000	.142,401	.0	
88579Y-10-1	3M ORD .....		.02/01/2021	PIPER Sandler & Co .....		.250,000	.43,708	.0	
902973-30-4	US BANCORP ORD .....		.02/26/2021	Piper Jaffray & Co/ALGO		2,600,000	.130,687	.0	
92343V-10-4	VERIZON COMMUNICATIONS ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,900,000	.108,120	.0	
931142-10-3	WALMART ORD .....		.02/01/2021	PIPER Sandler & Co .....		.1,000,000	.143,911	.0	
949746-10-1	WELLS FARGO ORD .....		.02/01/2021	PIPER Sandler & Co		2,750,000	.86,316	.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,305,009	XXX	.0	XXX
9799997. Total - Common Stocks - Part 3						4,305,009	XXX	.0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,305,009	XXX	.0	XXX
9899999. Total - Preferred and Common Stocks						4,305,009	XXX	.0	XXX
9999999 - Totals						17,134,018	XXX	.0	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impairment Accre- tion	13 Current Year's Other Than Temporar- y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value													
.912628-L6-5	UNITED STATES TREASURY		.09/30/2020	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2020	1.A		
0599999. Subtotal - Bonds - U.S. Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	37	XXX	XXX
.313205-4L-3	FH SB8027 - RMBS		.03/01/2021	Paydown		286,663	.286,663	.294,009	.294,657	0	0	(7,993)	0	0	0	0	.286,663	0	0	0	0	0	0	0	.1,356	.01/01/2035	1.A
.31320M-GK-5	FH SD0202 - RMBS		.03/01/2021	Paydown		283,193	.283,193	.300,185	.299,837	0	0	(16,644)	0	0	0	0	.283,193	0	0	0	0	0	0	0	.2,138	.01/01/2050	1.A
.31339S-PS-8	FH QA1333 - RMBS		.02/25/2021	Paydown		1,687,212	.1,687,212	.1,645,413	.1,661,783	0	0	(4,844)	0	0	0	0	.1,656,938	0	.30,274	.30,274	0	0	0	0	.12,888	.09/01/2049	1.A
.3133K6-PY-8	FH RA1339 - RMBS		.03/01/2021	Paydown		281,564	.281,564	.291,771	.291,192	0	0	(9,628)	0	0	0	0	.281,564	0	0	0	0	0	0	0	.1,387	.09/01/2049	1.A
.3133KH-SH-5	FH RA2648 - RMBS		.03/01/2021	Paydown		.77,784	.77,784	.82,111	.81,904	0	0	(4,120)	0	0	0	0	.77,784	0	0	0	0	0	0	0	.337	.06/01/2050	1.A
.3140JH-JII-4	FH BN1176 - RMBS		.03/01/2021	Paydown		.110,206	.110,206	.115,010	.115,854	0	0	(5,648)	0	0	0	0	.110,206	0	0	0	0	0	0	0	.760	.11/01/2048	1.A
.3140KL-JF-0	FH BQ1161 - RMBS		.03/01/2021	Paydown		.51,423	.51,423	.54,227	.54,079	0	0	(2,656)	0	0	0	0	.51,423	0	0	0	0	0	0	0	.234	.08/01/2050	1.A
.3140Q9-5B-5	FN CA2641 - RMBS		.03/01/2021	Paydown		.107,906	.107,906	.112,518	.113,915	0	0	(6,009)	0	0	0	0	.107,906	0	0	0	0	0	0	0	.773	.11/01/2048	1.A
.3140QB-JC-3	FN CA3858 - RMBS		.03/01/2021	Paydown		.499,065	.499,065	.521,289	.521,152	0	0	(22,087)	0	0	0	0	.499,065	0	0	0	0	0	0	0	.2,959	.07/01/2049	1.A
.3140X4-TF-3	FN FM1449 - RMBS		.03/01/2021	Paydown		.147,558	.147,558	.152,169	.153,005	0	0	(5,447)	0	0	0	0	.147,558	0	0	0	0	0	0	0	.812	.09/01/2049	1.A
.3140X5-NS-8	FN FM2200 - RMBS		.03/01/2021	Paydown		.549,543	.549,543	.579,382	.582,574	0	0	(33,031)	0	0	0	0	.549,543	0	0	0	0	0	0	0	.2,291	.01/01/2050	1.A
.31418D-HD-7	FN MA3827 - RMBS		.03/01/2021	Paydown		.372,403	.372,403	.375,574	.376,048	0	0	(3,645)	0	0	0	0	.372,403	0	0	0	0	0	0	0	.1,537	.11/01/2034	1.A
.31418D-ND-1	FN MA3955 - RMBS		.03/01/2021	Paydown		.400,305	.400,305	.408,123	.409,324	0	0	(9,019)	0	0	0	0	.400,305	0	0	0	0	0	0	0	.1,698	.03/01/2035	1.A
.31418D-UD-2	FN MA4179 - RMBS		.02/25/2021	Various		.1,929,783	.1,871,336	.1,941,804	.1,941,080	0	0	(2,831)	0	0	0	0	.1,938,249	0	(8,467)	(8,467)	0	0	0	0	.8,755	.11/01/2035	1.A
.41422E-KF-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US		.02/25/2021	OPPENHEIMER & CO. INC.		.1,008,870	.1,000,000	.1,000,000	.1,000,000	0	0	0	0	0	0	.1,000,000	0	.8,870	.8,870	0	0	0	0	.5,310	.11/01/2021	1.A FE	
.591852-H3-5	METROPOLITAN COUNCIL MINN MINNEAPOLIS-ST		.02/25/2021	OPPENHEIMER & CO. INC.		.1,108,340	.1,000,000	.1,095,680	.1,082,799	0	0	(2,497)	0	0	0	0	.1,080,302	0	.28,038	.28,038	0	0	0	0	.17,000	.03/01/2028	1.A FE
