



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

JAMES RIVER INSURANCE COMPANY

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

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 (Street and Number) COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

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

Mail Address P.O. BOX 27648 (Street and Number or P.O. Box) RICHMOND, VA, US 23261 (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 (City or Town, State, Country and Zip Code) 804-289-2713 (Area Code) (Telephone Number)

Internet Website Address www.jamesriverins.com

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

PAMELA LLULL KNOWLES, SECRETARY DONALD TODD HIERMAN, ASSISTANT SECRETARY

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER JOHN GORDON CLARKE SARAH CASEY DORAN

ANGELA JENKINS BURNETT # TIMOTHY SEAN MACALEESE

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 Schmitzer 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? Yes [ X ] No [ ]

b. If no, 1. State the amendment number..... 2. Date filed ..... 3. Number of pages attached.....

STATEMENT AS OF JUNE 30, 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 .....	274,747,227	0	274,747,227	288,804,675
2. Stocks:				
2.1 Preferred stocks .....	37,764,920	0	37,764,920	44,593,564
2.2 Common stocks .....	53,543,183	0	53,543,183	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 \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....28,819,814 ), cash equivalents (\$ .....765,760,122 ) and short-term investments (\$ .....5,199,971 ) .....	799,779,907	0	799,779,907	921,875,673
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	45,588,556	0	45,588,556	9,096,279
9. Receivables for securities .....	1,921,417	0	1,921,417	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) .....	1,213,345,210	0	1,213,345,210	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 .....	2,289,969	0	2,289,969	2,128,482
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	134,535,526	6,779,375	127,756,151	122,119,366
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 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 .....	108,365,270	0	108,365,270	78,614,616
16.2 Funds held by or deposited with reinsured companies .....	218,045,118	0	218,045,118	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 .....	17,264,417	0	17,264,417	2,091,912
18.2 Net deferred tax asset .....	0	0	0	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 .....	168,581	0	168,581	130,370
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	49,260,773	1,477,249	47,783,524	47,275,654
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,743,274,864	8,256,624	1,735,018,240	1,772,250,651
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	1,743,274,864	8,256,624	1,735,018,240	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 .....	2,411,369	0	2,411,369	2,514,448
2502. Claims receivable .....	43,526,368	0	43,526,368	43,592,515
2503. Service fees receivable .....	390,549	0	390,549	219,846
2598. Summary of remaining write-ins for Line 25 from overflow page .....	2,932,487	1,477,249	1,455,238	948,845
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	49,260,773	1,477,249	47,783,524	47,275,654

STATEMENT AS OF JUNE 30, 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 \$ 22,742,031 )	205,691,188	183,688,205
2. Reinsurance payable on paid losses and loss adjustment expenses	16,920,482	7,965,876
3. Loss adjustment expenses	83,156,632	76,348,866
4. Commissions payable, contingent commissions and other similar charges	1,800,000	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	4,216,946	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 358,088,704 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)	51,563,572	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)	133,714,324	96,235,902
13. Funds held by company under reinsurance treaties	308,280,650	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	482,338	6,295,862
20. Derivatives	0	0
21. Payable for securities	6,111,677	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	761,773,930	895,245,355
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,573,942,739	1,599,833,260
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,573,942,739	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	164,113,177	128,265,276
35. Unassigned funds (surplus)	(6,585,176)	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)	161,075,501	172,417,391
38. Totals (Page 2, Line 28, Col. 3)	1,735,018,240	1,772,250,651
<b>DETAILS OF WRITE-INS</b>		
2501. Deferred ceding commission	32,514,580	30,260,600
2502. Funds held on deposit	723,525,303	859,919,711
2503. Other liabilities	5,734,047	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)	761,773,930	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 JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....394,855,173 )	374,516,093	284,086,929	611,592,782
1.2 Assumed (written \$ .....51,360,382 )	47,438,499	39,715,746	83,143,516
1.3 Ceded (written \$ .....391,024,916 )	370,096,314	279,346,329	602,735,200
1.4 Net (written \$ .....55,190,639 )	51,858,278	44,456,346	92,001,098
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....23,574,631 ):			
2.1 Direct	324,653,447	134,339,366	337,578,696
2.2 Assumed	20,080,357	16,344,478	30,926,347
2.3 Ceded	282,031,438	130,352,417	309,240,075
2.4 Net	62,702,366	20,331,427	59,264,968
3. Loss adjustment expenses incurred	26,341,312	15,781,010	35,257,256
4. Other underwriting expenses incurred	2,231,066	8,324,944	10,510,183
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	91,274,744	44,437,381	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)	(39,416,466)	18,965	(13,031,309)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	6,678,011	10,836,655	18,198,604
10. Net realized capital gains (losses) less capital gains tax of \$ .....65,961	248,141	(5,210,238)	(8,632,986)
11. Net investment gain (loss) (Lines 9 + 10)	6,926,152	5,626,417	9,565,618
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....0 amount charged off \$ .....132,079 )	(132,079)	(345,125)	(402,088)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	1,820	(375,867)	(453,926)
15. Total other income (Lines 12 through 14)	(130,259)	(720,992)	(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)	(32,620,573)	4,924,390	(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)	(32,620,573)	4,924,390	(4,321,705)
19. Federal and foreign income taxes incurred	(15,105,151)	2,193,911	1,842,026
20. Net income (Line 18 minus Line 19)(to Line 22)	(17,515,422)	2,730,479	(6,163,731)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	172,417,391	167,491,271	167,491,271
22. Net income (from Line 20)	(17,515,422)	2,730,479	(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 \$ .....527,483	3,837,722	(7,138,417)	6,225,836
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(7,993,006)	1,535,682	2,392,195
27. Change in nonadmitted assets	(8,519,085)	(7,175,790)	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	35,847,901	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)	(11,341,890)	(10,048,046)	4,926,120
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	161,075,501	157,443,225	172,417,391
<b>DETAILS OF WRITE-INS</b>			
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	(375,789)	(375,789)
1402. Miscellaneous	1,820	(78)	(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)	1,820	(375,867)	(453,926)
3701.			
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 JUNE 30, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	86,999,375	45,504,040	71,144,778
2. Net investment income .....	6,693,868	10,535,472	18,552,567
3. Miscellaneous income .....	(130,259)	(720,992)	(856,014)
4. Total (Lines 1 to 3) .....	93,562,984	55,318,520	88,841,331
5. Benefit and loss related payments .....	80,898,879	47,071,297	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 .....	22,650,059	34,295,174	57,889,034
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	(8,604,336)	(3,110,000)	524,022
10. Total (Lines 5 through 9) .....	94,944,602	78,256,471	141,269,610
11. Net cash from operations (Line 4 minus Line 10) .....	(1,381,618)	(22,937,951)	(52,428,279)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	43,793,043	65,176,233	153,344,206
12.2 Stocks .....	6,098,846	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 .....	5,316,914	8,212,787	11,776,988
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	20,759	110,712	(27,551)
12.7 Miscellaneous proceeds .....	6,387,281	5,615,303	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	61,616,843	82,090,035	171,990,803
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	28,130,459	171,589,410	249,757,389
13.2 Stocks .....	10,859,540	3,414,696	9,784,578
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	5,712,803	5,437,500	7,560,716
13.6 Miscellaneous applications .....	0	94,892	7,251,325
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	44,702,802	180,536,498	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) .....	16,914,041	(98,446,463)	(102,363,205)
<b>Cash from Financing and Miscellaneous Sources</b>			
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) .....	(120,628,189)	(137,971,947)	(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) .....	(137,628,189)	(137,971,947)	(302,615,041)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(122,095,766)	(259,356,361)	(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) .....	799,779,907	1,119,925,837	921,875,673

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

20.0001. Other invested assets contributed by immediate parent James River Group, Inc. ....	35,847,901	0	0
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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (17,515,422)	\$ (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	<u>\$ (17,515,422)</u>	<u>\$ (6,163,731)</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 161,075,501	\$ 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	<u>\$ 161,075,501</u>	<u>\$ 172,417,391</u>

C. Accounting Policy

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ 219,605
2. 12 months or longer	—
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 17,621,804
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

- A. Nature of Relationships - No Significant Changes
- B. Detail of Transactions Greater Than 0.5% of Admitted Assets

Effective June 2021, the Company's immediate parent, James River Group, contributed \$35,847,901 of other invested assets as additional Paid in Surplus to the Company in accordance with SSAP No. 72, Surplus and Quasi-Reorganizations, paragraph 8.

- C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable
- D. Amounts Due to or from Related Parties

On January 1, 2020, the Company loaned \$5,000,000 to its affiliate Falls Lake National Insurance Company in the form of a promissory note maturing on January 1, 2023. As of June 30, 2021, the Company received \$121,800 in total interest payments, of which \$39,000 was received during 2021. The Company received quarterly interest payments from Falls Lake National Insurance Company and received the entire unpaid principal balance during June 2021.

- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - No Significant Changes
- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

Notes to the Financial Statements

11. Debt

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements - 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

- D. The Company paid an ordinary dividend of \$17,000,000 to James River Group on March 31, 2021.

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 separate trust account. At June 30, 2021, the Company held collateral funds of \$723.5 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.

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.



Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(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	\$	\$ 22,861,404	\$ 87,592	\$	\$ 22,948,996
Preferred stock - industrial & misc.		29,264,920			29,264,920
Common stock - industrial & misc.	17,358,701	4,024,299			21,383,000
Common stock - mutual funds	1,822,538				1,822,538
Common stock - closed-end funds	6,001,945				6,001,945
Money market mutual funds				765,760,122	765,760,122
Other investments			8,500,000		8,500,000
Total assets at fair value/NAV	\$ 25,183,184	\$ 56,150,623	\$ 8,587,592	\$ 765,760,122	\$ 855,681,521
b. Liabilities at fair value					
Not applicable	\$	\$	\$	\$	\$
Total liabilities at fair value	\$	\$	\$	\$	\$

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

Description	Ending balance as of 03/31/2021	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 06/30/2021
a. Assets										
Bank Loans	\$ 113,041	\$	\$	\$	\$ (19,068)	\$	\$	\$ (6,381)	\$	\$ 87,592
Other Investments	9,000,000					4,500,000		(5,000,000)		8,500,000
Total assets	\$ 9,113,041	\$	\$	\$	\$ (19,068)	\$ 4,500,000	\$	\$ (5,006,381)	\$	\$ 8,587,592
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.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. As of June 30, 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	\$ 287,109,657	\$ 274,747,227	\$ 6,134,819	\$ 280,887,246	\$ 87,592	\$	\$
Preferred stock	38,473,145	37,764,920		38,473,145			
Common stock	29,207,483	29,207,483	25,183,184	4,024,299			
Other Investments	8,500,000	8,500,000			8,500,000		
Cash equivalents & short-term investments	770,960,044	770,960,093		5,199,922		765,760,122	

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.

Notes to the Financial Statements

21. Other Items (Continued)

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

22. Events Subsequent

There were no other subsequent events occurring through August 9, 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:

	June 30, 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	39,014,130	68,777,837
Prior accident years	50,029,548	25,744,388
	89,043,678	94,522,224
Loss and loss adjustment expense payments made for:		
Current accident year	3,243,317	7,400,360
Prior accident years	56,989,612	104,469,792
	60,232,929	111,870,152
Reserves, Net of Reinsurance Recoverables at End of Period	\$288,847,820	\$260,037,071

The foregoing reconciliation shows that \$50.0 million of adverse development was experienced in the six months ended June 30, 2021 on the reserve for losses and loss adjustment expenses held at December 31, 2020. During the first quarter of 2021, the Company recognized adverse reserve development of \$50.7 million on its 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 the Company's 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. 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 the 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 during the first quarter of 2021, as described in A above.

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

Notes to the Financial Statements

- 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 JUNE 30, 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 ☐
- 1.2

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

Yes ☒ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes ☐ No ☒
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes ☒ No ☐
- 3.5

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

1620459
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

If yes, complete and file the merger history data file with the NAIC.

Yes ☐ No ☒
- 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	2	3
Name of Entity	NAIC Company Code	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? .....

