



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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.jamesriverins.com

Statutory Statement Contact PATRICIA AILEEN SELLS, 804-289-2713
(Name) Patricia.Sells@jamesriverins.com, 804-420-1059
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

PAMELA LULL KNOWLES, SECRETARY	<u>DONALD TODD HIERMAN, ASSISTANT SECRETARY</u>
--------------------------------	---

DIRECTORS OR TRUSTEES

<u>RICHARD JOHN SCHMITZER</u>	<u>JOHN GORDON CLARKE</u>	<u>SARAH CASEY DORAN</u>
<u>ANGELA JENKINS BURNETT #</u>	<u>TIMOTHY SEAN MACALEESE</u>	

State of VIRGINIA SS:
County of HENRICO

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

Richard John Schmitzter
President and CEO

Patricia Aileen Sells
Treasurer and Controller

Timothy Sean MacAleese
SVP and CFO

Subscribed and sworn to before me this
day of _____

a. Is this an original filing? Yes [] 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 \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 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 \$ 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
DETAILS OF WRITE-INS		
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
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
DEDUCTIONS:			
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)
INVESTMENT INCOME			
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
OTHER INCOME			
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)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	172,417,391	167,491,271	167,491,271
22. Net income (from Line 20)	(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
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	0	(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
Cash from Operations			
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 \$ 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)
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	17,000,000	0	0
16.6 Other cash provided (applied)	(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)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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
--	------------	---	---

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	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	\$ (17,515,422)	\$ (6,163,731)
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	\$ 161,075,501	\$ 172,417,391

C. Accounting Policy

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

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

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

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

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.

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

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.....	\$.....	\$.....	\$.....	\$.....	\$.....
Preferred stock - industrial & misc.....		22,861,404	87,592		22,948,996
Common stock - industrial & misc.....	17,358,701	4,024,299			29,264,920
Common stock - mutual funds.....	1,822,538				21,383,000
Common stock - closed-end funds.....	6,001,945				1,822,538
Money market mutual funds.....				765,760,122	6,001,945
Other investments.....			8,500,000		765,760,122
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
						Purchases	Issuances	Sales	Settlements	Purchases	Issuances	Sales	Settlements	Purchases	Issuances	Sales	Settlements	Purchases	Issuances	Sales	Settlements	
a. Assets																						
Bank Loans.....	\$ 113,041	\$.....	\$.....	\$.....	\$ (19,068)	\$.....	\$.....	\$ (6,381)	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$ 87,592		
Other Investments.....	9,000,000									4,500,000											8,500,000	
Total assets.....	\$ 9,113,041	\$.....	\$.....	\$.....	\$ (19,068)	\$ 4,500,000	\$.....	\$ (5,006,381)	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$ 855,681,521		
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.

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

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 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 [X] No []

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

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

2.2 If yes, date of change: _____

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1620459

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
 If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

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 [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF 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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments:	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 22,437,566	\$ 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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]		
15.2 If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.3 Total payable for securities lending reported on the liability page.	\$ 0	

STATEMENT AS OF 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 [] 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 []

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management	KUR85E5PS4G0FZIFC130	SEC	NO.....
131940	Angelo Gordon & Co	XXJ808RONB9FETFPCB63	SEC	NO.....

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

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

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

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

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

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

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 0.000 %

5.2 A&H cost containment percent 0.000 %

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

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

STATEMENT AS OF JUNE 30, 2021 OF THE JAMES RIVER INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

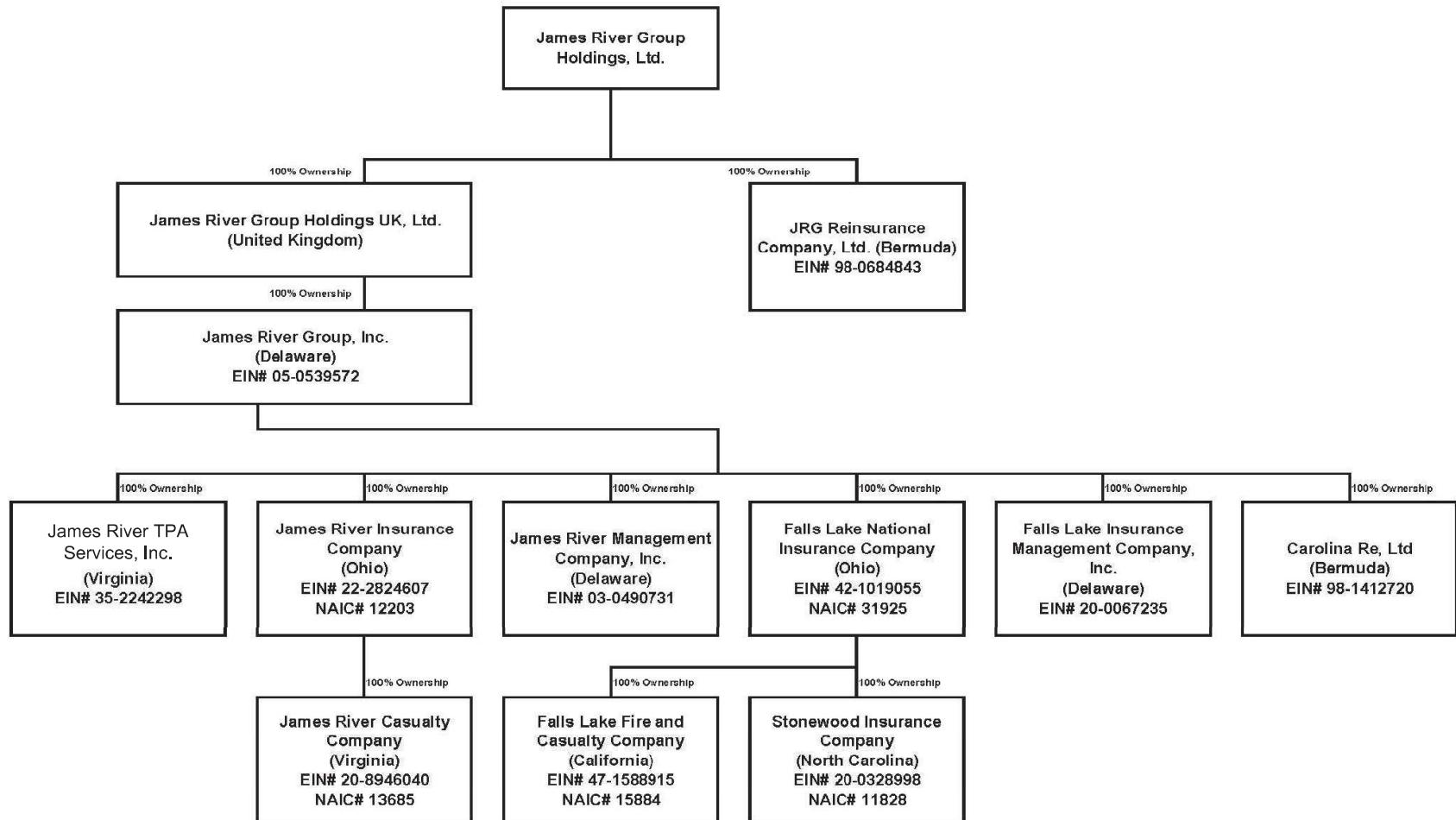
Current Year to Date - Allocated by States and Territories