.876380-FT-1	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		.02/25/2021	Pershing LLC		2,068,700	.2,000,000	.2,020,940	.2,002,220	0	0	(410)	0	0	0	0	.2,001,810	0	.66,890	.66,890	0	0	0	0	.29,444	.11/15/2030	1.D FE
.919112-DT-6	VALDOSTA & LOINDES CNTY GA HOSP AUTH REV		.02/25/2021	MORGAN STANLEY & CO. LLC		2,570,675	.2,500,000	.2,672,950	.2,516,047	0	0	(3,434)	0	0	0	0	.2,512,614	0	.58,061	.58,061	0	0	0	0	.52,083	.10/01/2041	1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,541,193	.13,136,195	.13,663,154	.13,497,469	0	0	(139,942)	0	0	0	0	.13,357,527	0	.183,666	.183,666	0	0	0	0	.141,763	XXX	XXX
.125523-AF-7	CIGNA CORP		.03/18/2021	Various		.327,345	.304,000	.303,839	.303,908	0	0	7	0	0	0	0	.303,915	0	.23,429	.23,429	0	0	0	0	.7,695	.07/15/2023	2.B FE
.21872U-AA-2	CAFL 201 A1 - CMBS		.03/15/2021	Paydown		.52,258	.52,258	.52,258	.52,258	0	0	0	0	0	0	.52,258	0	0	0	0	0	0	0	.247	.03/15/2050	1.A FE	
.360271-AJ-9	FULTON FINANCIAL CORP		.03/31/2021	Various		.1,474,615	.1,310,000	.1,306,175	.1,308,303	0	0	.99	0	0	0	0	.1,308,402	0	.166,213	.166,213	0	0	0	0	.11,584	.11/15/2024	2.A FE
.38013F-AD-3	GMCAR 2018-4 A3 - ABS		.02/25/2021	Various		.2,371,961	.2,340,373	.2,380,598	.2,358,989	0	0	(4,356)	0	0	0	0	.2,354,633	0	.17,327	.17,327	0	0	0	0	.14,723	.10/16/2023	1.A FE
.38143U-8F-1	GOLDMAN SACHS GROUP INC		.02/08/2021	Direct		.1,000,000	.985,470	.999,045	.999,045	0	0	.955	0	0	0	0	.1,000,000	0	0	0	0	0	0	0	.13,017	.02/25/2021	2.A FE
.81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS		.03/01/2021	Paydown		.217,533	.217,533	.221,918	.224,184	0	0	(6,651)	0	0	0	0	.217,533	0	0	0	0	0	0	0	.1,299	.02/25/2050	1.D FM
.828807-DF-1	SIMON PROPERTY GROUP LP		.01/06/2021	MARKETS, INC		.1,041,550	.1,000,000	.989,300	.990,564	0	0	.19	0	0	0	0	.990,582	0	.50,968	.50,968	0	0	0	0	.7,826	.09/13/2029	1.G FE
.85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		.03/01/2021	Paydown		.398,203	.398,203	.398,199	.398,144	0	0	.59	0	0	0	0	.398,203	0	0	0	0	0	0	0	.1,341	.01/28/2050	1.D FM
.89613G-AA-4	TAH 205F1 A - RMBS		.03/01/2021	Paydown		1,132	.1,132	.1,132	.1,134	0	0	(2)	0	0	0	0	.1,132	0	0	0	0	0	0	0	.4	.07/29/2038	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,884,596	.6,623,499	.6,638,888	.6,636,529	0	0	(9,870)	0	0	0	0	.6,626,659	0	.257,937	.257,937	0	0	0	0	.57,737	XXX	XXX
.46625H-HA-1	JPMORGAN CHASE & CO		.02/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(23,438)	.12/29/2049	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(23,438)	XXX	XXX
.000000-00-0	Banijay Group SAS		.02/01/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(2,141)	.03/04/2025	5.B
.000000-00-0	Internal Corporation		.12/24/2020	Direct																							

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.001690-AF-6	Global Medical Response, Inc.		03/31/2021	Direct		1,260	1,260	1,235	1,259	0	1	0	1	0	1,260	0	0	0	0	0	16	09/24/2025	4.B FE	
.00215K-AB-2	ASP Chromaflo T/L (11/16 2nd Lien)		02/01/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	70	11/18/2024	5.B FE	
.00216U-AC-7	ASP UNIFRAX T/L B		03/29/2021	Direct	MORGAN STANLEY AND CO INC	353,479	371,877	362,580	339,601	25,065	305	0	25,371	0	364,972	0	(11,493)	(11,493)	0	0	1,048	12/12/2025	5.A FE	
.00216Y-AC-9	ASP Navigate Acquisition Corp		03/31/2021	Direct		823	823	810	822	0	0	0	0	0	0	823	0	0	0	0	0	12	09/24/2027	4.C FE
.00241Y-AQ-7	AVSC Holding (Audio Visual) 2nd Lien T/L		03/01/2021	Adjustment		6,027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	6,027	(859)	09/01/2025	6. FE
.00709L-AG-2	ADM Corp.		01/29/2021	Direct		251,000	251,000	249,745	249,745	0	1,255	0	1,255	0	251,000	0	0	0	0	0	3,470	12/15/2027	4.B FE	
.00769E-AY-6	Advantage Sales & Marketing Inc.		03/31/2021	Direct		915	915	898	914	0	1	0	1	0	0	915	0	0	0	0	0	12	10/22/2027	4.B FE
.00956F-AM-2	Airxcel 1st Lien T/L (4/18)		03/31/2021	Direct		1,911	1,911	1,892	1,870	41	0	0	41	0	0	1,911	0	0	0	0	0	(7)	04/28/2025	4.C FE
.01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		03/31/2021	Paydown		387,822	421,866	417,648	378,704	42,055	17	0	42,072	0	420,812	0	(32,990)	(32,990)	0	0	(25)	10/24/2023	5.A FE	