If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2019
- 6.2

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

12/31/2019
- 6.3

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

06/26/2021
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes ☐ No ☒
- 8.4

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

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

STATEMENT AS OF JUNE 30, 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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes ☒ No ☐
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes ☐ No ☒
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$ .....0

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$ .....0
13.

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

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes ☒ No ☐
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....0
14.22 Preferred Stock .....	\$ .....0	\$ .....0
14.23 Common Stock .....	\$ .....22,437,566	\$ .....24,335,705
14.24 Short-Term Investments .....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....0
14.26 All Other .....	\$ .....5,000,000	\$ .....34,783,705
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....27,437,566	\$ .....59,119,410
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0
- 15.1

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

Yes ☐ No ☒
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☒
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 JUNE 30, 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 [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Truist Bank .....	P.O. Box 465, Atlanta, GA 30302 .....
US Bank, N.A. ....	One Federal Street, Boston, MA 02110 .....

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
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 [ X ]
- 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 [ X ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105900 .....	New England Asset Mangement .....	KUR85E5PS4GQFZTFC130 .....	SEC .....	NO.....
131940 .....	Angelo Gordon & Co .....	XXJ808R0NB9FETPCB63 .....	SEC .....	NO.....
.....	.....	.....	.....	.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....  
If yes, attach an explanation.

Yes [ ] No [ X ]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes [ ] No [ X ]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1 A&H loss percent .....0.000 %

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 JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]



STATEMENT AS OF JUNE 30, 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	3,137,759	1,980,957	650,171	401,345	9,476,950	6,137,900
2. Alaska.....AK	E	252,705	284,616	2,478	93,366	388,350	342,181
3. Arizona.....AZ	E	7,568,142	5,777,526	1,118,397	413,421	15,488,357	12,374,362
4. Arkansas.....AR	E	1,303,514	1,574,816	5,073	108,657	2,610,517	1,034,417
5. California.....CA	E	66,347,974	65,171,971	90,448,244	61,944,550	357,722,742	306,964,362
6. Colorado.....CO	E	3,785,595	4,125,318	727,120	1,186,997	8,244,502	9,123,861
7. Connecticut.....CT	E	1,711,410	1,704,692	1,407,867	1,206,802	6,315,905	5,340,495
8. Delaware.....DE	E	630,656	483,245	251,418	170,068	1,438,453	1,614,566
9. District of Columbia.....DC	E	493,395	372,345	2,599,464	2,218,192	7,323,238	6,853,992
10. Florida.....FL	E	75,685,825	55,656,580	11,851,603	7,997,623	131,573,881	98,853,175
11. Georgia.....GA	E	7,821,731	5,689,633	3,020,299	2,926,618	15,487,212	14,810,352
12. Hawaii.....HI	E	219,099	280,841	101,986	318,910	781,619	1,012,275
13. Idaho.....ID	E	696,407	443,488	165,000	11,707	909,492	954,378
14. Illinois.....IL	E	8,233,599	4,753,540	1,185,767	2,978,828	27,116,769	31,302,133
15. Indiana.....IN	E	2,253,600	1,995,328	230,612	3,605,210	7,173,464	6,272,423
16. Iowa.....IA	E	1,416,032	695,294	663,573	113,309	2,533,207	1,763,325
17. Kansas.....KS	E	(523,214)	2,160,549	301,360	397,161	7,863,769	5,101,196
18. Kentucky.....KY	E	1,859,588	1,664,688	596,456	384,942	3,729,213	3,377,306
19. Louisiana.....LA	E	8,902,499	8,357,770	4,801,587	2,891,436	28,270,719	22,950,601
20. Maine.....ME	E	519,100	285,106	751	30,141	697,006	456,696
21. Maryland.....MD	E	1,697,447	3,132,244	1,347,569	3,776,128	10,448,963	10,988,020
22. Massachusetts.....MA	E	5,422,316	4,662,154	1,162,646	3,237,168	19,951,385	21,930,013
23. Michigan.....MI	E	1,304,713	3,044,476	2,163,350	2,621,108	10,449,328	10,551,124
24. Minnesota.....MN	E	2,049,101	2,523,667	242,858	648,753	6,140,197	3,789,492
25. Mississippi.....MS	E	3,228,853	2,406,211	(3,006)	132,433	3,677,858	1,740,796
26. Missouri.....MO	E	3,433,458	3,377,733	882,455	1,511,593	16,741,213	17,540,977
27. Montana.....MT	E	726,792	713,782	(3,870)	0	1,354,126	1,289,684
28. Nebraska.....NE	E	269,520	299,712	196,891	67,761	4,759,881	1,914,041
29. Nevada.....NV	E	3,990,808	3,024,003	6,245,528	4,782,990	27,323,307	16,597,250
30. New Hampshire.....NH	E	606,150	228,913	61,155	51,979	863,177	766,470
31. New Jersey.....NJ	E	11,935,708	9,127,521	2,124,491	2,301,451	35,354,413	27,116,566
32. New Mexico.....NM	E	342,593	458,731	5,200	119,501	1,251,110	2,310,217
33. New York.....NY	E	51,003,438	50,365,940	3,673,421	10,169,104	129,129,758	114,989,614
34. North Carolina.....NC	E	3,240,262	2,129,341	825,681	331,421	20,402,989	12,815,589
35. North Dakota.....ND	E	395,368	496,568	19,380	12,679	605,700	724,325
36. Ohio.....OH	D	4,045,993	0	0	0	1,217,688	0
37. Oklahoma.....OK	E	2,368,413	2,267,792	92,479	32,780	6,924,699	4,402,941
38. Oregon.....OR	E	3,541,817	2,445,734	481,195	415,802	7,737,152	3,691,183
39. Pennsylvania.....PA	E	14,329,872	7,079,451	5,023,981	2,222,961	22,983,186	20,144,261
40. Rhode Island.....RI	E	678,986	402,050	468,526	880,786	1,832,752	1,220,913
41. South Carolina.....SC	E	3,665,203	2,390,014	1,366,521	1,899,461	9,335,521	6,823,717
42. South Dakota.....SD	E	262,709	253,877	0	0	263,315	166,872
43. Tennessee.....TN	E	3,625,366	2,875,576	689,946	425,308	19,961,390	18,740,256
44. Texas.....TX	E	61,570,466	34,539,504	10,659,394	4,001,039	110,595,096	67,042,308
45. Utah.....UT	E	1,848,450	1,053,566	403,845	444,971	2,966,472	3,080,041
46. Vermont.....VT	E	113,639	56,295	(8)	1,446	323,636	335,637
47. Virginia.....VA	E	5,092,771	6,806,978	1,330,520	2,245,315	13,944,785	10,181,447
48. Washington.....WA	E	9,025,273	6,753,169	4,868,940	1,278,316	18,226,364	12,338,756
49. West Virginia.....WV	E	429,661	349,951	4,821	551,741	1,494,811	1,570,330
50. Wisconsin.....WI	E	1,467,409	1,072,054	303,048	1,086,456	3,734,022	3,292,724
51. Wyoming.....WY	E	827,202	475,670	0	0	476,171	411,886
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	42,297	32,457	21,883	503,607	615,335
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	394,855,173	318,313,277	164,798,640	134,671,617	1,146,119,437	935,762,781
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....52

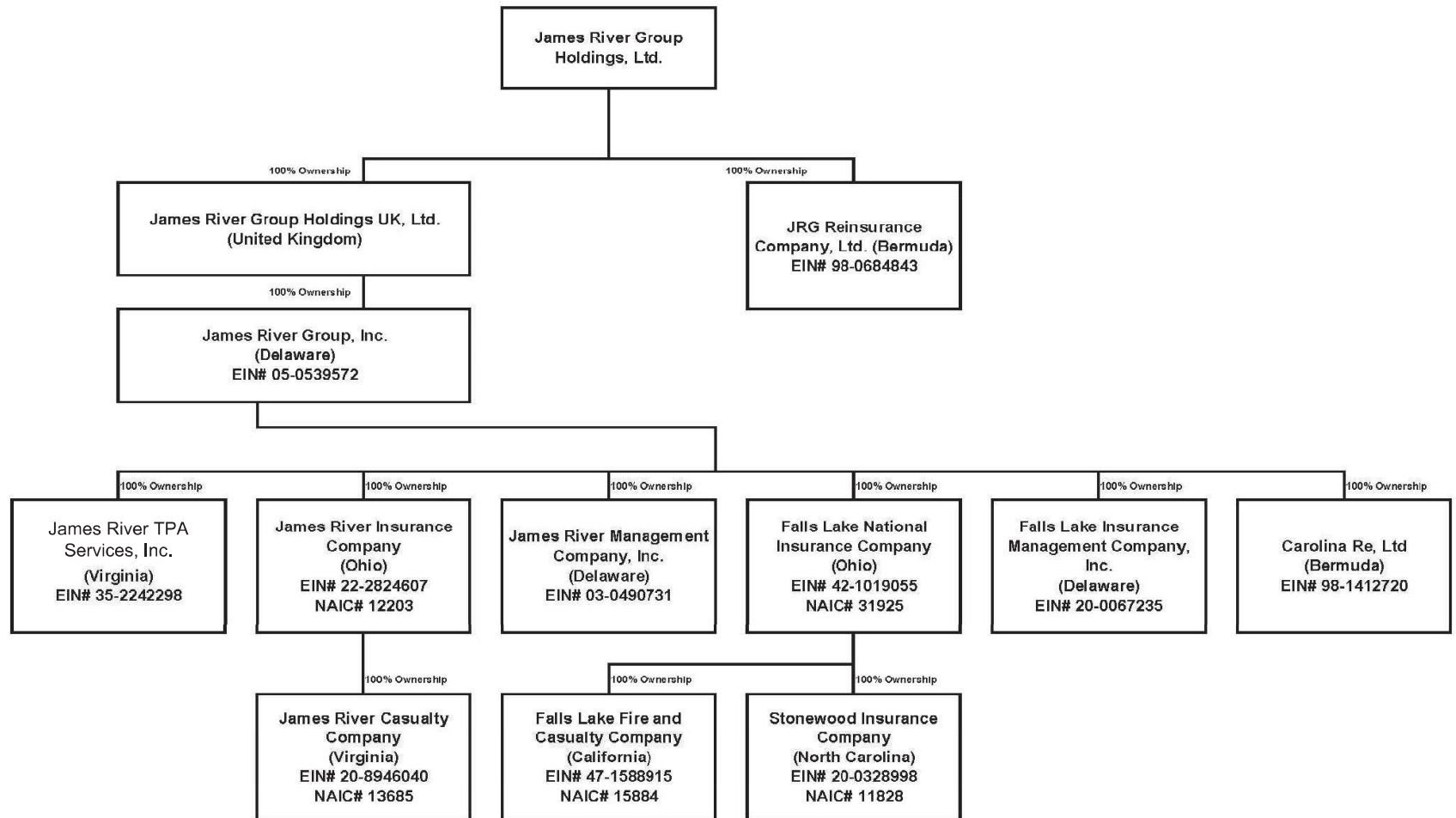
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....1