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	3,137,759	1,980,957	650,171	401,345	9,476,950	6,137,900
2. Alaska	AK	252,705	284,616	2,478	93,366	388,350	342,181
3. Arizona	AZ	7,568,142	5,777,526	1,118,397	413,421	15,488,357	12,374,362
4. Arkansas	AR	1,303,514	1,574,816	5,073	108,657	2,610,517	1,034,417
5. California	CA	66,347,974	65,171,971	90,448,244	61,944,550	357,722,742	306,964,362
6. Colorado	CO	3,785,595	4,125,318	727,120	1,186,997	8,244,502	9,123,861
7. Connecticut	CT	1,711,410	1,704,692	1,407,867	1,206,802	6,315,905	5,340,495
8. Delaware	DE	630,656	483,245	251,418	170,068	1,438,453	1,614,566
9. District of Columbia	DC	493,395	372,345	2,599,464	2,218,192	7,323,238	6,853,992
10. Florida	FL	75,685,825	55,656,580	11,851,603	7,997,623	131,573,881	98,853,175
11. Georgia	GA	7,821,731	5,689,633	3,020,299	2,926,618	15,487,212	14,810,352
12. Hawaii	HI	219,099	280,841	101,986	318,910	781,619	1,012,275
13. Idaho	ID	696,407	443,488	165,000	11,707	909,492	954,378
14. Illinois	IL	8,233,599	4,753,540	1,185,767	2,978,828	27,116,769	31,302,133
15. Indiana	IN	2,253,600	1,995,328	230,612	3,605,210	7,173,464	6,272,423
16. Iowa	IA	1,416,032	695,294	663,573	113,309	2,533,207	1,763,325
17. Kansas	KS	(523,214)	2,160,549	301,360	397,161	7,863,769	5,101,196
18. Kentucky	KY	1,859,588	1,664,688	596,456	384,942	3,729,213	3,377,306
19. Louisiana	LA	8,902,499	8,357,770	4,801,587	2,891,436	28,270,719	22,950,601
20. Maine	ME	519,100	285,106	751	30,141	697,006	456,696
21. Maryland	MD	1,697,447	3,132,244	1,347,569	3,776,128	10,448,963	10,988,020
22. Massachusetts	MA	5,422,316	4,662,154	1,162,646	3,237,168	19,951,385	21,930,013
23. Michigan	MI	1,304,713	3,044,476	2,163,350	2,621,108	10,449,328	10,551,124
24. Minnesota	MN	2,049,101	2,523,667	242,858	648,753	6,140,197	3,789,492
25. Mississippi	MS	3,228,853	2,406,211	(3,006)	132,433	3,677,858	1,740,796
26. Missouri	MO	3,433,458	3,377,733	882,455	1,511,593	16,741,213	17,540,977
27. Montana	MT	726,792	713,782	(3,870)	0	1,354,126	1,289,684
28. Nebraska	NE	269,520	299,712	196,891	67,761	4,759,881	1,914,041
29. Nevada	NV	3,990,808	3,024,003	6,245,528	4,782,990	27,323,307	16,597,250
30. New Hampshire	NH	606,150	228,913	61,155	51,979	863,177	766,470
31. New Jersey	NJ	11,935,708	9,127,521	2,124,491	2,301,451	35,354,413	27,116,566
32. New Mexico	NM	342,593	458,731	5,200	119,501	1,251,110	2,310,217
33. New York	NY	51,003,438	50,365,940	3,673,421	10,169,104	129,129,758	114,989,614
34. North Carolina	NC	3,240,262	2,129,341	825,681	331,421	20,402,989	12,815,589
35. North Dakota	ND	395,368	496,568	19,380	12,679	605,700	724,325
36. Ohio	OH	4,045,993	0	0	0	1,217,688	0
37. Oklahoma	OK	2,368,413	2,267,792	92,479	32,780	6,924,699	4,402,941
38. Oregon	OR	3,541,817	2,445,734	481,195	415,802	7,737,152	3,691,183
39. Pennsylvania	PA	14,329,872	7,079,451	5,023,981	2,222,961	22,983,186	20,144,261
40. Rhode Island	RI	678,986	402,050	468,526	880,786	1,832,752	1,220,913
41. South Carolina	SC	3,665,203	2,390,014	1,366,521	1,899,461	9,335,521	6,823,717
42. South Dakota	SD	262,709	253,877	0	0	263,315	166,872
43. Tennessee	TN	3,625,366	2,875,576	689,946	425,308	19,961,390	18,740,256
44. Texas	TX	61,570,466	34,539,504	10,659,394	4,001,039	110,595,096	67,042,308
45. Utah	UT	1,848,450	1,053,566	403,845	444,971	2,966,472	3,080,041
46. Vermont	VT	113,639	56,295	(8)	1,446	323,636	335,637
47. Virginia	VA	5,092,771	6,806,978	1,330,520	2,245,315	13,944,785	10,181,447
48. Washington	WA	9,025,273	6,753,169	4,868,940	1,278,316	18,226,364	12,338,756
49. West Virginia	WV	429,661	349,951	4,821	551,741	1,494,811	1,570,330
50. Wisconsin	WI	1,467,409	1,072,054	303,048	1,086,456	3,734,022	3,292,724
51. Wyoming	WY	827,202	475,670	0	0	476,171	411,886
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	0	42,297	32,457	21,883	503,607	615,335
55. U.S. Virgin Islands	VI	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	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 R - Registered - Non-domiciled RRGs..... 0
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 52 Q - Qualified - Qualified or accredited reinsurer..... 0
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 1 N - None of the above - Not allowed to write business in the state 4