.03167D-AH-7	Amneal Pharmaceuticals LLC		03/31/2021	Direct		1,711	1,711	1,689	0	0	0	0	0	0	0	1,711	0	0	0	0	0	1	05/05/2025	4.C FE
.03835E-AC-8	Applovin Corporation		03/31/2021	Direct		2,099	2,099	2,099	0	0	0	0	0	0	0	0	0	0	0	0	6	08/15/2025	4.A FE	
.04270Y-AB-6	Array Technologies INC		02/19/2021	Direct		33,496	33,496	32,534	33,477	0	19	0	19	0	0	33,496	0	0	0	0	0	302	10/08/2027	4.A FE
.05543C-AC-0	BOF (Bobs Discount Furniture) T/L		03/31/2021	Direct		292	292	284	9	0	0	0	9	0	0	292	0	0	0	0	0	(4)	08/14/2023	4.B FE
.05549P-AB-7	BCP Renaissance Parent L.L.C.		03/31/2021	Direct		592	592	585	0	0	0	0	0	0	0	592	0	0	0	0	0	0	10/31/2024	4.B FE
.05850F-AB-2	Ball Metalpack T/L		03/31/2021	Direct	MORGAN STANLEY AND CO INC	819,438	819,438	815,341	802,641	15,822	16	0	15,838	0	818,479	0	959	959	0	0	(26)	07/31/2025	4.C FE	
.10524M-AN-7	Brand Energy & Infrastructure T/L		03/31/2021	Direct		1,836	1,836	1,818	1,788	48	0	0	48	0	1,836	0	0	0	0	0	(18)	06/21/2024	4.C FE	
.11823L-AB-7	Buckeye Partners, L.P.		03/19/2021	Direct	BANK OF AMERICA	307,494	308,649	308,649	0	0	0	0	0	0	0	308,649	0	(1,155)	(1,155)	0	0	1,096	11/01/2026	3.A FE
.12509E-AB-6	CCS-CMG Holdings (Correct Care) T/L		03/31/2021	Direct		1,654	1,654	1,636	1,614	39	0	0	39	0	1,654	0	0	0	0	0	6	10/01/2025	4.C FE	
.12658H-AC-6	CP Atlas Buyer, Inc		02/04/2021	Direct		113,850	115,000	113,850	113,866	0	15	0	15	0	0	113,881	0	(31)	(31)	0	0	2,307	11/19/2027	4.C FE
.12658H-AD-4	CP Atlas Buyer, Inc		02/04/2021	Direct	CREDIT SUISSE FIRST	37,620	38,000	37,620	37,625	0	5	0	5	0	0	37,630	0	(10)	(10)	0	0	762	11/19/2027	4.C FE
.12658H-AG-7	CP Atlas Buyer, Inc		03/08/2021	Direct	BOSTON GERMANY	55,930	56,000	55,440	0	0	9	0	9	0	0	55,449	0	481	481	0	0	0	11/23/2027	4.C FE
.12769L-AB-5	Caesars Resort Collection, LLC		03/31/2021	Direct		670	670	663	0	0	0	0	0	0	0	670	0	0	0	0	0	2	12/23/2024	4.A FE
.15643Y-AD-8	CENTURION PIPELINE COMPANY LLC		03/31/2021	Direct		539	539	520	538	0	1	0	1	0	0	539	0	0	0	0	0	6	09/28/2025	3.B FE
.16308T-AD-3	Chefs' Warehouse, Inc.		03/31/2021	Direct		1,570	1,570	1,570	1,570	0	0	0	0	0	0	1,570	0	0	0	0	0	23	06/23/2025	4.B FE
.17026G-AC-1	Signify T/L (Censeo Health) (Chloe Ox)		03/31/2021	Direct		3,489	3,489	3,493	3,347	143	0	0	143	0	3,489	0	0	0	0	0	(59)	12/23/2024	4.B FE	
.20363A-AF-3	Community Care Health Network T/L B		03/31/2021	Direct		1,863	1,863	1,858	1,851	11	0	0	11	0	0	1,863	0	0	0	0	0	(9)	02/17/2025	4.B FE
.29279E-AB-8	Energy Acquisition T/L (Electrical Compo		03/31/2021	Direct		2,521	2,521	2,495	2,435	85	0	0	85	0	0	2,521	0	0	0	0	0	(13)	06/26/2025	4.C FE
.31935H-AB-3	Trico Group LLC		03/30/2021	Redemption @ 100.00		712,809	712,809	670,041	674,827	0	2,966	0	2,966	0	677,792	0	35,017	35,017	0	0	20,196	07/02/2024	4.B FE	
.33937K-AB-6	Flexera Software LLC		03/31/2021	Direct		183	183	182	0	0	0	0	0	0	0	183	0	0	0	0	0	0	03/03/2028	4.C FE
.35039K-AC-0	Foundation Building Materials Holding Co		03/31/2021	Direct		107,304	107,304	107,304	0	0	0	0	0	0	0	107,304	0	0	0	0	0	682	01/31/2028	4.B FE
.36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		03/25/2021	Direct		1,437	1,437	1,394	1,416	22	0	0	21	0	0	1,437	0	0	0	0	0	(7)	08/01/2025	5.A FE
.38019U-AB-8	Go Wireless T/L		03/31/2021	Direct	UBS WARBURG LLC	116,132	115,856	114,697	114,109	1346	15	0	1,360	0	115,469	0	662	662	0	0	1,261	12/22/2024	4.B FE	
.41151P-AN-5	Harbor Freight Tools USA, Inc.		01/29/2021	Direct		968	968	958	967	0	0	0	0	0	0	968	0	0	0	0	0	3	11/30/2027	3.C FE
.42703U-AG-5	Hercules Achievement, Inc.		03/26/2021	Direct		273	273	245	272	0	1	0	1	0	0	273	0	0	0	0	0	2	12/16/2024	5.A FE
.43455J-AT-5	Hoffmaster Group T/L B1		03/31/2021	Direct		359	359	356	315	44	0	0	44	0	0	359	0	0	0	0	0	(1)	11/21/2023	5.A FE
.44325H-AB-4	Hoya Midco T/L (Vivid Seats)		03/31/2021	Direct		3,202	3,202	3,178	3,011	191	0	0	191	0	0	3,202	0	0	0	0	0	36	06/28/2024	4.C FE