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....4

STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY



STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

# NONE

Asterisk
NONE

STATEMENT AS OF JUNE 30, 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 .....	3,693,344	(6,619,908)	(179.2)	311.1
2.	Allied Lines .....	12,724,988	17,448,432	137.1	2.2
3.	Farmowners multiple peril .....	0	0	0.0	0.0
4.	Homeowners multiple peril .....	0	0	0.0	0.0
5.	Commercial multiple peril .....	1,730	(150)	(8.7)	(47.3)
6.	Mortgage guaranty .....	0	0	0.0	0.0
8.	Ocean marine .....	0	0	0.0	0.0
9.	Inland marine .....	40,336	(58,295)	(144.5)	(117.9)
10.	Financial guaranty .....	0	0	0.0	0.0
11.1	Medical professional liability - occurrence .....	12,044	(1,444)	(12.0)	101.8
11.2	Medical professional liability - claims-made .....	6,731,225	4,852,267	72.1	119.1
12.	Earthquake .....	2,889,772	671,872	23.3	5.4
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 .....	266,923,163	130,021,708	48.7	48.7
17.2	Other liability - claims-made .....	17,638,572	1,505,697	8.5	9.7
17.3	Excess workers' compensation .....	0	0	0.0	0.0
18.1	Products liability - occurrence .....	36,989,454	16,370,406	44.3	35.0
18.2	Products liability - claims-made .....	12,138,608	1,130,705	9.3	3.3
19.1,19.2	Private passenger auto liability .....	0	0	0.0	0.0
19.3,19.4	Commercial auto liability .....	14,732,857	159,332,157	1,081.5	76.9
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 .....	374,516,093	324,653,447	86.7	47.3
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	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	2,894,393	4,285,691	3,966,169
2.	Allied Lines .....	13,441,854	17,450,665	13,268,211
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 .....	18,565	43,738	54,593
10.	Financial guaranty .....	0	0	0
11.1	Medical professional liability - occurrence .....	0	0	37,988
11.2	Medical professional liability - claims-made .....	4,835,180	9,067,394	6,700,896
12.	Earthquake .....	1,304,060	2,738,234	2,727,097
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 .....	146,440,702	280,732,220	218,531,932
17.2	Other liability - claims-made .....	11,193,132	19,372,280	15,072,112
17.3	Excess workers' compensation .....	0	0	0
18.1	Products liability - occurrence .....	19,520,601	38,008,374	34,380,784
18.2	Products liability - claims-made .....	6,723,015	10,388,900	9,771,830
19.1,19.2	Private passenger auto liability .....	0	0	0
19.3,19.4	Commercial auto liability .....	6,984,982	12,767,677	13,801,664
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 .....	213,356,484	394,855,173	318,313,276
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2018 + Prior .....	76,178	41,020	117,198	33,173	1,101	34,274	67,271	1,230	42,016	110,517	24,266	3,327	27,593	
2. 2019 .....	37,134	44,246	81,380	17,528	333	17,861	36,900	1,567	49,529	87,996	17,294	7,183	24,477	
3. Subtotals 2019 + Prior .....	113,312	85,266	198,578	50,701	1,434	52,135	104,171	2,797	91,545	198,513	41,560	10,510	52,070	
4. 2020 .....	7,900	53,559	61,459	2,583	2,271	4,854	6,789	3,920	43,855	54,564	1,472	(3,513)	(2,041)	
5. Subtotals 2020 + Prior .....	121,212	138,825	260,037	53,284	3,705	56,989	110,960	6,717	135,400	253,077	43,032	6,997	50,029	
6. 2021 .....	XXX	XXX	XXX	XXX	3,243	3,243	XXX	3,910	31,861	35,771	XXX	XXX	XXX	
7. Totals .....	121,212	138,825	260,037	53,284	6,948	60,232	110,960	10,627	167,261	288,848	43,032	6,997	50,029	
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. 35.5	2. 5.0	3. 19.2
												Col. 13, Line 7 As a % of Col. 1 Line 8		
														4. 29.0

STATEMENT AS OF JUNE 30, 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.

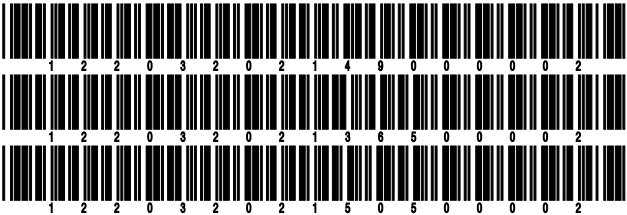
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	YES
3. Will the Medicare Part D Coverage Supplement be filed 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 JUNE 30, 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	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504.	Deductible recoverable .....	2,836,950	1,477,249	1,359,701	946,670
2505.	Other receivable .....	2,175	0	2,175	2,175
2506.	Escheat receivable .....	93,362	0	93,362	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,932,487	1,477,249	1,455,238	948,845

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
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) .....		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
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) .....		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	9,096,279	13,341,310
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	40,122,901	6,250,000
2.2 Additional investment made after acquisition .....	1,437,803	1,310,716
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	248,487	(28,759)
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	5,316,914	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) .....	45,588,556	9,096,279
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	45,588,556	9,096,279

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	372,751,615	276,960,463
2. Cost of bonds and stocks acquired .....	38,989,999	259,541,968
3. Accrual of discount .....	238,042	347,467
4. Unrealized valuation increase (decrease) .....	4,096,033	7,121,791
5. Total gain (loss) on disposals .....	314,026	(3,974,372)
6. Deduct consideration for bonds and stocks disposed of .....	49,891,889	160,241,366
7. Deduct amortization of premium .....	442,496	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) .....	366,055,330	372,751,615
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	366,055,330	372,751,615



STATEMENT AS OF JUNE 30, 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) .....	188,303,147	3,500,000	3,691,247	(227,123)	188,303,147	187,884,777	0	202,182,317
2. NAIC 2 (a) .....	39,565,195	0	1,333,000	(5,333)	39,565,195	38,226,862	0	42,183,240
3. NAIC 3 (a) .....	1,298,722	1,331,282	1,085,003	127,143	1,298,722	1,672,144	0	1,094,135
4. NAIC 4 (a) .....	34,686,272	3,674,215	5,636,753	4,505,766	34,686,272	37,229,501	0	30,580,311
5. NAIC 5 (a) .....	16,302,900	6,795,952	4,393,020	(3,771,918)	16,302,900	14,933,914	0	15,530,663
6. NAIC 6 (a) .....	174,538	0	0	(174,538)	174,538	0	0	174,270
7. Total Bonds	280,330,774	15,301,449	16,139,021	453,997	280,330,774	279,947,198	0	291,744,936
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	148,769
9. NAIC 2 .....	38,298,500	0	2,002,475	1,468,895	38,298,500	37,764,920	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 .....	38,298,500	0	2,002,475	1,468,895	38,298,500	37,764,920	0	44,593,564
15. Total Bonds and Preferred Stock	318,629,274	15,301,449	18,141,496	1,922,892	318,629,274	317,712,118	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 \$ 5,199,971 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	5,199,971	xxx	5,199,742	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,940,261	60,481,740
2. Cost of short-term investments acquired .....	5,599,723	22,247,067
3. Accrual of discount .....	3,044	113,978
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	76	(28,260)
6. Deduct consideration received on disposals .....	3,343,133	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) .....	5,199,971	2,940,261
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,199,971	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	2
	Year To Date	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 .....	92,190,766	5,111,155,745
3. Accrual of discount .....	0	4,352,767
4. Unrealized valuation increase (decrease) .....	20,684	(79,849)
5. Total gain (loss) on disposals .....	0	52,203
6. Deduct consideration received on disposals .....	202,496,708	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) .....	765,760,122	876,045,380
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	765,760,122	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 JUNE 30, 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	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner				Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	VantageSouth 7.625% Subordinated Notes	Raleigh	DE	VantageSouth Bancshares, Inc		06/01/2021		4,500,000	0	0	0	0.000
3299999. Non-collateral Loans - Affiliated								4,500,000	0	0	0	XXX
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC		09/10/2020	1	0	750,000	0	2,250,000	1.740
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	AG Direct Lending Fund GP, LLC		06/01/0420	1	0	52,980	0	187,500	1.580
000000-00-0	Anchor Capital, L.P.	Raleigh	DE	Anchor Capital General Partner, LLC		06/01/2021	1	5,064,196	0	0	5,280	0.580
000000-00-0	Dyal V US Investors LP	New York	DE	NB Dyal Associates V LP		01/25/2021	1	0	1,271	0	4,725,000	0.580
4699999. Any Other Class of Assets - Unaffiliated								5,064,196	804,251	0	7,162,500	XXX
000000-00-0	DESRI II, L.L.C	New York	DE	D.E. Shaw Renewable Investments, L.L.C		06/01/2021	1	8,430,102	0	0	0	24.460
000000-00-0	DESRI IV, L.L.C	New York	DE	D.E. Shaw Renewable Investments, L.L.C		06/01/2021	1	6,581,209	0	0	0	4.900
000000-00-0	DESRI V, L.L.C	New York	DE	D.E. Shaw Renewable Investments, L.L.C		06/01/2021	1	8,575,713	0	0	0	21.170
000000-00-0	DESRI VI, L.L.C	New York	DE	D.E. Shaw Renewable Investments, L.L.C		06/01/2021	1	1,696,574	0	0	0	2.550
000000-00-0	DESRI VII, L.L.C	New York	DE	D.E. Shaw Renewable Investments, L.L.C		06/01/2021	1	1,000,107	0	0	0	4.680
4799999. Any Other Class of Assets - Affiliated								26,283,705	0	0	0	XXX
4899999. Total - Unaffiliated								5,064,196	804,251	0	7,162,500	XXX
4999999. Total - Affiliated								30,783,705	0	0	0	XXX
5099999 - Totals								35,847,901	804,251	0	7,162,500	XXX