STATEMENT AS OF 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

NONE

NINE

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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
			Line of Business	
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	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	76,178	41,020	117,198	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	17,881	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
													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.

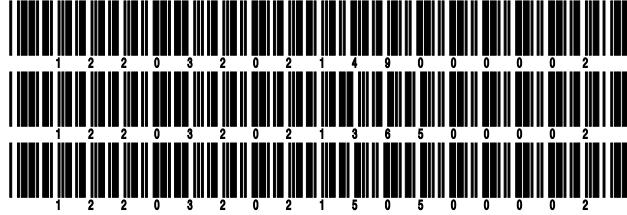
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state 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 Assets	2 Nonadmitted Assets	3 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,096,279	13,341,310
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	372,751,615	276,960,463
2. Cost of bonds and stocks acquired	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

SI02

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	876,045,380	1,206,597,257
2. Cost of cash equivalents acquired	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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
00000-00-0	VantageSouth 7.625% Subordinated Notes	Raleigh	DE	VantageSouth Bancshares, Inc		06/01/2021		4,500,000	0	0	0	0.00
3299999. Non-collateral Loans - Affiliated								4,500,000	0	0	0	XXX
00000-00-0	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
00000-00-0	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
00000-00-0	Anchor Capital, L.P.	Raleigh	DE	Anchor Capital General Partner, LLC		06/01/2021	1	5,064,196	0	0	0	5.280
00000-00-0	Dyal V US Investors LP	New York	DE	NB Dyal Associates V LP		01/25/2021		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
00000-00-0	DESR 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
00000-00-0	DESR 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
00000-00-0	DESR 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
00000-00-0	DESR 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
00000-00-0	DESR 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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impar- iment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Change in Book/ Adjusted Carrying Value Less Encum- brances on Disposal	15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State																
	Falls Lake National Insurance Company	Raleigh	NC		01/01/2020	06/21/2021	5,000,000	0	0	0	0	0	0	0	5,000,000	0	0	0	18,900
3299999. Non-collateral Loans - Affiliated							5,000,000	0	0	0	0	0	0	0	5,000,000	0	0	0	18,900
AG Direct Lending Fund, L.P.	Wilmington	DE		AG Direct Lending Fund GP, LLC	06/04/2015	04/30/2021	2,479,403	0	0	0	0	0	0	0	86,755	0	0	0	52,980
Dyal V US Investors LP	New York	DE		NB Dyal Associates V LP	01/25/2021	05/05/2021	0	0	0	0	0	0	0	0	498	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							2,479,403	0	0	0	0	0	0	0	87,253	0	0	0	52,980
4899999. Total - Unaffiliated							2,479,403	0	0	0	0	0	0	0	87,253	0	0	0	52,980
4999999. Total - Affiliated							5,000,000	0	0	0	0	0	0	0	5,000,000	0	0	0	18,900
5099999 - Totals							7,479,403	0	0	0	0	0	0	0	5,087,253	0	0	0	71,880