.44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		03/31/2021	Direct	MORGAN STANLEY AND CO INC	158,247	159,037	158,640	156,652	2,362	2	0	2,364	0	159,016	0	(769)	(769)	0	0	1,564	09/11/2023	4.B FE	
.44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		03/31/2021	Direct		778	778	775	777	1	0	0	1	0	0	778	0	0	0	0	0	(3)	05/23/2025	4.C FE
.45321N-AD-8	Imperva, Inc.		03/31/2021	Direct	INC	90,000	89,549	88,206	88,237	0	(10)	0	(10)	0	88,227	0	1,773	1,773	0	0	2,835	01/12/2026	4.C FE	
.46049B-AB-7	Elevate Textiles T/L (International Text		03/31/2021	Direct		1,886	1,886	1,037	1,897	0	(11)	0	(11)	0	1,886	0								

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 SVO Administrative Symbol			
57810J-AC-2	Aminta T/L (FeeCo) (Mayfield)		03/31/2021	Direct		2,775	.2,775	2,735	2,708	.67	0	.67	0	2,775	0	0	0	0	(13)	02/28/2025	4.C FE		
.594088-AR-7	Michaels Stores, Inc.		01/29/2021	Direct		.923	.923	.910	.923	0	0	0	0	0	0	0	0	0	0	0	0	3	
.59835Y-AH-5	Midwest Physician Administrative Service		03/12/2021	Direct		149,782	149,661	148,661	149,738	0	.44	.44	0	149,782	0	0	0	0	0	0	0	0,2072	
.60662W-AM-4	Mitchell International, Inc.		03/31/2021	Direct		.171	.171	.158	.171	0	.1	.0	1	0	0	0	0	0	0	0	0	1,1129/2024	
.60662W-AP-7	Mitchell International, Inc.		03/31/2021	Direct		.408	.408	.383	.406	0	.1	.0	1	0	0	0	0	0	0	0	0	5	
.60935Q-AJ-5	MoneyGram International T/L B		03/31/2021	Direct		1,876	1,876	1,858	1,874	0	2	0	2	0	0	0	0	0	0	0	0	.31,06/30/2023	
.62871N-AK-1	NAB Holdings T/L (North American Bancard		03/31/2021	Direct		1,270	1,270	1,263	1,261	9	0	0	9	0	0	0	0	0	0	0	0	.31,07/01/2024	
.62924D-AB-0	NMSC Holdings T/L B		03/31/2021	Direct		7,835	7,835	7,758	7,705	129	1	0	130	0	0	0	0	0	0	0	0	.40,04/19/2023	
.63689E-AJ-4	National Mentor Holdings, Inc.		03/02/2021	Direct		26,168	26,168	25,914	26,160	0	.8	0	.8	0	0	0	0	0	0	0	0	1,211,03/09/2026	
.63689E-AK-1	National Mentor Holdings, Inc.		03/02/2021	Direct		1,171	1,171	1,159	1,159	0	.11	0	.11	0	0	0	0	0	0	0	0	8,03/09/2026	
.63689E-AP-0	National Mentor Holdings, Inc.		03/01/2021	Adjustment		0	0	0	0	.32	0	(32)	0	0	0	0	0	0	0	0	0	0	0,03/09/2026
.63689E-AQ-8	National Mentor Holdings, Inc.		03/01/2021	Adjustment		0	0	0	0	.1	0	(.1)	0	0	0	0	0	0	0	0	0	0	0,03/09/2026
.64911C-AB-3	VAC T/L (Vacuumschmelze)		03/31/2021	Direct		2,123	2,123	2,112	1,577	546	0	0	546	0	0	0	0	0	0	0	0	.7,03/10/2025	
.67504B-AC-0	Oak Parent T/L (Augusta Sportswear)		03/31/2021	Direct		2,224	2,224	2,177	2,039	185	0	0	185	0	0	0	0	0	0	0	0	.12,10/26/2023	
.68162R-AC-5	West Corporation T/L B (Olympus Merger)		03/31/2021	Direct		2,912	2,912	2,887	2,819	.93	0	0	.93	0	0	0	0	0	0	0	0	.22,10/10/2024	
.68162R-AD-3	West Corporation Incremental T/L B-1 (3/		03/31/2021	Direct		.51	.51	.49	.49	2	0	0	2	0	0	0	0	0	0	0	0	.0,10/10/2024	
.69361C-AJ-0	PSC Industrial Holdings T/L		03/31/2021	Direct		1,215	1,215	1,203	1,179	.36	0	0	.36	0	0	0	0	0	0	0	0	.30,10/11/2024	
.71913Y-AC-6	Phoenix Services T/L		03/31/2021	Redemption @ 100.00		822	822	818	811	9	0	0	9	0	0	0	0	0	0	0	0	.20,03/03/2024	
	MORGAN STANLEY AND CO																						
.72108P-PR-5	Pike Corporation		03/17/2021	INC		116,250	116,396	116,250	0	0	2	0	0	116,253	0	0	(2)	0	0	0	.341,01/14/2028		
.72913G-AG-4	PLH Infrastructure T/L		03/31/2021	Direct		5,876	5,876	5,700	5,458	419	0	0	419	0	0	5,876	0	0	0	0	0	.30,08/07/2023	
.74101Y-AD-0	Presidio Holdings, Inc.		03/31/2021	Direct		.151	.151	.149	.151	0	0	0	0	0	0	0	0	0	0	0	0	.1,01/22/2027	
.74142K-AB-5	Pretium Packaging, L.L.C.		03/31/2021	Direct		1,575	1,575	1,555	1,262	0	1	0	.1	0	0	1,575	0	0	0	0	0	.25,10/29/2027	
.74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN		03/31/2021	Direct		9,669	9,669	9,476	9,635	.27	7	0	.34	0	0	9,669	0	0	0	0	0	.145,01/03/2023	
.74338U-AE-1	Project Leopard Holdings, Inc.		03/31/2021	Direct		.385	.385	.384	.384	0	0	0	0	0	0	0	0	0	0	0	0	.07/08/2024	
.74530D-AD-2	Pug LLC		03/31/2021	Direct		1,154	1,154	1,085	1,152	0	3	0	.3	0	0	1,154	0	0	0	0	0	.25,02/13/2027	
.75078V-AM-2	Railworks, LLC		03/31/2021	Direct		7,305	7,305	7,196	7,302	0	4	0	4	0	0	7,305	0	0	0	0	0	.108,12/08/2027	