## SCHEDULE BA - PART 3

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

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04016L-AQ-0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0	1.A FE
65357L-AL-9	NIAPK 1R BR - CDO		06/11/2021	BNP PARIBAS SECURITIES CORP.		2,000,000	2,000,000	0	1.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,500,000	3,500,000	0	XXX
000000-00-0	Internap Corporation		05/10/2021	PIK BUY		6,486	6,486	0	5.B
000000-00-0	Production Resource Group, LLC		03/23/2021	PIK BUY		4,820	4,820	0	5.B
000000-00-0	RealPage, Inc.		02/19/2021	DIRECT		287,280	288,000	0	5.B
000000-00-0	Spa Holdings 3 Oy		03/12/2021	GOLDMAN SACHS AND CO.		(296)	(296)	0	5.B
000000-00-0	Logoplaste Group Sarl		04/21/2021	DIRECT		156,215	157,000	0	5.B
000000-00-0	Brown Group Holding, LLC		04/22/2021	DIRECT		326,203	328,668	0	5.B
000000-00-0	PQ Performance Chemicals		04/30/2021	DIRECT		129,350	130,000	0	5.B
000000-00-0	Lasership, Inc.		04/30/2021	JEFFERIES		361,085	363,000	0	5.B
000000-00-0	Lasership, Inc.		04/30/2021	JEFFERIES		465,905	473,000	0	5.B
000000-00-0	Holding Socotec		05/07/2021	J.P. MORGAN SECURITIES INC.		239,795	241,000	0	5.B
000000-00-0	Jazz Pharmaceuticals, Inc		04/22/2021	BANK OF AMERICA		156,215	157,000	0	5.B
000000-00-0	Hilton Grand Vacations Borrower, LLC		05/20/2021	BANK OF AMERICA		246,593	247,832	0	5.B
000000-00-0	Tiger Acquisition, LLC		05/21/2021	GOLDMAN SACHS AND CO.		150,480	152,000	0	5.B
000000-00-0	Camping World, Inc.		05/25/2021	GOLDMAN SACHS AND CO.		233,640	236,000	0	5.B
000000-00-0	Evercommerce Inc.		06/14/2021	KKR Corporate Lending LLC		44,775	45,000	0	5.B
000000-00-0	Raptor Acquisition Corp.		06/16/2021	DIRECT		51,740	52,000	0	5.B
000000-00-0	Harbor Freight Tools USA, Inc.		06/24/2021	CREDIT SUISSE FIRST BOSTON GERMANY		329,000	329,000	0	5.B
000000-00-0	Illuminate Merger Sub Corp		06/30/2021	DEUTSCHE BANK		293,525	295,000	0	5.B
000000-00-0	Summer (BC) Bidco B LLC		06/25/2021	GOLDMAN SACHS AND CO.		44,663	45,000	0	5.B
000000-00-0	Aveanna Healthcare LLC		06/30/2021	BARCLAY INVESTMENTS, INC.		104,929	105,456	0	5.B
000000-00-0	Victorias Secret & Co		06/30/2021	J.P. MORGAN SECURITIES INC.		189,090	191,000	0	5.B
000000-00-0	Technimark LLC		06/30/2021	GOLDMAN SACHS AND CO.		190,045	191,000	0	5.B
000000-00-0	Hertz Corporation (The)		06/14/2021	DIRECT		33,292	33,460	0	5.B
000000-00-0	Recorded Books Inc.		06/29/2021	GOLDMAN SACHS AND CO.		54,931	55,000	0	5.B
00132U-AG-9	Osmosis Debt Merger Sub, Inc.		06/18/2021	MORGAN STANLEY AND CO INC		79,026	79,423	0	5.B
00132U-AH-7	Osmosis Debt Merger Sub, Inc.		06/17/2021	MORGAN STANLEY AND CO INC		9,878	9,928	0	5.B
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc		04/16/2021	MORGAN STANLEY AND CO INC		45,387	45,501	0	4.B FE
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc		04/16/2021	MORGAN STANLEY AND CO INC		59,018	59,166	0	4.B FE
00709L-AH-0	Aspen Dental 1/21 TLB		01/29/2021	RBC CAPITAL MARKETS		(456)	(458)	0	4.B FE
00709L-AJ-6	ADMI Corp.		06/22/2021	DIRECT		511,045	513,613	0	4.B FE
01957T-AH-0	Allied Universal Holdco LLC		05/05/2021	CREDIT SUISSE FIRST BOSTON GERMANY		74,625	75,000	0	4.B FE
04270Y-AB-6	Array Technologies INC		05/13/2021	GOLDMAN SACHS AND CO.		135,295	139,300	0	4.A FE
05549D-AK-4	Aveanna Healthcare LLC		06/30/2021	BARCLAY INVESTMENTS, INC.		24,402	24,525	0	5.B
20600R-AB-8	Conair Holdings, LLC		05/14/2021	BANK OF AMERICA		132,335	133,000	0	4.B FE
21870F-BA-6	Corelogic, Inc.		04/14/2021	J.P. MORGAN SECURITIES INC.		618,817	621,927	0	5.B
22305C-AB-5	Covia Holdings LLC		05/24/2021	BARCLAY INVESTMENTS, INC.		134,882	138,502	0	4.C FE
26208T-AB-7	Direct ChassisLink		05/12/2021	MORGAN STANLEY AND CO INC		16,577	16,453	0	4.B
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (		04/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY		315,199	321,632	0	3.B FE
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		04/22/2021	DIRECT		143,550	145,000	0	5.A FE
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		06/28/2021	UBS WARBURG LLC		35,360	35,536	0	4.C FE
38046J-AB-0	Gogo Intermediate Holdings LLC		04/21/2021	MORGAN STANLEY AND CO INC		351,919	353,687	0	4.C FE
42236W-AQ-0	Heartland Dental, LLC		06/10/2021	JEFFERIES		365,798	367,637	0	4.C FE
42703U-AG-0	Hercules Achievement, Inc.		05/07/2021	BARCLAY INVESTMENTS, INC.		45,667	45,486	0	5.A FE
42804V-BB-6	Hertz Corporation (The)		06/14/2021	BARCLAY INVESTMENTS, INC.		176,653	177,540	0	4.B FE
44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		05/27/2021	CREDIT SUISSE FIRST BOSTON GERMANY		96,515	97,000	0	4.C FE
50179J-AE-8	LBM Borrower, LLC		05/01/2021	BARCLAY INVESTMENTS, INC.		(16,521)	(16,688)	0	4.B FE
51187G-AK-8	Lakeland Tours, LLC		04/30/2021	PIK BUY		4,838	4,838	0	5.C FE
51187G-AM-4	Lakeland Tours, LLC		04/30/2021	PIK BUY		3,854	3,854	0	4.C FE
55759V-AB-4	Madison IAQ LLC		06/16/2021	GOLDMAN SACHS AND CO.		55,720	56,000	0	4.B FE
56388V-AD-7	Mannington Mills, Inc.		06/17/2021	RBC CAPITAL MARKETS		252,944	253,261	0	4.A FE
57767K-AC-2	Maverick Bidco Inc		04/30/2021	GOLUB CAPITAL		216,549	217,637	0	5.B
57767K-AF-5	Maverick Bidco Inc		04/29/2021	GOLUB CAPITAL		72,635	73,000	0	5.B
59408U-AB-3	Michaels Stores, Inc.		04/09/2021	Various		436,479	440,570	0	5.B

STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63909U-AB-9	Nautilus Power, LLC		.03/12/2021	MORGAN STANLEY AND CO INC		.359	.0	.0	4.A FE
69417W-AB-7	Pacific Dental Services, LLC		.04/21/2021	DIRECT		.132,003	.133,000	.0	5.B
70477B-AB-8	Vision Solutions, Inc.		.06/24/2021	J.P. MORGAN SECURITIES INC.		.72,635	.73,000	.0	5.B
72813N-AU-9	PlayPower, Inc.		.05/11/2021	DIRECT		.204,731	.204,987	.0	4.C FE
73108R-AB-4	Polaris Newco, LLC		.06/03/2021	DIRECT		.60,695	.61,000	.0	4.C FE
75049E-AM-6	RadNet Management, Inc.		.04/16/2021	BARCLAY INVESTMENTS, INC.		.192,533	.193,500	.0	4.B FE
76118E-AE-8	Resonetics, LLC		.04/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY		.71,640	.72,000	.0	4.C FE
78466Y-AN-8	SRS Distribution Inc.		.05/21/2021	BANK OF AMERICA		.262,020	.264,000	.0	4.C FE
82671J-AB-0	Signify Health, LLC		.06/16/2021	BARCLAY INVESTMENTS, INC.		.150,245	.151,000	.0	4.B FE
86736L-AF-0	Sungard As New Holdings III, LLC		.04/22/2021	PIK BUY		.1,017	.1,017	.0	5.B
86736L-AJ-2	Sungard As New Holdings III, LLC		.04/28/2021	PIK BUY		.3,341	.3,341	.0	5.B
90932R-AJ-3	United Airlines, Inc.		.04/14/2021	J.P. MORGAN SECURITIES INC.		.210,940	.212,000	.0	3.B FE
92941P-AC-7	Weight Watchers International, Inc.		.04/01/2021	BANK OF AMERICA		.296,510	.298,000	.0	3.C FE
96289E-AG-4	Wheel Pros, LLC		.04/23/2021	DEUTSCHE BANK		.207,900	.210,000	.0	4.C FE
98422B-AB-5	Xperi Holding Corporation		.06/04/2021	BANK OF AMERICA		.508,633	.511,189	.0	3.C FE
BL0657-55-3	ASP Chromaflo Intermediate 2nd Lien T/L		.06/23/2021	DIRECT		.669,240	.676,000	.0	5.B
L0527C-AB-0	Birkenstock GmbH & Co. KG		.04/27/2021	GOLDMAN SACHS AND CO.		.146,174	.146,908	.0	5.B
LR030P-AK-4	Samsonite International S.A.	C.	.06/16/2021	DIRECT		.91,770	.92,000	.0	4.A FE
L9000B-AE-3	Software Luxembourg Acquisition SARL		.06/01/2021	DIRECT		.1,941	.2,011	.0	5.B
N2820E-AD-0	EG America LLC	C.	.06/11/2021	BARCLAY INVESTMENTS, INC.		.1,374	.0	.0	4.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						11,801,449	11,883,246	.0	XXX
8399997. Total - Bonds - Part 3						15,301,449	15,383,246	.0	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						15,301,449	15,383,246	.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		.06/01/2021	Various	2,200,000	.245,048		.0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		.06/01/2021	Various	2,450,000	.156,474		.0	
166764-10-0	CHEVRON ORD		.06/01/2021	Various	1,350,000	.142,420		.0	
17275R-10-2	CISCO SYSTEMS ORD		.06/01/2021	Various	4,250,000	.220,319		.0	
172967-42-4	CITIGROUP ORD		.06/01/2021	Various	1,350,000	.100,968		.0	
191216-10-0	COCA-COLA ORD		.06/01/2021	Various	3,000,000	.162,617		.0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		.06/01/2021	Various	1,150,000	.210,959		.0	
237194-10-5	DARDEN RESTAURANTS ORD		.06/01/2021	Various	1,650,000	.236,523		.0	
25746U-10-9	DOMINION ENERGY ORD		.06/01/2021	Various	1,800,000	.138,964		.0	
26441C-20-4	DUKE ENERGY ORD		.06/01/2021	Various	1,500,000	.148,675		.0	
291011-10-4	EMERSON ELECTRIC ORD		.06/01/2021	Various	2,400,000	.222,381		.0	
29364G-10-3	ENTERGY ORD		.06/01/2021	Various	1,350,000	.141,187		.0	
370334-10-4	GENERAL MILLS ORD		.06/01/2021	Various	3,100,000	.191,445		.0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		.06/01/2021	Various	.950,000	.132,987		.0	
46625H-10-0	JPMORGAN CHASE ORD		.06/01/2021	Various	1,950,000	.307,631		.0	
478160-10-4	JOHNSON & JOHNSON ORD		.06/01/2021	Various	.900,000	.148,352		.0	
49456B-10-1	KINDER MORGAN CL P ORD		.06/01/2021	Various	5,500,000	.96,126		.0	
532457-10-8	ELI LILLY ORD		.06/01/2021	Various	1,050,000	.199,304		.0	
539830-10-9	LOCKHEED MARTIN ORD		.06/01/2021	Various	.400,000	.151,086		.0	
580135-10-1	MCDONALD'S ORD		.06/01/2021	Various	.750,000	.174,169		.0	
58933Y-10-5	MERCK & CO ORD		.06/03/2021	Various	9,250,000	.698,222		.0	
594918-10-4	MICROSOFT ORD		.06/01/2021	Various	1,050,000	.260,039		.0	
68622V-10-6	ORGANON ORD		.06/03/2021	Various	.680,000	.24,955		.0	
69351T-10-6	PPL ORD		.06/01/2021	Various	3,850,000	.111,531		.0	
713448-10-8	PEPSICO ORD		.06/01/2021	Various	1,100,000	.159,304		.0	
717081-10-3	PFIZER ORD		.06/01/2021	Various	4,350,000	.165,996		.0	
723484-10-1	PINNACLE WEST ORD		.06/01/2021	Various	1,800,000	.150,060		.0	
742718-10-9	PROCTER & GAMBLE ORD		.06/01/2021	Various	1,400,000	.188,118		.0	



STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
744573-10-6 .....	PUBLIC SERVICE ENTERPRISE GROUP ORD .....	.....	.06/01/2021 .....	Various .....	2,700,000 .....	167,000 .....	.....	0 .....	.....
780259-20-6 .....	ROYAL DUTCH SHELL ADR REP 2 CL A ORD .....	C.....	.06/01/2021 .....	Various .....	1,950,000 .....	76,834 .....	.....	0 .....	.....
842587-10-7 .....	SOUTHERN ORD .....	.....	.06/01/2021 .....	Various .....	2,100,000 .....	134,345 .....	.....	0 .....	.....
871829-10-7 .....	SYSCO ORD .....	.....	.06/01/2021 .....	Various .....	2,700,000 .....	219,322 .....	.....	0 .....	.....
88579Y-10-1 .....	3M ORD .....	.....	.06/01/2021 .....	Various .....	300,000 .....	59,301 .....	.....	0 .....	.....
8AMCSG-2X-1 .....	Software Luxembourg Acquisition SARL .....	.....	.06/01/2021 .....	DIRECT .....	19,000 .....	2,565 .....	.....	0 .....	.....
902973-30-4 .....	US BANCORP ORD .....	.....	.06/01/2021 .....	Various .....	1,500,000 .....	88,042 .....	.....	0 .....	.....
92343V-10-4 .....	VERIZON COMMUNICATIONS ORD .....	.....	.06/01/2021 .....	Various .....	2,750,000 .....	158,478 .....	.....	0 .....	.....
931142-10-3 .....	WALMART ORD .....	.....	.06/01/2021 .....	Various .....	1,400,000 .....	195,803 .....	.....	0 .....	.....
949746-10-1 .....	WELLS FARGO ORD .....	.....	.06/01/2021 .....	Various .....	3,800,000 .....	166,983 .....	.....	0 .....	.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,554,531	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,554,531	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,554,531	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,554,531	XXX	0	XXX
9999999 - Totals						21,855,980	XXX	0	XXX