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
04016L-AQ-0	ARES XLII CLO, LTD. - CDO	C.....	04/07/2021	J.P. MORGAN SECURITIES LLC	1,500,000	1,500,000	0	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	0	1.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									
000000-00-0	Internap Corporation		.05/10/2021	PIK BUY	6,486	6,486	0	0	5.B
000000-00-0	Production Resource Group, LLC		.03/23/2021	PIK BUY	4,820	4,820	0	0	5.B
000000-00-0	RealPage, Inc.		.02/19/2021	DIRECT	287,280	288,000	0	0	5.B
000000-00-0	Spa Holdings 3 Oy		.03/12/2021	GOLDMAN SACHS AND CO.	(296)	(296)	0	0	5.B
000000-00-0	Logoplaste Group Sarl		.04/21/2021	DIRECT	156,215	157,000	0	0	5.B
000000-00-0	Brown Group Holding, LLC		.04/22/2021	DIRECT	326,203	328,668	0	0	5.B
000000-00-0	PO Performance Chemicals		.04/30/2021	DIRECT	129,350	130,000	0	0	5.B
000000-00-0	Lasership, Inc.		.04/30/2021	JEFFERIES	381,085	383,000	0	0	5.B
000000-00-0	Lasership, Inc.		.04/30/2021	JEFFERIES	465,905	473,000	0	0	5.B
000000-00-0	Holding Socotec		.05/07/2021	J.P. MORGAN SECURITIES INC.	239,795	241,000	0	0	5.B
000000-00-0	Jazz Pharmaceuticals, Inc.		.04/22/2021	BANK OF AMERICA	156,215	157,000	0	0	5.B
000000-00-0	Hilton Grand Vacations Borrower, LLC		.05/20/2021	BANK OF AMERICA	246,593	247,832	0	0	5.B
000000-00-0	Tiger Acquisition, LLC		.05/21/2021	GOLDMAN SACHS AND CO.	150,480	152,000	0	0	5.B
000000-00-0	Camping World, Inc.		.05/25/2021	GOLDMAN SACHS AND CO.	233,640	236,000	0	0	5.B
000000-00-0	Evercommerce Inc.		.06/14/2021	KKR Corporate Lending LLC	44,775	45,000	0	0	5.B
000000-00-0	Raptor Acquisition Corp.		.06/16/2021	DIRECT	51,740	52,000	0	0	5.B
000000-00-0	Harbor Freight Tools USA, Inc.		.06/24/2021	CREDIT SUISSE FIRST BOSTON GERMANY	329,000	329,000	0	0	5.B
000000-00-0	Illuminate Merger Sub Corp		.06/30/2021	DEUTSCHE BANK	293,525	295,000	0	0	5.B
000000-00-0	Summer (BC) Bidco B LLC		.06/25/2021	GOLDMAN SACHS AND CO.	44,663	45,000	0	0	5.B
000000-00-0	Aveanna Healthcare LLC		.06/30/2021	BARCLAY INVESTMENTS, INC.	104,929	105,456	0	0	5.B
000000-00-0	Victorias Secret & Co		.06/30/2021	J.P. MORGAN SECURITIES INC.	189,090	191,000	0	0	5.B
000000-00-0	Technimark LLC		.06/30/2021	GOLDMAN SACHS AND CO.	190,045	191,000	0	0	5.B
000000-00-0	Hertz Corporation (The)		.06/14/2021	DIRECT	33,292	33,460	0	0	5.B
000000-00-0	Recorded Books Inc.		.06/29/2021	GOLDMAN SACHS AND CO.	54,931	55,000	0	0	5.B
00132U-AG-9	Osmosis Debt Merger Sub, Inc.		.06/18/2021	MORGAN STANLEY AND CO INC	79,026	79,423	0	0	5.B
00132U-AH-7	Osmosis Debt Merger Sub, Inc.		.06/17/2021	MORGAN STANLEY AND CO INC	9,878	9,928	0	0	5.B
00215K-AE-6	ASP Chromafin Intermediate Holdings, Inc.		.04/16/2021	MORGAN STANLEY AND CO INC	45,387	45,501	0	0	4.B FE
00215K-AF-3	ASP Chromafin Intermediate Holdings, Inc.		.04/16/2021	MORGAN STANLEY AND CO INC	59,018	59,166	0	0	4.B FE
00709L-AH-0	Aspen Dental 1/21 TLB		.01/29/2021	RBC CAPITAL MARKETS	(456)	(458)	0	0	4.B FE
00709L-AJ-6	ADMI Corp.		.06/22/2021	DIRECT	511,045	513,613	0	0	4.B FE
01957T-AH-0	Allied Universal Holdco LLC		.05/05/2021	CREDIT SUISSE FIRST BOSTON GERMANY	74,625	75,000	0	0	4.B FE
04270Y-AB-6	Array Technologies INC		.05/13/2021	GOLDMAN SACHS AND CO.	135,295	139,300	0	0	4.A FE
05549D-AK-4	Aveanna Healthcare LLC		.06/30/2021	BARCLAY INVESTMENTS, INC.	24,402	24,525	0	0	5.B
20600R-AB-8	Conair Holdings, LLC		.05/14/2021	BANK OF AMERICA	132,335	133,000	0	0	4.B FE
21870F-BA-6	Corelogic, Inc.		.04/14/2021	J.P. MORGAN SECURITIES INC.	618,817	621,927	0	0	5.B
22305C-AB-5	Covia Holdings LLC		.05/24/2021	BARCLAY INVESTMENTS, INC.	134,882	138,502	0	0	4.C FE
26208T-AB-7	Direct ChassisLink		.05/12/2021	MORGAN STANLEY AND CO INC	16,577	16,453	0	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	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	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	0	4.C FE
38046J-AB-0	Gogo Intermediate Holdings LLC		.04/21/2021	MORGAN STANLEY AND CO INC	351,919	353,687	0	0	4.C FE
42236W-AQ-0	Heartland Dental, LLC		.06/10/2021	JEFFERIES	365,798	367,637	0	0	4.C FE
42703U-AG-0	Hercules Achievement, Inc.		.05/07/2021	BARCLAY INVESTMENTS, INC.	43,667	45,486	0	0	5.A FE
42804V-BB-6	Hertz Corporation (The)		.06/14/2021	BARCLAY INVESTMENTS, INC.	176,653	177,540	0	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	0	4.C FE
50179J-AE-8	LBM Borrower, LLC		.05/01/2021	BARCLAY INVESTMENTS, INC.	(16,521)	(16,688)	0	0	4.B FE
51187G-AK-8	Lakeland Tours, LLC		.04/30/2021	PIK BUY	4,838	4,838	0	0	5.C FE
51187G-AM-4	Lakeland Tours, LLC		.04/30/2021	PIK BUY	3,854	3,854	0	0	4.C FE