.77910D-AE-8	Rough Country, LLC		03/31/2021	Direct		.633	.633	.628	.249	0	(.2)	0	(.2)	0	0	.633	0	0	0	0	0	.5,05/26/2025	
.78411E-AC-2	SCSG EA Acquisition T/L (Specialty Care)		01/04/2021	Direct		253	253	251	245	7	0	0	7	0	0	253	0	0	0	0	0	.1,09/01/2023	
.78571Y-BE-9	Sabre GBLB Inc.		03/31/2021	Direct		.713	.713	.705	.712	0	0	0	0	0	0	.713	0	0	0	0	0	.8,12/10/2027	
.82087U-AK-3	Shearer's Foods, LLC		03/23/2021	Direct		47,521	47,880	47,521	47,534	0	.12	0	.12	0	0	47,545	0	0	0	0	0	.524,09/23/2024	
.84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP		03/31/2021	Direct		939	939	937	882	.56	0	0	.56	0	0	939	0	0	0	0	0	.20,01/31/2025	
.84772Z-AB-2	Stats (Perform Content Services) T/L		03/31/2021	Direct		.840	.840	.827	.836	4	0	0	4	0	0	.840	0	0	0	0	0	.12,07/10/2026	
.86736L-AD-5	Sungard As New DD T/L (PIK)		01/06/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.918,02/03/2024	
.87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		03/31/2021	Direct		1,875	1,875	1,840	1,795	.80	0	0	.80	0	0	1,875	0	0	0	0	0	.09,05/28/2026	
.88065V-AC-2	Tensar T/L		09/17/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.4,0308/07/2021	
.89677U-AB-4	Bioplan USA, Inc.		03/31/2021	Direct		1,374	1,374	1,165	1,267	.106	(1)	0	105	0	0	1,374	0	0	0	0	0	.31,12/22/2023	
.89778P-AB-3	Truck Hero (Tectum Holdings) 1st Lien T/		01/29/2021	Redemption @ 100.00		598,015	598,015	592,035	596,214	0	.42	0	.42	0	0	596,256	0	0	1,760	0	0	.1877,04/22/2024	
.89778P-AB-7	Truck Hero (Tectum Holdings) 2nd Lien T/		01/29/2021	Direct		470,000	470,000	462,950	467,650	609	1,741	0	2,350	0	0	470,000	0	0	0	0	0	.3,502,04/21/2025	
.90116E-AB-7	Tweddle Holdings 9/18 T/L		03/31/2021	Direct		9,061	9,061	9,061	9,061	0	0	0	0	0	0	9,061	0	0	0	0	0	.106,09/17/2023	
.90350H-AB-6	U.S. Anesthesia T/L (6/17)		03/31/2021	Direct		.838	.838	.798	.835	3	0	0	3	0	0	.838	0	0	0	0	0	.1,06/24/2024	
.91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L		03/31/2021	Direct		.652	.652	.649	.652	0	0	0	0	0	0	.652	0	0	0	0	0	.8,10/23/2026	
.92346N-AB-5	Verifom T/L		01/29/2021	Direct		2,544	2,544	2,531	2,458	.86	0	0	.86	0	0	2,544	0	0	0	0	0	.0,08/20/2025	
.96350T-AC-4	Applecaramel Buyer, LLC		01/29/2021	Direct		.617	.617	.611	.617	0	0	0	0	0	0	.617	0	0	0	0	0	.3,10/08/2027	
.97654Q-AE-7	WireCo WorldGroup T/L B		03/31/2021	Direct		.2,974	.2,974	.2,935	.2,846	125	2	0	127	0	0	.2,974	0	0	0	0	0	.04/29/2023	
.97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		03/31/2021	Direct		3,046	3,046	3,026	2,941	104	1	0	106	0	0	3,046	0	0	0	0	0	.11,08/05/2024	
.98422B-AB-5	Xperi Holding Corporation		03/31/2021	Direct		(4,760)	(4,714)	(4,708)	(4,698)	0	.1	0	.1	0	0	(4,698)	0	(63)	(63)	0	0	.120,06/02/2025	
.98919X-AB-7	Zayo Group, LLC		02/01/2021	Direct		0	0	0	0	0	.27	0	.27	0	0	.27	0	(27)	(27)	0	0	.4,0308/07/2027	
.99A9E8-B4-1	Motion Fincos, LLC		03/31/2021	Direct		.57	.57	.51	.56	0	0	0	0	0	0	.57	0	0	0	0	0	.1,11/12/2026	
.99A9E8-B5-8	Motion Fincos, LLC		03/31/2021	Direct		.436	.436	.395	.435	0	2	0	0	0	0	.436	0	0	0	0	0	.4,11/12/2026	
P6981X-AD-2	MRO Holdings T/L B		03/31/2021	Direct		611	611	605	532	.79	0	0	.79	0	0	611	0	0	0	0	0	.06/04/2026	
82999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,745,807	7,806,856	7,703,080	6,079,062	108,124	6,717	0	114,841	0	0	7,747,823	0	(2,016)	(2,016)	63,007	XXX	XXX	
8399997. Total - Bonds - Part 4						28,171,596	27,566,550	28,005,122	26,213,060	108,124	(143,095)	0	(34,971)	0	0	27,732,009	0	0	439,587	439,587	239,107	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds					28,171,596	27,566,550	28,005,122	26,213,062	108,124	(143,096)	0	(34,972)	0	27,732,010	0	439,587	439,587	239,089	XXX	XXX			
..898320-84-4 TRUIST FINANCIAL CORP	03/01/2021	Direct		120,000,000	3,000,000	0.00	3,003,600	3,059,304	(55,704)	0	0	(55,704)	0	3,003,600	0	(3,600)	(3,600)	39,000		2.8 FE			
..902973-79-1 U.S. BANCORP	01/15/2021	Call @ 25.00		5,950,000	148,750	0.00	147,917	148,769	(852)	0	0	(852)	0	147,917	0	833	833	1,915		1.6 FE			