STATEMENT AS OF JUNE 30, 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	For- eign	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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
313205-4L-3	FH SB8027 - RMBS		06/01/2021	Paydown		248,713	248,713	255,087	255,649	.0	(6,935)	.0	(6,935)	.0	248,713	.0	.0	.0	3,025	01/01/2035	1.A
31320M-GK-5	FH SD0202 - RMBS		06/01/2021	Paydown		342,178	342,178	362,709	362,289	.0	(20,110)	.0	(20,110)	.0	342,178	.0	.0	.0	5,704	01/01/2050	1.A
3133KG-PY-8	FH RA1339 - RMBS		06/01/2021	Paydown		261,461	270,402	260,939	270,939	.0	(8,940)	.0	(8,940)	.0	261,461	.0	.0	.0	3,111	09/01/2049	1.A
3133KH-SH-5	FH RA2648 - RMBS		06/01/2021	Paydown		83,292	83,292	87,926	87,704	.0	(4,412)	.0	(4,412)	.0	83,292	.0	.0	.0	.808	06/01/2050	1.A
3140JH-JW-4	FN BN1176 - RMBS		06/01/2021	Paydown		100,048	100,048	104,409	105,176	.0	(5,128)	.0	(5,128)	.0	100,048	.0	.0	.0	1,857	11/01/2048	1.A
3140KL-JF-0	FN BQ1161 - RMBS		06/01/2021	Paydown		52,668	52,668	55,540	55,389	.0	(2,721)	.0	(2,721)	.0	52,668	.0	.0	.0	.531	08/01/2050	1.A
314009-SB-5	FN CA2641 - RMBS		06/01/2021	Paydown		74,661	74,661	77,852	78,819	.0	(4,157)	.0	(4,157)	.0	74,661	.0	.0	.0	1,354	11/01/2048	1.A
31400B-JC-3	FN CA3858 - RMBS		06/01/2021	Paydown		249,398	249,398	260,504	260,436	.0	(11,038)	.0	(11,038)	.0	249,398	.0	.0	.0	3,321	07/01/2049	1.A
3140X4-TF-3	FN FM1449 - RMBS		06/01/2021	Paydown		122,135	122,135	125,952	126,643	.0	(4,508)	.0	(4,508)	.0	122,135	.0	.0	.0	1,775	09/01/2049	1.A
3140X5-NS-8	FN FM2200 - RMBS		06/01/2021	Paydown		423,087	423,087	446,060	448,517	.0	(25,430)	.0	(25,430)	.0	423,087	.0	.0	.0	7,504	01/01/2050	1.A
31418D-HD-7	FN MA3827 - RMBS		06/01/2021	Paydown		270,030	270,030	272,330	272,673	.0	(2,643)	.0	(2,643)	.0	270,030	.0	.0	.0	2,715	11/01/2034	1.A
31418D-MD-1	FN MA3955 - RMBS		06/01/2021	Paydown		327,777	327,777	334,178	335,162	.0	(7,385)	.0	(7,385)	.0	327,777	.0	.0	.0	3,290	03/01/2035	1.A
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		04/27/2021	Redemption @ 100.00		5,000	5,000	5,464	5,440	.0	(14)	.0	(14)	.0	5,425	.0	(425)	(425)	100	10/01/2050	1.B FE
3199999	Subtotal - Bonds - U.S. Special Revenues					2,560,448	2,560,448	2,658,950	2,664,299	0	(103,421)	0	(103,421)	0	2,560,875	0	(425)	(425)	35,095	XXX	XXX
21872U-AA-2	CAFL 201 A1 - CMBS		06/15/2021	Paydown		130,330	130,330	130,329	130,329	.0	.0	.0	.0	.0	130,330	.0	.0	.0	1,867	03/15/2050	1.A FE
370334-CD-4	GENERAL MILLS INC		04/16/2021	Maturity @ 100.00		500,000	500,000	499,996	499,996	.0	.4	.0	.4	.0	500,000	.0	.0	.0	8,000	04/16/2021	2.B FE
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS		06/01/2021	Paydown		189,327	189,327	193,143	195,116	.0	(5,788)	.0	(5,788)	.0	189,327	.0	.0	.0	2,652	02/25/2050	1.D FM
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		06/01/2021	Paydown		410,744	410,744	410,740	410,684	.0	.60	.0	.60	.0	410,744	.0	.0	.0	4,285	01/28/2050	1.D FM
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,230,401	1,230,401	1,234,142	1,236,125	0	(5,724)	0	(5,724)	0	1,230,401	0	0	0	16,804	XXX	XXX
59156R-BP-2	METLIFE INC		06/15/2021	Call @ 100.00		833,000	833,000	840,289	833,000	.0	.0	.0	.0	.0	833,000	.0	.0	.0	15,898	12/29/2049	2.B FE
4899999	Subtotal - Bonds - Hybrid Securities					833,000	833,000	840,289	833,000	0	0	0	0	0	833,000	0	0	0	15,898	XXX	XXX
000000-00-0	Production Resource Group, LLC		03/23/2021	COWEN		4,820	4,820	4,820	.0	.0	.0	.0	.0	.0	4,820	.0	.0	.0	4,820	08/21/2024	5.B
000000-00-0	Syncsort Incorporated		04/23/2021	Direct		177,256	177,256	176,813	.0	.0	444	.0	444	.0	177,256	.0	.0	.0	2,087	08/16/2024	5.B
000000-00-0	Bombardier Recreational Products, Inc.		02/12/2021	DIRECT		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(646)	05/24/2027	5.B
000000-00-0	Verscend Holding Corp.		03/08/2021	INC.		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.20	08/27/2025	5.B
000000-00-0	RealPage, Inc.		02/19/2021	Adjustment		289,080	288,000	287,280	.0	.0	.1	.0	.1	.0	287,281	.0	1,799	1,799	150	04/24/2028	5.B
000000-00-0	Project Ruby Ultimate Parent Corp.		03/04/2021	DIRECT		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.50	03/03/2028	5.B
000000-00-0	Shearer's Foods, LLC		03/24/2021	DIRECT		(2)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(2)	(2)	80	09/23/2027	5.B
000000-00-0	Brown Group Holding, LLC		04/27/2021	Adjustment		327,436	328,668	326,203	.0	.0	.0	.0	.0	.0	326,203	.0	1,233	1,233	.0	04/21/2028	5.B
000000-00-0	Jazz Pharmaceuticals, Inc		04/23/2021	WELL		157,261	157,000	156,215	.0	.0	.7	.0	.7	.0	156,222	.0	1,039	1,039	.31	04/21/2028	5.B
000000-00-0	Hilton Grand Vacations Borrower, LLC		05/25/2021	BANK OF AMERICA		248,142	247,832	246,593	.0	.0	.2	.0	.2	.0	246,595	.0	1,547	1,547	.0	05/19/2028	5.B
000000-00-0	Camping World, Inc.		06/02/2021	BARCLAY INVESTMENTS, INC.		234,525	236,000	233,640	.0	.0	.6	.0	.6	.0	233,646	.0	.879	.879	(5)	06/23/2028	5.B
000000-00-0	Harbor Freight Tools USA, Inc.		06/25/2021	CREDIT SUISSE FIRST BOSTON GERMANY BARCLAY INVESTMENTS, INC.		98,123	98,000	98,000	.0	.0	.0	.0	.0	.0	98,000	.0	.123	.123	.0	10/19/2027	5.B
000000-00-0	Hertz Corporation (The)		06/16/2021	INC.		18,164	18,164	18,073	.0	.0	.0	.0	.0	.0	18,073	.0	.91	.91	.0	06/14/2028	5.B
00076V-AV-2	ABG Intermediate Holdings 2 LLC		06/30/2021	Direct		560	560	546	558	.0	.2	.0	.2	.0	560	.0	.0	.0	.18	09/27/2024	4.B FE
00076V-AW-0	ABG Intermediate Holdings 2 LLC		04/16/2021	Direct		20,387	20,387	20,387	.0	.0	.0	.0	.0	.0	20,387	.0	.0	.0	.93	09/27/2024	4.B FE
00169Q-AF-6	Global Medical Response, Inc.		06/30/2021	Direct		1,260	1,260	1,235	1,258	.0	.3	.0	.3	.0	1,260	.0	.0	.0	.35	09/24/2025	4.B FE
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc.		06/30/2021	Direct		765	765	763	.0	.0	.0	.0	.0	.0	765	.0	.0	.0	.5	11/20/2023	4.B FE
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc.		06/30/2021	Direct		801	801	799	.0	.0	.0	.0	.0	.0	801	.0	.0	.0	.5	11/20/2023	4.B FE
00216U-AC-7	ASP UNIFRAX T/L B		05/10/2021	INC		325,597	343,056	334,480	313,240	23,123	481	.0	23,604	.0	336,844	.0	(11,247)	(11,247)	6,774	12/12/2025	5.A FE
00216Y-AC-9	ASP Navigate Acquisition Corp		06/30/2021	Direct		823	823	810	.0	.0	.1	.0	.1	.0	823	.0	.0	.0	.23	10/01/2027	4.C FE
00241Y-AQ-7	AVSC Holding (Audio Visual) 2nd Lien T/L		05/01/2021	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	7,735	09/01/2025	6. FE
00769E-AY-6	Advantage Sales & Marketing Inc.		06/30/2021	Direct		915	915	898	914	.0	.1	.0	.1	.0	915	.0	.0	.0	.26	10/22/2027	4.B FE
00956F-AM-2	Airceel 1st Lien T/L (4/18)		06/30/2021	Direct		1,911	1,911	1,892	1,869	.41	.1	.0	.42	.0	1,911	.0	.0	.0	.51	04/28/2025	4.C FE
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/17)		06/30/2021	Direct		14,191	14,191	14,050	12,739	1,410	.7	.0	1,417	.0	14,191	.0	.0	.0	.437	10/24/2023	5.A FE
03167D-AH-7	Anneal Pharmaceuticals LLC		06/30/2021	Direct		557	557	550	.0	.0	.1	.0	.1	.0	557	.0	.0	.0	.5	05/05/2025	4.C FE
03835E-AC-8	Applavin Corporation		05/11/2021	BANK OF AMERICA		819,663	820,689	820,689	.0	.0	.0	.0	.0	.0	820,689	.0	(1,026)	(1,026)	6,229	08/15/2025	4.A FE
04270Y-AB-6	Array Technologies INC		06/30/2021	Direct		1,549	1,549	1,504	1,196	.0	.5	.0	.5	.0	1,549	.0	.0	.0	.34	10/08/2027	4.A FE