55759V-AB-4	Madison IAO LLC		.06/16/2021	GOLDMAN SACHS AND CO.	55,720	56,000	0	0	4.B FE
56388V-AD-7	Mannington Mills, Inc.		.06/17/2021	RBC CAPITAL MARKETS	252,944	253,261	0	0	4.A FE
57767K-AC-2	Maverick Bidco Inc		.04/30/2021	GOLUB CAPITAL	216,549	217,637	0	0	5.B
57767K-AB-5	Maverick Bidco Inc		.04/29/2021	GOLUB CAPITAL	72,635	73,000	0	0	5.B
59408U-AB-3	Michaels Stores, Inc.		.04/09/2021	Various	436,479	440,570	0	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
63909U-AB-9	Nautlius Power, LLC .....		.03/12/2021	MORGAN STANLEY AND CO INC	359				.0
69417W-AB-7	Pacific Dental Services, LLC .....		.04/21/2021	DIRECT	132,003				.0
70477B-AB-8	Vision Solutions, Inc. .....		.06/24/2021	J.P. MORGAN SECURITIES INC.	72,635				5.B
72813N-AU-9	PlayPower, Inc. .....		.05/11/2021	DIRECT	204,731				5.B
73108R-AB-4	Polaris Newco, LLC .....		.06/03/2021	DIRECT	60,695				4.C FE
75049E-AM-6	RadNet Management, Inc. .....		.04/16/2021	BARCLAY INVESTMENTS, INC.	192,533				4.B FE
76118E-AE-8	Resonetics, LLC .....		.04/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY	71,640				4.B FE
78466Y-AN-8	SRS Distribution Inc. .....		.05/21/2021	BANK OF AMERICA	262,020				4.C FE
82671J-AB-0	Signify Health, LLC .....		.06/16/2021	BARCLAY INVESTMENTS, INC.	150,245				4.B FE
86736L-AF-0	Sungard As New Holdings III, LLC .....		.04/22/2021	PIK BUY	1,017				5.B
86736L-AJ-2	Sungard As New Holdings III, LLC .....		.04/28/2021	PIK BUY	3,341				5.B
90932R-AJ-3	United Airlines, Inc. .....		.04/14/2021	J.P. MORGAN SECURITIES INC.	210,940				3.B FE
92341P-AC-7	Weight Watchers International, Inc. .....		.04/01/2021	BANK OF AMERICA	296,510				3.C FE
96289E-AG-4	Wheel Pros, LLC .....		.04/23/2021	DEUTSCHE BANK	207,900				4.C FE
98422B-AB-5	Xperi Holding Corporation .....		.06/04/2021	BANK OF AMERICA	508,633				3.C FE
BL0657-55-3	ASP Chromaflo Intermediate 2nd Lien T/L .....		.04/23/2021	DIRECT	669,240				5.B
L0527C-AB-0	Birkenstock GmbH & Co. KG .....		.04/27/2021	GOLDMAN SACHS AND CO.	146,174				5.B
L8030P-AK-4	Samsomite International S.A.	C.	.06/16/2021	DIRECT	91,770				4.A FE
L9000B-AE-3	Software Luxembourg Acquisition SARL	C.	.06/01/2021	DIRECT	1,941				5.B
N2820E-AD-0	EG America LLC	C.	.06/11/2021	BARCLAY INVESTMENTS, INC.	1,374				4.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							11,801,449	11,883,246	0
8399997. Total - Bonds - Part 3							15,301,449	15,383,246	0
8399998. Total - Bonds - Part 5							XXX	XXX	XXX
8399999. Total - Bonds							15,301,449	15,383,246	0
8999997. Total - Preferred Stocks - Part 3							0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0
00287Y-10-9	ABBYIE ORD .....		.06/01/2021	Various	2,200,000				.0
110122-10-8	BRISTOL MYERS SQUIBB ORD .....		.06/01/2021	Various	2,450,000				.0
166764-10-0	CHEVRON ORD .....		.06/01/2021	Various	1,350,000				.0
17275R-10-2	CISCO SYSTEMS ORD .....		.06/01/2021	Various	4,250,000				.0
172967-42-4	CITI GROUP ORD .....		.06/01/2021	Various	1,350,000				.0
191216-10-0	COCA-COLA ORD .....		.06/01/2021	Various	3,000,000				.0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD .....		.06/01/2021	Various	1,150,000				.0
237194-10-5	DARDEN RESTAURANTS ORD .....		.06/01/2021	Various	1,650,000				.0
25746U-10-9	DOMINION ENERGY ORD .....		.06/01/2021	Various	1,800,000				.0
26441C-20-4	DUKE ENERGY ORD .....		.06/01/2021	Various	1,500,000				.0
291011-10-4	EMERSON ELECTRIC ORD .....		.06/01/2021	Various	2,400,000				.0
29364G-10-3	ENTERGY ORD .....		.06/01/2021	Various	1,350,000				.0
370334-10-4	GENERAL MILLS ORD .....		.06/01/2021	Various	3,100,000				.0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD .....		.06/01/2021	Various	950,000				.0
46625H-10-0	JPMORGAN CHASE ORD .....		.06/01/2021	Various	1,950,000				.0
478160-10-4	JOHNSON & JOHNSON ORD .....		.06/01/2021	Various	900,000				.0
49456B-10-1	KINDER MORGAN CL P ORD .....		.06/01/2021	Various	5,500,000				.0
532457-10-8	ELI LILLY ORD .....		.06/01/2021	Various	1,050,000				.0
539830-10-9	LOCKHEED MARTIN ORD .....		.06/01/2021	Various	400,000				.0
580135-10-1	MCDONALD'S ORD .....		.06/01/2021	Various	750,000				.0
58933Y-10-5	MERCK & CO ORD .....		.06/03/2021	Various	9,250,000				.0
594918-10-4	MICROSOFT ORD .....		.06/01/2021	Various	1,050,000				.0
68622V-10-6	ORGANON ORD .....		.06/03/2021	Various	680,000				.0
69351T-10-6	PPL ORD .....		.06/01/2021	Various	3,850,000				.0
713448-10-8	PEPSICO ORD .....		.06/01/2021	Various	1,100,000				.0
717081-10-3	PFIZER ORD .....		.06/01/2021	Various	4,350,000				.0
723484-10-1	PINNACLE WEST ORD .....		.06/01/2021	Various	1,800,000				.0