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					3,148,750	XXX	3,151,517	3,208,073	(56,556)	0	0	(56,556)	0	3,151,517	0	(2,767)	(2,767)	40,915	XXX	XXX			
8999997. Total - Preferred Stocks - Part 4					3,148,750	XXX	3,151,517	3,208,073	(56,556)	0	0	(56,556)	0	3,151,517	0	(2,767)	(2,767)	40,915	XXX	XXX			
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks					3,148,750	XXX	3,151,517	3,208,073	(56,556)	0	0	(56,556)	0	3,151,517	0	(2,767)	(2,767)	40,915	XXX	XXX			
..22822V-10-1 CROWN CASTLE INTERNATIONAL REIT ORD	02/26/2021	PIPER Sandler & CO.		300,000	47,688	49,527	47,757	1,770	0	0	0	1,770	0	49,527	0	(1,839)	(1,839)	0					
..25746U-10-9 DOMINION ENERGY ORD	02/26/2021	PIPER Sandler & CO.		150,000	10,581	12,159	11,280	879	0	0	0	879	0	12,159	0	(1,578)	(1,578)	0					
..26441C-20-4 DUKE ENERGY ORD	02/26/2021	PIPER Sandler & CO.		300,000	26,259	27,249	27,468	(219)	0	0	0	(219)	0	27,249	0	(990)	(990)	290					
..29364G-10-3 ENTERGY ORD	02/26/2021	PIPER Sandler & CO.		200,000	17,610	21,402	19,968	1,434	0	0	0	1,434	0	21,402	0	(3,792)	(3,792)	190					
..532457-10-8 ELI LILLY ORD	02/26/2021	PIPER Sandler & CO.		350,000	70,868	50,670	59,094	(8,425)	0	0	0	(8,425)	0	50,670	0	20,199	20,199	298					
..594918-10-4 MICROSOFT ORD	02/26/2021	PIPER Sandler & CO.		350,000	80,475	72,223	77,847	(5,625)	0	0	0	(5,625)	0	72,223	0	8,252	8,252	196					
..723484-10-1 PINNACLE WEST ORD	02/26/2021	PIPER Sandler & CO.		200,000	14,450	16,284	15,990	294	0	0	0	294	0	16,284	0	(1,834)	(1,834)	166					
..744573-10-6 PUBLIC SERVICE ENTERPRISE GROUP ORD	02/26/2021	PIPER Sandler & CO.		300,000	16,348	16,802	17,490	(688)	0	0	0	(688)	0	16,802	0	(455)	(455)	0					
..842587-10-7 SOUTHERN ORD	02/26/2021	PIPER Sandler & CO.		350,000	20,254	20,279	21,501	(1,222)	0	0	0	(1,222)	0	20,279	0	(25)	(25)	224					
..92556V-10-6 VIATRIS ORD	02/26/2021	PIPER Sandler & CO.		390,000	5,682	5,981	7,309	(1,328)	0	0	0	(1,328)	0	5,981	0	(299)	(299)	0					
..96MSCG-U6-9 Production Resource Group, LLC	03/23/2021	DIRECT		1,039,000	102,903	245,043	0	0	0	0	0	0	0	245,043	0	(142,140)	(142,140)	0					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					413,117	XXX	537,618	550,746	(13,128)	0	0	(13,128)	0	537,618	0	(124,501)	(124,501)	1,363	XXX	XXX			
..092533-10-8 BLACKROCK CAPITAL INVESTMENT ORD	01/05/2021	Adjustment		0.818	2	2	2	0	0	0	0	0	0	2	0	0	0	0	0	0			
9699999. Subtotal - Closed-End Funds					2	XXX	2	2	0	0	0	0	0	2	0	0	0	0	0	0	XXX	XXX	
9799997. Total - Common Stocks - Part 4					413,119	XXX	537,620	550,748	(13,128)	0	0	(13,128)	0	537,620	0	(124,501)	(124,501)	1,363	XXX	XXX			
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
9799999. Total - Common Stocks					413,119	XXX	537,620	550,748	(13,128)	0	0	(13,128)	0	537,620	0	(124,501)	(124,501)	1,363	XXX	XXX			
9899999. Total - Preferred and Common Stocks					3,561,869	XXX	3,689,137	3,758,821	(69,684)	0	0	(69,684)	0	3,689,137	0	(127,268)	(127,268)	42,278	XXX	XXX			
9999999 - Totals					31,733,465	XXX	31,694,260	29,971,883	38,440	(143,096)	0	(104,656)	0	31,421,147	0	312,318	312,318	281,368	XXX	XXX			

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open
N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Key Bank	Cleveland, OH	0.000	.0	0	19,970,220	(4,625,693)	34,121,330	XXX
Bank of Montreal	Montreal, Canada	0.010	6,169	0	10,008,032	10,009,693	10,011,486	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH	0.000	.0	0	38,160	38,161	55,356	XXX
US Bank	Boston, MA	0.000	.0	0	47,186	6,593	249,098	XXX
US Bank	Cincinnati, OH	SD	0.000	0	1,675,000	1,675,000	1,667,900	XXX
Bank of New York Mellon	New York, NY	SD	0.000	0	0	0	13	XXX
0199998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,169	0	31,738,598	7,103,754	46,105,183	XXX
0299998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	6,169	0	31,738,598	7,103,754	46,105,183	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....