STATEMENT AS OF JUNE 30, 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 Ident- ification	Description	For- eign	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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
04685Y-AM-1	Athenahealth, Inc.		06/30/2021	Direct		133	133	133	.0	.0	.0	.0	.0	.0	133	.0	.0	.0	.1	02/11/2026	4.B FE
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		06/30/2021	Direct		292	292	291	284	.9	.0	.0	.9	.0	292	.0	.0	.0	.9	08/14/2023	4.B FE
05549P-AB-7	BCP Renaissance Parent L.L.C.		06/30/2021	Direct		592	592	585	.0	.0	.1	.0	.1	.0	592	.0	.0	.0	.5	10/31/2024	4.B FE
05850D-AB-7	Ball Metalpack T/L 2nd Lien		04/07/2021	GOLDMAN SACHS AND CO.		51,300	54,000	52,920	45,900	7,500	.36	.0	7,536	.0	53,436	.0	(2,136)	(2,136)	1,287	07/31/2026	5.B FE
05850F-AB-2	Ball Metalpack T/L		06/30/2021	GOLDMAN SACHS AND CO.		172,540	172,755	171,891	169,213	3,336	.13	.0	3,349	.0	172,562	.0	(23)	(23)	4,247	07/31/2025	4.C FE
10524M-AN-7	Brand Energy & Infrastructure T/L		06/30/2021	Direct		1,836	1,836	1,818	1,787	48	.0	.0	49	.0	1,836	.0	.0	.0	49	06/21/2024	4.C FE
11823L-AK-1	Buckeye Partners, L.P.		03/19/2021	BANK OF AMERICA		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/01/2026	3.A FE
12509E-AB-6	CCS-OMGC Holdings (Correct Care) T/L		06/30/2021	Direct		1,654	1,654	1,636	1,613	.39	.1	.0	.40	.0	1,654	.0	.0	.0	.53	10/01/2025	4.C FE
12510E-AC-1	CCI Buyer, Inc.		06/30/2021	Direct		325	325	322	325	.0	.0	.0	.0	.0	325	.0	.0	.0	.8	12/10/2027	4.C FE
12658H-AG-7	CP Atlas Buyer, Inc		06/30/2021	Direct		243	243	240	.0	.0	.0	.0	.0	.0	243	.0	.0	.0	.5	11/23/2027	4.C FE
12769L-AB-5	Caesars Resort Collection, LLC		04/27/2021	Adjustment		256,633	259,225	256,633	.0	.0	140	.0	140	.0	256,766	.0	(134)	(134)	1,557	12/23/2024	4.A FE
15643Y-AD-8	CENTURION PIPELINE COMPANY LLC		06/30/2021	Direct		539	539	520	537	.0	.2	.0	.2	.0	539	.0	.0	.0	.11	09/28/2025	3.B FE
16308T-AD-3	Chefs' Warehouse, Inc.		06/30/2021	Direct		1,570	1,570	1,570	1,570	.0	.0	.0	.0	.0	1,570	.0	.0	.0	.45	06/23/2025	4.B FE
17026C-AC-1	Signify T/L (Censeo Health) (Chloe Ox)		06/22/2021	Redemption @ 100.00		1,353,794	1,353,794	1,355,406	1,299,646	55,302	(139)	.0	55,163	.0	1,354,808	.0	(1,014)	(1,014)	35,888	12/23/2024	4.B FE
20363A-AF-3	Community Care Health Network T/L B		06/30/2021	Direct		1,863	1,863	1,858	1,851	.11	.0	.0	.11	.0	1,863	.0	.0	.0	.44	02/17/2025	4.B FE
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (Spade Faci		06/30/2021	Direct		3,990	3,990	3,910	.0	.0	.2	.0	.2	.0	3,990	.0	.0	.0	.24	12/12/2025	3.C FE
29279E-AB-8	Energy Acquisition T/L (Electrical Components)		06/30/2021	Direct		264,061	268,559	265,873	258,524	9,082	.70	.0	9,152	.0	267,677	.0	(3,615)	(3,615)	2,973	06/26/2025	4.C FE
29279E-AF-9	Energy Acquisition 2nd Lien T/L		06/23/2021	INC		165,540	178,000	167,320	106,800	64,318	.643	.0	64,961	.0	171,761	.0	(6,221)	(6,221)	6,308	06/25/2026	5.B FE
31935H-AB-3	Trico Group LLC		03/30/2021	Redemption @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.14	02/02/2024	4.B FE
31939H-AD-9	First Brands Group, LLC		06/30/2021	Direct		1,043	1,043	1,032	.0	.0	.0	.0	.0	.0	1,043	.0	.0	.0	.0	03/24/2027	4.B FE
33937K-AV-6	Flexera Software LLC		06/30/2021	Direct		183	183	182	.0	.0	.0	.0	.0	.0	183	.0	.0	.0	.2	03/03/2028	4.C FE
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		06/30/2021	Direct		1,437	1,437	1,402	1,069	.16	.2	.0	.19	.0	1,437	.0	.0	.0	.26	08/01/2025	4.C FE
36641D-AD-2	Garrett LX III S.a.r.l.		04/30/2021	Direct		180,346	180,346	174,181	174,270	.0	6,076	.0	6,076	.0	180,346	.0	.0	.0	4,951	09/26/2025	5.B
36649X-AC-2	Garrett LX III S.a.r.l.		03/08/2021	Adjustment		.0	.0	.0	.0	.0	.13	.0	.13	.0	.13	.0	(13)	(13)	.0	03/06/2028	5.B
36649X-AC-2	Garrett LX III S.a.r.l.		06/17/2021	INC		189,349	189,349	188,402	.0	.0	.36	.0	.36	.0	188,438	.0	.911	.911	.0	03/06/2028	4.A FE
38019U-AB-8	Go Wireless T/L		06/30/2021	Direct		5,391	5,391	5,337	5,325	63	.3	.0	65	.0	5,391	.0	.0	.0	.201	12/22/2024	4.B FE
39479U-AQ-6	Genesys Telecommunications Laboratories, Inc.		04/30/2021	Direct		1,028	1,028	1,017	1,027	.0	.0	.0	.0	.0	1,028	.0	.0	.0	.19	12/01/2027	4.C FE
41151P-AN-5	Harbor Freight Tools USA, Inc.		05/11/2021	Direct		386,514	386,033	382,172	382,268	.0	222	.0	222	.0	382,491	.0	4,023	4,023	5,719	11/30/2027	3.C FE
42703U-AG-0	Hercules Achievement, Inc.		06/25/2021	Direct		391	391	358	270	.0	.3	.0	.3	.0	391	.0	.0	.0	.5	12/16/2024	5.A FE
42804V-BB-6	Hertz Corporation (The)		06/16/2021	RBC CAPITAL MARKETS		96,379	96,379	95,897	.0	.0	.0	.0	.0	.0	95,898	.0	.482	.482	.0	06/14/2028	4.B FE
43455J-AS-7	Hoffmaster Group Initial T/L (2nd Lien)		06/09/2021	Direct		574,206	687,800	663,727	533,045	147,260	.813	.0	148,073	.0	681,118	.0	(106,912)	(106,912)	29,767	11/21/2024	5.C FE
43455J-AT-5	Hoffmaster Group T/L B1		06/30/2021	Direct		359	359	356	315	.44	.0	.0	.44	.0	359	.0	.0	.0	.9	11/21/2023	5.A FE
44325H-AB-4	Hoya Midco T/L (Vivid Seats)		06/30/2021	Direct		3,202	3,202	3,178	3,010	191	.0	.0	192	.0	3,202	.0	.0	.0	.72	06/28/2024	4.C FE
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		06/30/2021	Direct		1,037	1,037	1,035	1,022	.15	.0	.0	.15	.0	1,037	.0	.0	.0	.21	09/11/2023	4.B FE
44958A-AJ-6	IG Investments Holdings T/L (Insight Global)		06/30/2021	Direct		997	997	992	754	.1	.0	.0	.1	.0	997	.0	.0	.0	.22	05/23/2025	4.C FE
45321N-AD-8	Imperva, Inc.		03/31/2021	MORGAN STANLEY AND CO INC		.0	.0	.0	(31)	.0	.31	.0	.31	.0	.0	.0	.0	.0	(4,554)	01/12/2026	4.C FE
46049B-AB-7	Elevate Textiles T/L (International Textile)		06/30/2021	Direct		1,886	1,886	1,037	1,880	.0	.6	.0	.6	.0	1,886	.0	.0	.0	.51	05/01/2024	5.A FE
46184G-AB-1	SK Invictus Intermediate II S.a.r.l.		04/08/2021	Redemption @ 100.00		289,659	291,477	282,021	283,807	95	.795	.0	890	.0	284,697	.0	4,962	4,962	2,796	03/28/2025	4.A FE
46583D-AB-5	Ivanti Software, Inc.		06/30/2021	Direct		1,325	1,325	1,305	1,324	.0	.1	.0	.1	.0	1,325	.0	.0	.0	.21	11/22/2027	4.B FE
46583D-AF-6	Ivanti Software, Inc.		06/30/2021	Direct		408	408	406	.0	.0	.0	.0	.0	.0	408	.0	.0	.0	.0	12/01/2027	4.B FE
48234K-AC-6	K&N Parent T/L		03/30/2021	DIRECT		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.190	10/20/2023	5.B FE
49865N-AT-7	Klockner-Pentaplast of America, Inc.		06/30/2021	Direct		440	440	438	.0	.0	.0	.0	.0	.0	440	.0	.0	.0	.2	02/04/2026	4.B FE
50011J-AB-6	Kodiak Building Partners Inc.		06/30/2021	Direct		503	503	500	.0	.0	.0	.0	.0	.0	503	.0	.0	.0	.6	03/31/2028	4.C FE
50179J-AB-4	LBM Borrower, LLC		06/30/2021	Direct		152,937	153,427	151,893	151,898	.0	106	.0	106	.0	152,005	.0	932	932	1,664	12/31/2027	4.C FE
50179J-AE-8	LBM Borrower, LLC		06/24/2021	Various		22,630	22,703	22,476	22,477	.0	.7	.0	.7	.0	22,484	.0	146	146	.279	12/31/2027	4.C FE
51187G-AK-8	Lakeland Tours, LLC		06/30/2021	Direct		784	784	443	726	.0	.34	.0	.34	.0	784	.0	.0	.0	.34	09/25/2025	5.C FE