742718-10-9	PROCTER & GAMBLE ORD .....		.06/01/2021	Various	1,400,000				.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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
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		.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
909999. 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.313205-4L-3	FH SB8027 - RMBS		06/01/2021	Paydown	248,713	248,713	255,087	255,649	0	(6,935)	0	0	(6,935)	0	248,713	0	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	0	(20,110)	0	342,178	0	0	0	0	5,704	01/01/2050	1.A	
.3133KG-PY-8	FH RA1339 - RMBS		06/01/2021	Paydown	261,461	261,461	270,939	270,402	0	(8,940)	0	0	(8,940)	0	261,461	0	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	0	(4,412)	0	83,292	0	0	0	0	808	06/01/2050	1.A	
.3140JH-JI-4	FN BN1176 - RMBS		06/01/2021	Paydown	100,048	100,048	104,409	105,176	0	(5,128)	0	0	(5,128)	0	100,048	0	0	0	0	1,857	11/01/2048	1.A	
.3140KL-JF-0	FN B01161 - RMBS		06/01/2021	Paydown	52,668	52,668	55,540	55,389	0	(2,721)	0	0	(2,721)	0	52,668	0	0	0	0	531	08/01/2050	1.A	
.3140Q9-5B-5	FN CA2641 - RMBS		06/01/2021	Paydown	74,661	74,661	77,852	78,819	0	(4,157)	0	0	(4,157)	0	74,661	0	0	0	0	1,354	11/01/2048	1.A	
.3140QB-JC-3	FN CA3858 - RMBS		06/01/2021	Paydown	249,398	249,398	260,504	260,436	0	(11,038)	0	0	(11,038)	0	249,398	0	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	0	(4,508)	0	122,135	0	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	0	(25,430)	0	423,087	0	0	0	0	7,504	01/01/2050	1.A	
.31418D-HD-7	FN MA3827 - RMBS		06/01/2021	Paydown	270,030	270,030	272,673	272,673	0	(2,643)	0	0	(2,643)	0	270,030	0	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	0	(7,385)	0	327,777	0	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	0	(14)	0	5,425	0	(425)	(425)	(425)	100	10/01/2050	1.B FE	
319999. 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	0	2,560,875	0	(425)	(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	0	1,867	03/15/2050	1.A FE		
.370334-CO-4	GENERAL MILLS INC		04/16/2021	Maturity @ 100.00	500,000	500,000	499,930	499,996	0	4	0	0	4	500,000	0	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	0	(5,788)	0	189,327	0	0	0	0	2,652	02/25/2050	1.D FM	
.85209F-AA-4	SHULT 2020-SH1 A1 - CMO/RMBS		06/01/2021	Paydown	410,744	410,744	410,740	410,684	0	60	0	0	60	0	410,744	0	0	0	0	4,285	01/28/2050	1.D FM	
389999. 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	0	1,230,401	0	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	0	15,898	12/29/2049	2.B FE		
489999. Subtotal - Bonds - Hybrid Securities					833,000	833,000	840,289	833,000	0	0	0	0	0	833,000	0	0	0	0	15,898	XXX	XXX		
.000000-00-0	Production Resource Group, LLC		03/23/2021	COWEN	4,820	4,820	4,820	4,820	0	0	0	0	0	4,820	0	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	176,813	0	0	444	0	444	0	177,256	0	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	0	0	0	0	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	0	0	0	0	08/27/2025	5.B
.000000-00-0	RealPage, Inc.		02/19/2021	Adjustment	289,080	288,000	287,280	287,280	0	0	1	0	1	0	287,281	0	1,799	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	0	0	0	0	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	0	0	0	0	0	0	09/23/2027	5.B
.000000-00-0	Brown Group Holding, LLC		04/27/2021	Adjustment	327,436	328,668	326,203	326,203	0	0	0	0	0	0	326,203	0	1,233	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	156,215	0	7	0	0	7	0	156,222	0	1,039	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	246,593	0	2	0	0	2	0	246,595	0	1,547	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	233,640	0	6	0	0	6	0	233,646	0	879	879	879	(5)	06/23/2028	5.B	
.000000-00-0	Harbor Freight Tools USA, Inc.		06/25/2021	CREDIT SUISSE FIRST BARCLAY INVESTMENTS, INC.	98,123	98,000	98,000	98,000	0	0	0	0	0	0	98,000	0	123	123	123	0	10/19/2027	5.B	
.000000-00-0	Hertz Corporation (The)		06/16/2021	INC	18,164	18,164	18,073	18,073	0	0	0	0	0	0	18,073	0	91	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	0	2	0	560	0	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	20,387	0	0	0	0	0	0	20,387	0	0	0	0	93	09/27/2024	4.B FE	
.001690-AF-6	Global Medical Response, Inc.		06/30/2021	Direct	1,260	1,260	1,235	1,235	0	3	0	0	3	0	1,260	0	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	763	0	0	0	0	0	0	765	0	0	0	0	5	11/20/2023	4.B FE	
.00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc.		06/30/2021	MORGAN STANLEY AND CO	801	801	799	799	0	0	0	0	0	0	801	0	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	313,24															