.....
.....
.....
.....
0599999. Total - Cash	XXX	XXX	6,169	0	31,738,598	7,103,754	46,105,183	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
60934N-50-0	FEDERATED HRMS TRS INST		03/31/2021	.010		.262,880,813	0	6,724
94975H-31-2	WELLSFARGO:TRS-MM S		03/31/2021	.010		.2,850,053	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						265,730,866	0	6,724
26188J-20-6	DREYFUS CASH MGT INST	SD..	12/03/2020	.040		.600,666	0	0
38141W-36-4	GOLDMAN:FS PRM O INST		03/01/2021	.020		.100,010,666	0	7,676
481242-60-3	JPMORGAN:PRIME MM INST		03/01/2021	.090		.100,050,421	0	22,713
60934N-20-3	FEDERATED HRMS I PO IS		04/03/2020	.050		.100,070,020	0	17,056
61747C-71-5	MORG STAN I LO:PR I		03/01/2021	.050		.100,116,697	0	20,588
90262Y-50-5	UBS SELECT PRIME INST		03/01/2021	.010		.100,032,851	0	4,024
8699999. Subtotal - All Other Money Market Mutual Funds						500,881,321	0	72,057
9999999 - Total Cash Equivalents						766,612,187	0	78,782



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama	AL	0	1,633	0	0	1,251	0	10,587
2. Alaska	AK	0	0	0	0	0	0	0
3. Arizona	AZ	28,390	20,155	0	0	750,001	2	87,359
4. Arkansas	AR	17,493	19,482	0	0	0	0	80,727
5. California	CA	115,411	143,609	0	0	0	0	0
6. Colorado	CO	0	11,424	0	0	28,390	20,155	0
7. Connecticut	CT	0	0	0	0	17,493	19,482	0
8. Delaware	DE	0	0	0	0	115,411	143,609	0
9. District of Columbia	DC	11,260	2,776	0	0	0	11,424	0
10. Florida	FL	0	0	0	0	0	0	0
11. Georgia	GA	33,521	19,348	0	0	0	0	0
12. Hawaii	HI	0	0	0	0	11,260	2,776	0
13. Idaho	ID	0	1,368	0	0	0	0	0
14. Illinois	IL	0	8,990	0	0	33,521	19,348	0
15. Indiana	IN	0	0	0	0	0	0	0
16. Iowa	IA	0	0	0	0	0	1,368	0
17. Kansas	KS	0	0	0	0	0	8,990	0
18. Kentucky	KY	0	0	0	0	0	0	0
19. Louisiana	LA	0	0	0	0	0	0	0
20. Maine	ME	0	2,023	0	0	0	0	0
21. Maryland	MD	100,865	32,355	0	0	0	0	0
22. Massachusetts	MA	0	2,033	0	0	0	0	0
23. Michigan	MI	13,134	14,013	0	0	0	2,023	0
24. Minnesota	MN	7,236	3,270	0	0	100,865	32,355	0
25. Mississippi	MS	0	909	0	0	0	2,033	0
26. Missouri	MO	0	5,593	0	0	13,134	14,013	0
27. Montana	MT	0	1,535	0	0	7,236	3,270	0
28. Nebraska	NE	0	1,678	0	0	0	0	0
29. Nevada	NV	0	740	0	0	0	5,593	0
30. New Hampshire	NH	0	0	0	0	0	1,535	0
31. New Jersey	NJ	0	4,804	0	0	0	1,678	0
32. New Mexico	NM	0	9,523	0	0	0	0	0
33. New York	NY	0	0	0	0	0	0	0
34. North Carolina	NC	10,768	8,042	0	0	0	4,804	0
35. North Dakota	ND	0	0	0	0	0	9,523	0
36. Ohio	OH	0	0	0	0	0	0	0
37. Oklahoma	OK	0	3,276	0	0	10,768	8,042	0
38. Oregon	OR	5,435	2,678	0	0	0	0	0
39. Pennsylvania	PA	22,645	2,420	0	0	0	0	0
40. Rhode Island	RI	0	0	0	0	0	3,276	0
41. South Carolina	SC	19,491	4,250	0	0	5,435	2,678	0
42. South Dakota	SD	0	0	0	0	22,645	2,420	0
43. Tennessee	TN	38,030	22,743	0	0	0	0	0
44. Texas	TX	22,132	24,644	0	0	19,491	4,250	0
45. Utah	UT	0	1,519	0	0	0	0	0
46. Vermont	VT	0	0	0	0	38,030	22,743	0
47. Virginia	VA	25,209	38,173	0	0	22,132	24,644	0
48. Washington	WA	12,596	3,060	0	0	0	1,519	0
49. West Virginia	WV	0	0	0	0	0	0	0
50. Wisconsin	WI	0	0	0	0	25,209	38,173	0
51. Wyoming	WY	5,496	949	0	0	12,596	3,060	0
52. American Samoa	AS	0	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	5,496	949	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	0	0	0	0	0	0	0
59. Totals		489,112	419,015	0	0	490,363	1,167,383	2 178,673