STATEMENT AS OF JUNE 30, 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 Ident- ification	Description	For- eign	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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
51187G-AM-4	Lakeland Tours, LLC		06/30/2021	Direct		624	624	504	593	.0	.12	.0	.12	.0	624	.0	.0	.0	.27	.09/25/2025	4.C FE
51187G-AP-7	Lakeland Tours, LLC		06/30/2021	Direct		140,051	138,667	131,877	130,396	.0	783	.0	783	.0	133,254	.0	6,797	6,797	7,128	.09/25/2023	4.B FE
55292H-AB-9	MLN US HoldCo T/L		06/30/2021	Direct		1,540	1,540	1,536	1,391	.0	.0	.0	149	.0	1,540	.0	.0	.0	.36	.11/28/2025	5.A FE
55336C-AF-9	MI Windows and Doors, LLC		06/30/2021	Direct		890	890	886	890	.0	.0	.0	.0	.0	890	.0	.0	.0	.20	.12/17/2027	4.B FE
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)		06/30/2021	Direct		182,088	182,312	182,265	175,963	6,344	.4	.0	6,349	.0	182,312	.0	(224)	(224)	3,477	.02/28/2025	4.C FE
594088-AR-7	Michaels Stores, Inc.		04/15/2021	Redemption @ 100.00		367,518	367,518	362,005	362,191	.0	239	.0	239	.0	362,430	.0	5,088	5,088	4,599	.09/17/2027	4.A FE
59835X-AC-8	Midwest Physician Administrative Services LLC		06/30/2021	Direct		355	355	353	.0	.0	.0	.0	.0	.0	355	.0	.0	.0	.4	.03/31/2028	4.B FE
59835Y-AH-5	Midwest Physician Administrative Services LLC		03/12/2021	JRVR-JRIC-AG Bank Loan		.0	.0	.0	(1,078)	.0	1,078	.0	1,078	.0	.0	.0	.0	.0	.0	.08/15/2025	5.A FE
60662W-AM-4	Mitchell International, Inc.		06/30/2021	Direct		171	171	158	170	.0	.2	.0	.2	.0	171	.0	.0	.0	.3	.11/29/2024	4.C FE
60662W-AP-7	Mitchell International, Inc.		06/30/2021	Direct		408	408	383	405	.0	.3	.0	.3	.0	408	.0	.0	.0	.10	.11/28/2025	4.C FE
60935Q-AJ-5	MoneyGram International T/L B		06/30/2021	Direct		1,876	1,876	1,858	1,872	.0	.3	.0	.3	.0	1,876	.0	.0	.0	.87	.06/30/2023	4.B FE
62871N-AK-1	NAB Holdings T/L (North American Bancard)		06/30/2021	Direct		1,270	1,270	1,260	1,260	.9	.0	.0	.9	.0	1,270	.0	.0	.0	.26	.07/01/2024	4.B FE
62924D-AB-0	MISC Holdings T/L B		06/30/2021	Direct		3,918	3,918	3,879	3,787	129	.2	.0	131	.0	3,918	.0	.0	.0	160	.04/19/2023	5.A FE
63689E-AJ-4	National Mentor Holdings, Inc.		03/02/2021	Direct		.0	.0	.0	(246)	.0	246	.0	246	.0	.0	.0	.0	.0	2,805	.03/09/2026	4.B FE
63689E-AK-1	National Mentor Holdings, Inc.		03/02/2021	Direct		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.63	.03/09/2026	4.B FE
63909U-AB-9	Nautilus Power, LLC		06/30/2021	Direct		13,679	13,679	13,626	.0	.0	.2	.0	.2	.0	13,679	.0	.0	.0	197	.05/16/2024	4.A FE
64007G-AC-7	Neenah, Inc.		05/04/2021	INC.		178,776	179,000	178,105	.0	.0	.7	.0	.7	.0	178,112	.0	.664	.664	365	.03/20/2028	3.C FE
64200P-AH-1	New ArcIn US Holding Corp.		06/30/2021	Direct		2,180	2,180	2,169	.0	.0	.1	.0	.1	.0	2,180	.0	.0	.0	.37	.02/19/2026	4.B FE
64911C-AB-3	VAC T/L (Vacuumschmelze)		06/30/2021	Direct		2,123	2,123	2,112	1,576	546	.1	.0	547	.0	2,123	.0	.0	.0	53	.03/10/2025	5.A FE
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)		04/30/2021	Adjustment		7,684	7,684	7,520	7,677	.0	.7	.0	.7	.0	7,684	.0	.0	.0	106	.10/26/2023	4.C FE
68162R-AC-5	West Corporation T/L B (Olympus Merger)		06/29/2021	Direct		125,022	125,022	123,930	121,002	3,996	24	.0	4,020	.0	125,022	.0	.0	.0	3,213	.10/10/2024	4.B FE
68162R-AD-3	West Corporation Incremental T/L B-1 (3/18)		06/29/2021	Direct		2,201	2,201	2,198	2,118	82	.0	.0	.83	.0	2,201	.0	.0	.0	51	.10/10/2024	4.C FE
69361C-AJ-0	PSC Industrial Holdings T/L		06/30/2021	Direct		1,215	1,215	1,203	1,178	36	.1	.0	.37	.0	1,215	.0	.0	.0	29	.10/11/2024	4.B FE
69417W-AB-7	Pacific Dental Services, LLC		06/17/2021	Adjustment		91,494	91,000	90,318	.0	.6	.0	.0	.6	.0	90,323	.0	1,171	1,171	153	.05/31/2028	5.B
71677H-AL-9	PetSmart, Inc.		04/19/2021	BANK OF AMERICA		35,175	35,000	34,650	.0	.0	.10	.0	.10	.0	34,660	.0	.515	.515	.0	.01/28/2028	5.B
71913Y-AC-6	Phoenix Services T/L		06/30/2021	Various		316,361	319,115	317,708	314,629	3,588	100	.0	3,688	.0	318,317	.0	(1,957)	(1,957)	5,633	.03/03/2025	4.B FE
72108P-AR-5	Pike Corporation		03/17/2021	INC		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.45	.01/14/2028	4.B FE
72431H-AD-2	Cornerstone Building Brands, Inc		06/30/2021	Direct		634	634	631	.0	.0	.0	.0	.0	.0	634	.0	.0	.0	.3	.04/12/2028	4.A FE
72813N-AU-9	PlayPower, Inc.		06/30/2021	Direct		563	563	562	.0	.0	.0	.0	.0	.0	563	.0	.0	.0	.4	.05/08/2026	4.C FE
72913G-AG-4	PLH Infrastructure T/L		06/30/2021	Direct		5,876	5,876	5,700	5,439	419	.18	.0	437	.0	5,876	.0	.0	.0	216	.08/07/2023	4.B FE
74101Y-AD-0	Presidio Holdings, Inc.		06/17/2021	J.P. MORGAN SECURITIES INC.		60,006	60,006	58,956	58,985	.0	.83	.0	.83	.0	59,068	.0	.937	.937	1,140	.01/22/2027	4.B FE
74142K-AB-5	Pretium Packaging, L.L.C.		06/30/2021	Direct		1,575	1,575	1,555	1,261	.0	.1	.0	.1	.0	1,575	.0	.0	.0	.44	.10/29/2027	4.C FE
74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN		04/27/2021	Redemption @ 100.00		546,179	546,179	535,286	540,655	1,543	684	.0	2,227	.0	542,882	.0	3,298	3,298	13,350	.01/03/2023	4.C FE
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)		04/30/2021	Direct		12,214	12,214	12,152	11,641	571	.2	.0	573	.0	12,214	.0	.0	.0	188	.10/31/2025	4.C FE
74338U-AE-1	Project Leopard Holdings, Inc.		06/30/2021	Direct		385	385	384	.0	.0	.0	.0	.0	.0	385	.0	.0	.0	.8	.07/08/2024	4.B FE
74530D-AF-2	Pug LLC		06/30/2021	Direct		1,154	1,154	1,085	1,149	.0	.5	.0	.5	.0	1,154	.0	.0	.0	51	.02/13/2027	4.C FE
75078V-AM-2	Railworks, LLC		06/30/2021	Direct		1,175	1,175	1,157	1,172	.0	.3	.0	.3	.0	1,175	.0	.0	.0	.40	.12/08/2027	4.B
76118E-AE-8	Resonetics, LLC		06/10/2021	Adjustment		72,015	72,000	71,640	.0	.0	.5	.0	.5	.0	71,645	.0	370	370	(43)	.04/24/2028	4.C FE
77910D-AE-8	Rough Country, LLC		06/30/2021	Direct		633	633	628	340	.0	.1	.0	.1	.0	633	.0	.0	.0	12	.05/26/2025	4.B FE
78411E-AC-2	SCSG EA Acquisition T/L (Specialty Care)		06/18/2021	Direct		97,718	97,718	97,229	94,786	2,868	64	.0	2,932	.0	97,718	.0	.0	.0	3,149	.09/01/2023	4.C FE
78571Y-BE-9	Sabre GLBL Inc.		06/30/2021	Direct		713	713	705	712	.0	.1	.0	.1	.0	713	.0	.0	.0	.17	.12/10/2027	4.B FE
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KPEX)		06/30/2021	Direct		939	939	937	882	56	.0	.0	.56	.0	939	.0	.0	.0	20	.01/31/2025	5.A FE
85772E-AB-2	Stats (Perform Content Services) T/L		06/30/2021	Direct		840	840	827	835	.4	.1	.0	.5	.0	840	.0	.0	.0	23	.07/10/2026	4.C FE
86736L-AF-0	Sungard As New Holdings III, LLC		06/16/2021	Adjustment		100,658	109,502	99,413	98,195	.0	1,346	.0	1,346	.0	100,907	.0	(249)	(249)	3,097	.08/01/2024	5.B
86736L-AJ-2	Sungard As New Holdings III, LLC		05/18/2021	Redemption @ 100.00		39,027	90,515	35,600	38,721	.0	3,004	.0	3,004	.0	41,724	.0	(2,698)	(2,698)	710	.07/01/2024	5.B
87167X-AC-7	Syndigo LLC		06/30/2021	Direct		460	460	453	460	.0	.0	.0	.0	.0	460	.0	.0	.0	12	.12/10/2027	4.B FE
87256F-AE-4	TKC Holdings T/L 2nd Lien		05/14/2021	Redemption @ 100.00		591,868	591,868	587,307	523,951	65,771	253	.0	66,025	.0	589,976	.0	1,892	1,892	29,002	.02/01/2024	5.B FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		06/30/2021	Direct		1,875	1,875	1,840	1,792	80	.3	.0	.83	.0	1,875	.0	.0	.0	48	.05/28/2026	4.C FE
89677U-AB-4	Bioplan USA, Inc.		04/20/2021	Various		484,155	548,874	373,223	323,534	42,485	8,686	.0	51,171	.0	381,700	.0	102,456	102,456	12,012	.12/22/2023	5.B

STATEMENT AS OF JUNE 30, 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	For- eign	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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
89778P-AG-2	Truck Hero, Inc. ....		06/30/2021	Direct		528	528	528	.0	.0	.0	.0	.0	.0	528	.0	.0	.0	.10	01/20/2028	4.C FE
90010L-AC-6	ThoughtWorks, Inc. ....		06/30/2021	Direct		448	448	446	.0	.0	.0	.0	.0	.0	448	.0	.0	.0	.4	03/31/2028	5.B
90116E-AB-7	Tweddle Holdings 9/18 TL		04/30/2021	Direct		6,381	6,381	6,381	6,381	.0	.0	.0	.0	.0	6,381	.0	.0	.0	.117	09/17/2023	5.B
90350H-AF-6	U.S. Anesthesia T/L (6/17)		06/30/2021	Direct		838	838	798	.831	.3	.4	.0	.7	.0	838	.0	.0	.0	.17	06/24/2024	4.B FE
90932R-AJ-3	United Airlines, Inc. ....		06/30/2021	Direct		24,890	24,470	24,348	.0	.0	.0	.0	.0	.0	24,350	.0	.540	.540	.0	04/14/2028	3.B FE
91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L		06/30/2021	Direct		652	652	649	.652	.0	.0	.0	.0	.0	652	.0	.0	.0	.15	10/23/2026	4.B FE
92346N-AB-5	Verifone T/L		04/30/2021	Redemption @ 100.00		2,544	2,544	2,531	2,454	.86	.0	.0	.86	.0	2,540	.0	.4	.4	.28	08/20/2025	4.C FE
96350T-AC-4	Applecaramel Buyer, LLC		04/30/2021	Direct		617	617	611	617	.0	.0	.0	.0	.0	617	.0	.0	.0	.11	10/08/2027	4.B FE
97654Q-AE-7	WireCo WorldGroup T/L B		04/12/2021	Redemption @ 100.00		27,059	27,059	26,789	25,672	1,201	.19	.0	1,220	.0	26,892	.0	.167	.167	.407	09/29/2023	5.A FE
97654Q-AE-7	WireCo WorldGroup T/L B		06/30/2021	Direct		2,903	2,903	2,865	2,776	122	.5	.0	127	.0	2,903	.0	.0	.0	.88	09/29/2023	4.C FE
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		06/30/2021	Direct		3,046	3,046	3,026	2,939	.104	.3	.0	107	.0	3,046	.0	.0	.0	.65	08/05/2024	4.C FE
98422B-AB-5	Xperi Holding Corporation		06/04/2021	Direct		495,521	495,521	493,958	243,871	.0	.34	.0	.34	.0	495,521	.0	.0	.0	.554	06/08/2028	3.C FE
99AAE8-84-1	Motion Finco, LLC		06/30/2021	Direct		56	56	51	56	.0	.0	.0	.0	.0	56	.0	.0	.0	.1	11/12/2026	5.A FE
99AAE8-85-8	Motion Finco, LLC		06/30/2021	Direct		435	435	394	432	.0	.3	.0	.3	.0	435	.0	.0	.0	.8	11/12/2026	5.A FE
99368P-BE-3	Virgin Media Bristol LLC		06/30/2021	Adjustment		.0	.0	.0	.0	.0	(13)	.0	(13)	.0	(13)	.0	.13	.13	.319	01/31/2029	3.C FE
L9000B-AE-3	Software Luxembourg Acquisition SARL		04/30/2021	Redemption @ 100.00		.5	.5	.5	.0	.0	.0	.0	.0	.0	.5	.0	.0	.0	.0	04/28/2025	5.B
N2820E-AD-0	EG America LLC	C	06/30/2021	Direct		672	672	668	.668	.0	.0	.0	.1	.0	672	.0	.0	.0	.3	03/11/2026	4.C FE
P6981X-AD-2	MRO Holdings T/L B		06/30/2021	Direct		611	611	605	531	.79	.0	.0	.79	.0	611	.0	.0	.0	.16	06/04/2026	4.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						10,997,598	11,280,745	10,921,381	6,902,598	442,175	26,630	.0	468,805	.0	10,992,991	.0	4,607	4,607	234,210	XXX	XXX
8399997. Total - Bonds - Part 4						15,621,447	15,904,594	15,654,762	11,636,022	442,175	(82,515)	.0	359,660	.0	15,617,266	.0	4,182	4,182	302,006	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						15,621,447	15,904,594	15,654,762	11,636,022	442,175	(82,515)	.0	359,660	.0	15,617,266	.0	4,182	4,182	302,006	XXX	XXX
48127X-54-2	JPMORGAN CHASE & CO		06/01/2021	Call @ 25.00	17,500,000	437,500	.00	471,625	450,275	21,350	.0	.0	21,350	.0	471,625	.0	(34,125)	(34,125)	13,344		2.B FE
89832Q-83-6	TRUIST FINANCIAL CORP		06/01/2021	Call @ 25.00	22,500,000	562,500	.00	612,450	582,075	30,375	.0	.0	30,375	.0	612,450	.0	(49,950)	(49,950)	15,820		2.B FE
G68603-13-6	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	40,000,000	1,000,000	.00	918,400	1,024,800	(106,400)	.0	.0	(106,400)	.0	918,400	.0	81,600	81,600	27,625		2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	2,002,475	2,057,150	(54,675)	.0	.0	(54,675)	.0	2,002,475	.0	(2,475)	(2,475)	56,789	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,000,000	XXX	2,002,475	2,057,150	(54,675)	.0	.0	(54,675)	.0	2,002,475	.0	(2,475)	(2,475)	56,789	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,000,000	XXX	2,002,475	2,057,150	(54,675)	.0	.0	(54,675)	.0	2,002,475	.0	(2,475)	(2,475)	56,789	XXX	XXX
58933Y-10-5	MERCK & CO ORD		06/03/2021	Corporate Action - Exchange	6,800,000	536,977		536,977	212,680	(1,999)	.0	.0	(1,999)	.0	536,977	.0	.0	.0	4,518		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						536,977	XXX	536,977	212,680	(1,999)	.0	.0	(1,999)	.0	536,977	.0	.0	.0	4,518	XXX	XXX
9799997. Total - Common Stocks - Part 4						536,977	XXX	536,977	212,680	(1,999)	.0	.0	(1,999)	.0	536,977	.0	.0	.0	4,518	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						536,977	XXX	536,977	212,680	(1,999)	.0	.0	(1,999)	.0	536,977	.0	.0	.0	4,518	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,536,977	XXX	2,539,452	2,269,830	(56,674)	.0	.0	(56,674)	.0	2,539,452	.0	(2,475)	(2,475)	61,307	XXX	XXX
9999999 - Totals						18,158,424	XXX	18,194,214	13,905,852	385,501	(82,515)	.0	302,986	.0	18,156,718	.0	1,707	1,707	363,313	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**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Key Bank	SD	0.000	0	0	12,022,361	37,679,602	16,712,612	XXX
Bank of Montreal Montreal, Candada		0.002	6,802	0	10,012,812	10,013,857	10,014,834	XXX
US Bank Boston, MA		0.000	0	0	516,189	33,312	333,129	XXX
US Bank Cincinnati, OH	SD	0.000	0	0	1,667,900	1,667,900	1,687,000	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	55,370	55,371	72,239	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,802	0	24,274,632	49,450,042	28,819,814	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	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	6,802	0	24,274,632	49,450,042	28,819,814	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	6,802	0	24,274,632	49,450,042	28,819,814	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]





SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 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	3,285	0	0	1,747	0	0	11,083
2.	Alaska.....AK	0	0	0	0	0	0	0	0
3.	Arizona.....AZ	55,234	39,475	0	0	(3,573)	750,001	2	83,786
4.	Arkansas.....AR	30,481	42,280	0	0	1,081	0	0	81,808
5.	California.....CA	273,664	264,551	45,000	1	207,383	410,000	5	509,894
6.	Colorado.....CO	0	22,975	0	0	6,611	20,000	1	48,908
7.	Connecticut.....CT	0	0	0	0	0	0	0	0
8.	Delaware.....DE	0	0	0	0	0	0	0	4,417
9.	District of Columbia.....DC	11,260	5,584	0	0	720	0	0	10,883
10.	Florida.....FL	0	0	0	0	(3,759)	0	0	2,369
11.	Georgia.....GA	50,013	37,688	0	0	18,545	150,000	1	74,560
12.	Hawaii.....HI	0	0	0	0	0	0	0	0
13.	Idaho.....ID	0	2,663	0	0	176	0	0	8,664
14.	Illinois.....IL	6,023	16,556	0	0	4,260	0	0	22,047
15.	Indiana.....IN	0	0	0	0	0	0	0	0
16.	Iowa.....IA	0	0	0	0	0	0	0	0
17.	Kansas.....KS	0	0	0	0	0	0	0	0
18.	Kentucky.....KY	2,845	1,886	0	0	(4,419)	0	0	(3,056)
19.	Louisiana.....LA	0	0	0	0	0	0	0	0
20.	Maine.....ME	0	4,068	0	0	1,443	0	0	7,942
21.	Maryland.....MD	108,659	63,080	0	0	24,307	0	0	117,496
22.	Massachusetts.....MA	0	4,088	0	0	2,284	0	0	10,682
23.	Michigan.....MI	13,134	28,181	0	0	19,104	0	0	67,499
24.	Minnesota.....MN	7,236	6,597	0	0	1,460	0	0	7,721
25.	Mississippi.....MS	0	909	0	0	(150,780)	0	0	8,326
26.	Missouri.....MO	11,821	11,527	0	0	(21,451)	0	0	(2,058)
27.	Montana.....MT	0	3,088	0	0	300	0	0	2,221
28.	Nebraska.....NE	0	3,375	0	0	(379)	0	0	4,723
29.	Nevada.....NV	3,269	1,555	0	0	449	0	0	2,180
30.	New Hampshire.....NH	0	0	0	0	0	0	0	(5,367)
31.	New Jersey.....NJ	0	9,661	0	0	7,090	0	0	10,565
32.	New Mexico.....NM	25,400	19,170	0	0	2,958	0	0	27,644
33.	New York.....NY	0	0	0	0	0	0	0	0
34.	North Carolina.....NC	30,768	16,311	0	0	7,466	0	0	26,810
35.	North Dakota.....ND	3,500	288	0	0	183	0	0	183
36.	Ohio.....OH	0	0	0	0	0	0	0	0
37.	Oklahoma.....OK	7,974	6,847	0	0	2,111	0	0	14,681
38.	Oregon.....OR	5,435	5,388	0	0	2,724	0	0	10,506
39.	Pennsylvania.....PA	22,645	8,065	0	0	(3,723)	0	0	(3,723)
40.	Rhode Island.....RI	0	0	0	0	0	0	0	0
41.	South Carolina.....SC	19,491	9,109	0	0	(49,254)	0	0	(29,313)
42.	South Dakota.....SD	0	0	0	0	0	0	0	0
43.	Tennessee.....TN	40,402	42,343	0	0	(16,120)	0	0	57,702
44.	Texas.....TX	53,956	51,863	0	0	48,513	50,000	1	104,725
45.	Utah.....UT	0	3,054	0	0	1,474	0	0	10,462
46.	Vermont.....VT	0	0	0	0	0	0	0	0
47.	Virginia.....VA	75,114	77,695	0	0	30,974	200,100	1	143,757
48.	Washington.....WA	12,596	6,200	0	0	3,442	50,000	1	17,096
49.	West Virginia.....WV	0	0	0	0	0	0	0	0
50.	Wisconsin.....WI	0	0	0	0	(4,924)	0	0	(4,924)
51.	Wyoming.....WY	5,496	2,319	0	0	1,621	0	0	4,626
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.	Nothern 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	876,416	821,724	45,000	1	140,044	1,630,101	12	1,467,525
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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 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

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums Written	Direct Premiums Earned	3  Amount	4  No. of Claims	Direct Losses Incurred	6  Amount Reported	7  No. of Claims	Direct Losses Incurred But Not Reported
States, etc.										
1.	Alabama	AL	69,323	46,849	0	0	101,461	175,000	4	55,843
2.	Alaska	AK	48,576	32,994	0	0	(19)	0	1	38,882
3.	Arizona	AZ	34,721	20,112	350,000	1	(1,820)	0	0	15,436
4.	Arkansas	AR	51,960	31,579	0	0	807	0	1	34,226
5.	California	CA	3,392,283	2,384,847	2,493,275	15	1,846,292	4,424,482	37	2,952,694
6.	Colorado	CO	125,521	68,675	0	0	29,763	10,000	5	66,947
7.	Connecticut	CT	66,756	51,748	0	0	32,792	0	1	65,629
8.	Delaware	DE	0	1,599	0	0	1,277	0	0	1,965
9.	District of Columbia	DC	20,358	8,656	0	0	1,116	0	0	10,863
10.	Florida	FL	590,760	418,068	15,522	1	260,624	590,001	15	506,065
11.	Georgia	GA	196,415	168,828	0	0	383,075	600,000	2	184,156
12.	Hawaii	HI	3,981	13,643	0	0	9,672	0	0	16,121
13.	Idaho	ID	26,279	30,843	0	0	2,040	125,000	1	29,212
14.	Illinois	IL	92,661	86,905	183,750	4	194,123	5,025,000	49	112,638
15.	Indiana	IN	(125)	9,390	0	0	(11,917)	0	0	9,082
16.	Iowa	IA	88,025	23,813	0	0	8,337	0	0	21,392
17.	Kansas	KS	5,000	4,027	0	0	1,750	0	0	4,965
18.	Kentucky	KY	75,107	103,614	240,000	1	(234,474)	295,000	5	43,693
19.	Louisiana	LA	34,445	20,788	0	0	16,623	0	0	26,932
20.	Maine	ME	18,620	16,855	0	0	5,978	0	0	21,624
21.	Maryland	MD	139,332	75,995	0	0	59,285	30,001	3	83,320
22.	Massachusetts	MA	111,800	56,053	0	0	31,326	0	5	76,913
23.	Michigan	MI	117,005	112,068	0	0	75,971	0	2	114,609
24.	Minnesota	MN	66,961	52,556	0	1	161,633	150,000	5	67,533
25.	Mississippi	MS	14,413	17,089	0	0	(14,660)	0	0	12,322
26.	Missouri	MO	52,162	87,966	88,310	1	(55,387)	150,001	4	124,385
27.	Montana	MT	13,838	14,034	0	0	1,365	100,000	2	15,317
28.	Nebraska	NE	2,250	2,285	0	0	(257)	0	0	4,068
29.	Nevada	NV	29,881	26,546	0	2	7,664	1	3	31,955
30.	New Hampshire	NH	167	687	0	0	(1,734)	0	0	72
31.	New Jersey	NJ	164,919	76,816	199,000	2	275,875	125,000	7	147,138
32.	New Mexico	NM	22,046	12,958	0	0	2,000	0	0	20,753
33.	New York	NY	591,134	504,121	65,000	2	185,327	858,901	18	559,107
34.	North Carolina	NC	97,335	97,416	0	0	119,593	75,000	1	99,957
35.	North Dakota	ND	0	10,232	0	0	6,911	400	1	12,342
36.	Ohio	OH	481,290	89,092	0	0	110,487	0	7	110,887
37.	Oklahoma	OK	200,217	180,798	0	10	105,239	150,000	7	222,244
38.	Oregon	OR	110,265	69,244	0	1	35,009	0	0	73,517
39.	Pennsylvania	PA	112,136	103,077	0	0	38,829	0	0	131,800
40.	Rhode Island	RI	0	0	0	0	0	0	0	0
41.	South Carolina	SC	135,768	74,034	0	0	225,312	285,000	3	77,937
42.	South Dakota	SD	47,868	26,235	0	0	53,304	50,000	1	35,831
43.	Tennessee	TN	11,656	27,353	140,000	1	213,288	750,000	8	22,709
44.	Texas	TX	118,262	148,225	0	0	151,624	65,000	2	173,989
45.	Utah	UT	60,577	35,049	0	0	16,914	0	0	42,762
46.	Vermont	VT	16,373	17,739	0	0	6,936	200,001	2	18,143
47.	Virginia	VA	99,052	88,619	0	0	35,215	125,000	2	90,460
48.	Washington	WA	394,030	292,305	0	0	162,294	1	2	353,879
49.	West Virginia	WV	0	0	0	0	0	0	0	0
50.	Wisconsin	WI	33,853	76,267	47,500	1	51,919	0	0	81,785
51.	Wyoming	WY	5,722	2,850	0	0	1,993	0	0	4,972
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.	Nothern 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		8,190,978	5,921,542	3,822,357	43	4,710,775	14,358,789	206	7,029,071
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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0	0