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.04685Y-AM-1	Athenahealth, Inc.		.06/30/2021	Direct		133	.133	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.02/11/2026	4.B FE			
.05543C-AC-0	BDF (Bobs Discount Furniture) T/L		.06/30/2021	Direct		.292	.292	.284	.9	.0	.0	.0	.9	.0	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.7,536	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.3,349	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0	.11/01/2026	3.A FE	
.12509E-AB-6	CCS-CMC Holdings (Correct Care) T/L		.06/30/2021	Direct		1,654	.1,654	.1,636	.1,613	.39	.1	.0	.40	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.12658H-AG-7	CP Atlas Buyer, Inc.		.06/30/2021	Direct		243	.243	.240	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.12769L-AB-5	Caesars Resort Collection, LLC		.04/27/2021	Adjustment		256,633	.259,225	.256,633	.0	.0	.140	.0	.140	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.15643Y-AD-8	CENTURION PIPELINE COMPANY LLC		.06/30/2021	Direct		.539	.539	.520	.537	.0	.2	.0	.2	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.16308T-AD-3	Chefs' Warehouse, Inc.		.06/30/2021	Direct		1,570	.1,570	.1,570	.1,570	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
.28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (Spade		.06/30/2021	Faci		3,990	.3,990	.3,910	.0	.0	.2	.0	.2	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.29279E-AB-9	Energy Acquisition 2nd Lien T/L		.06/23/2021	BARCLAY INVESTMENTS, INC.	.165,540	.178,000	.167,320	.106,800	.64,318	.643	.0	.64,961	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	
.31935H-AD-9	First Brands Group, LLC		.06/30/2021	Direct		1,043	.1,043	.1,032	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.33937K-AV-6	Flexera Software LLC		.06/30/2021	Direct		.183	.183	.182	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.36649X-AC-2	Garrett LX III S.a.r.l.		.03/08/2021	J.P. MORGAN SECURITIES	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.38019U-AB-8	Go Wireless T/L		.06/17/2021	INC.	.189,349	.189,349	.188,402	.0	.0	.36	.0	.36	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.38019U-AB-8	Genesys Telecommunications Laboratories, Inc.		.06/30/2021	Direct		5,391	.5,391	.5,337	.5,325	.63	.3	.0	.65	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.39479U-AQ-6			.04/30/2021	Direct		1,028	.1,028	.1,017	.1,027	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.42703U-AG-5	Hercules Achievement, Inc.		.06/25/2021	Direct		.391	.391	.358	.270	.0	.3	.0	.3	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.42804V-BB-6	Hertz Corporation (The)		.06/16/2021	BBR CAPITAL MARKETS	.96,379	.96,379	.95,897	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.43455J-AT-5	Hoffmaster Group T/L B1		.06/30/2021	Direct		.359	.359	.356	.315	.44	.0	.0	.44	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.44325H-AB-4	Hoya Midco T/L (Vivid Seats)		.06/30/2021	Direct		3,202	.3,178	.3,010	.191	.0	.0	.0	.192	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.44928O-AE-9	IBC Capital T/L B1 (Goodpack)		.06/30/2021	Direct		1,037	.1,035	.1,022	.15	.0	.0	.0	.15	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.44958A-AJ-6	IG Investments Holdings T/L (Insight Global)		.06/30/2021	Direct		.997	.997	.992	.754	.1	.0	.0	.1	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.45321N-AD-8	Imperva, Inc.		.03/31/2021	INC.	.0	.0	.0	.0	.(31)	.0	.31	.0	.31	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.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	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.46583D-AB-5	Ivanti Software, Inc.		.06/30/2021	Direct		1,325	.1,325	.1,305	.1,324	.0	.1	.0	.1	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.46583D-AB-6	Ivanti Software, Inc.		.06/30/2021	Direct		.408	.408	.406	.406	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.48224K-AC-6	K&H Parent T/L		.03																								