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2021 OF THE JAMES RIVER INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Other health care facilities

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama	AL	60,333	20,280	0	0	72,787	155,000	2 47,169
2. Alaska	AK	45,067	15,508	0	0	(3,689)	0	0 35,212
3. Arizona	AZ	6,326	9,417	0	0	(2,627)	350,000	1 14,629
4. Arkansas	AR	(1,134)	17,192	0	0	4,248	5,000	1 32,667
5. California	CA	1,498,431	1,124,825	1,528,165	9	691,750	4,471,979	37 2,715,764
6. Colorado	CO	60,678	31,511	0	0	21,623	10,000	4 58,807
7. Connecticut	CT	24,899	16,818	0	0	8,939	0	2 41,776
8. Delaware	DE	0	795	0	0	1,204	0	0 1,892
9. District of Columbia	DC	(5,875)	1,239	0	0	(1,914)	0	0 7,833
10. Florida	FL	410,787	208,190	15,522	1	242,309	590,000	10 .487,751
11. Georgia	GA	61,229	99,758	0	0	410,388	600,000	2 211,469
12. Hawaii	HI	3,981	6,599	0	0	8,605	0	0 15,054
13. Idaho	ID	17,912	15,900	0	0	1,982	125,000	1 29,154
14. Illinois	IL	64,508	42,863	100,000	1	192,673	5,110,740	49 109,198
15. Indiana	IN	(1,096)	4,535	0	0	(12,668)	0	0 8,331
16. Iowa	IA	1,754	9,943	0	0	2,674	0	0 15,729
17. Kansas	KS	0	1,750	0	0	959	0	0 4,174
18. Kentucky	KY	35,871	(10,842)	0	0	(190,452)	595,000	8 27,715
19. Louisiana	LA	.9,540	8,032	0	0	10,117	0	0 20,426
20. Maine	ME	18,516	7,217	0	0	2,859	0	0 18,505
21. Maryland	MD	62,232	34,516	0	0	46,546	25,000	1 75,582
22. Massachusetts	MA	61,347	23,594	0	0	18,923	0	3 64,510
23. Michigan	MI	91,302	62,488	0	0	85,859	.100	0 124,397
24. Minnesota	MN	27,063	22,454	0	0	1,309	0	2 57,209
25. Mississippi	MS	2,305	8,808	0	0	(13,061)	0	0 13,921
26. Missouri	MO	10,257	66,764	0	0	(14,099)	240,000	7 .163,984
27. Montana	MT	11,460	7,089	0	0	946	100,000	2 14,898
28. Nebraska	NE	0	1,044	0	0	(428)	0	0 3,897
29. Nevada	NV	.596	13,200	0	2	6,393	0	1 30,685
30. New Hampshire	NH	.668	416	0	0	(1,586)	0	0 220
31. New Jersey	NJ	107,083	28,249	199,000	2	135,840	0	6 .132,103
32. New Mexico	NM	22,046	6,067	0	0	998	0	0 19,751
33. New York	NY	495,104	.242,764	.65,000	2	(31,721)	683,900	18 .517,060
34. North Carolina	NC	64,612	46,282	0	0	60,363	25,000	1 90,727
35. North Dakota	ND	0	5,088	0	0	5,869	0	0 11,700
36. Ohio	OH	9,320	4,707	0	0	10,946	0	0 11,346
37. Oklahoma	OK	0	92,198	0	2	27,156	.75,001	11 219,160
38. Oregon	OR	65,339	28,293	0	1	17,837	0	0 56,345
39. Pennsylvania	PA	36,549	50,664	0	0	30,103	0	0 123,074
40. Rhode Island	RI	0	0	0	0	0	0	0 0
41. South Carolina	SC	32,851	34,693	0	0	216,794	285,000	2 69,419
42. South Dakota	SD	43,698	12,777	0	0	6,462	5,000	0 33,989
43. Tennessee	TN	.9,279	11,416	140,000	1	165,764	700,000	9 25,185
44. Texas	TX	18,863	58,720	0	0	74,947	25,000	2 137,312
45. Utah	UT	33,234	16,232	0	0	8,583	0	0 34,431
46. Vermont	VT	15,322	8,710	0	0	5,862	200,001	2 17,069
47. Virginia	VA	72,302	.42,338	0	0	(17,007)	80,000	1 83,238
48. Washington	WA	113,993	134,671	0	0	121,144	.1	1 312,729
49. West Virginia	WV	0	0	0	0	0	0	0 0
50. Wisconsin	WI	18,828	37,364	.47,500	1	47,194	.100	1 76,960
51. Wyoming	WY	5,722	1,399	0	0	1,693	0	0 4,672
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. U.S. 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 Aliens	OT	0	0	0	0	0	0	0 0
59. Totals		3,743,102	2,734,535	2,095,187	22	2,481,396	14,456,822	187 6,428,828
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0