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.51187G-AM-4	Lakeland Tours, LLC		.06/30/2021	Direct		624	.624	.504	.593	.0	.12	0	.12	0	.624	.0	.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	.0	.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	.148	0	0	.149	0	.1,540	.0	.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	.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	0	.6,349	0	.182,312	.0	.(224)	.0	.(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	.0	.5,088	.4,599	.09/17/2027	.4.A FE	
Midwest Physician Administrative Services LLC			.06/30/2021	Direct		355	.355	.353	.0	.0	0	0	0	0	.355	.0	.0	.0	.0	.4	.03/31/2028	.4.B FE	
Midwest Physician Administrative Services LLC			.09/12/2021	JRVR-JRIC-AG Bank Loan		0	.0	.0	.0	(1,078)	0	0	1,078	0	0	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	0	2	.171	.0	.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	0	3	.408	.0	.0	.0	.0	.10	.11/29/2024	.4.C FE	
.609350-AJ-5	MoneyGram International T/L B		.06/30/2021	Direct		1,876	.1,876	.1,858	.1,872	.0	3	0	0	3	0	.1,876	.0	.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	.1,263	.1,260	.9	0	0	0	9	0	.1,270	.0	.0	.0	.0	.26	.07/01/2024	.4.B FE
.62924D-AB-0	NMSIC Holdings T/L B		.06/30/2021	Direct		3,918	.3,918	.3,879	.3,787	.129	2	0	0	131	0	.0	.0	.0	.0	.160	.04/19/2023	.5.A FE	
.63689E-AJ-4	National Mentor Holdings, Inc.		.03/02/2021	Direct		0	.0	.0	.0	(246)	0	0	246	0	0	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	0	.63	.03/09/2026	.4.B FE	
.63909U-AB-9	Nautlius Power, LLC		.06/30/2021	Direct		13,679	.13,679	.13,626	.0	0	2	0	0	2	0	.13,679	.0	.0	.0	.0	.197	.05/16/2024	.4.A FE
J.P. MORGAN SECURITIES																							
.64007G-AC-7	Neenah, Inc.		.05/04/2021	INC.		.178,776	.179,000	.178,105	.0	.0	7	0	0	7	0	.178,112	.0	.664	.664	.365	.03/20/2028	.3.C FE	
.64200P-AH-1	New Arclin US Holding Corp.		.06/30/2021	Direct		2,180	.2,180	.2,169	.0	0	1	0	0	1	0	.2,180	.0	.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	0	547	0	.2,123	.0	.0	.0	.0	.53	.03/10/2025	.5.A FE
.67154B-AC-0	Oak Parent T/L (Augusta Sportswear)		.04/30/2021	Adjustment		7,684	.7,684	.7,520	.7,677	.0	7	0	0	7	0	.7,684	.0	.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	0	4,020	0	.125,022	.0	.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	0	.83	0	.2,201	.0	.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	0	.37	0	.1,215	.0	.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	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	0	10	0	.34,660	0	.515	.515	.09/10/2028	.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	0	3,688	0	.318,317	0	(1,957)	(1,957)	.5,633	.03/03/2025	.4.B FE	
MORGAN STANLEY AND CO																							
.72108P-AR-5	Pike Corporation		.03/17/2021	INC.		0	.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	.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	.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	0	437	0	.5,876	.0	.0	.0	.0	.216	.08/07/2023	.4.B FE
J.P. MORGAN SECURITIES																							
.74101Y-AD-0	Presidio Holdings, Inc.		.06/17/2021	INC.		.60,006	.60,006	.58,956	.58,985	.0	.83	0	0	.83	0	.59,068	.0	.937	.937	.1,140	.01/22/2027	.4.B FE	
.74142K-AB-5	Premium Packaging, L.L.C.		.06/30/2021	Direct		1,575	.1,575	.1,555	.1,261	.0	1	0	0	1	0	.1,575	.0	.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	0	2,227	0	.542,882	0	.3,298	.3,298	.13,350	.01/03/2023	.4.C FE	
.74274L-AC-5	Procura Networks T/L (10/18) (Sandvine)		.04/30/2021	Direct		12,214	.12,214	.12,152	.11,641	.571	2	0	0	.573	0	.12,214	0	.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	.0	.8	.07/08/2024	.4.B FE	
.74530D-AB-2	Pug LLC		.06/30/2021	Direct		1,154	.1,154	.1,085	.1,149	.0	5	0	0	.5	0	.1,154	0	.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	0	3	0	.1,175	0	.0	.0	.0	.40	.12/08/2027	.4.B FE
.76118E-AE-8	Resonetics, LLC		.06/10/2021	Adjustment		.72,015	.72,000	.71,640	.0	0	5	0	0	5	0	.71,645	0	.370	.370	.0	.0	.04/24/2028	.4.C FE
.77910D-AE-8	Rough Country, LLC		.06/30/2021	Direct		.633	.633	.628	.340	.0	1	0	0	1	0	.633	0	.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	0	2,932	0	.97,718	0	.0	.0	.0	.3,149	.09/01/2023	.4.C FE
.78571Y-BE-9	Sabre GBLB Inc.																						

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Amor- tization/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value									
.89778P-AG-2	Truck Hero, Inc.		.06/30/2021	Direct		528	.528	0	0	0	0	0	0	0	0	528	0	0	0	0	10	.01/20/2028	4.C FE
.90010L-AC-6	ThoughtWorks, Inc.		.06/30/2021	Direct		448	.448	0	0	0	0	0	0	0	0	448	0	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	0	0	0	0	0	0	0	6,381	0	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	0	7	0	838	0	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	0	24,350	0	540	540	0	.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	0	652	0	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	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	0	617	0	0	0	0	.11	.10/08/2027	4.B FE
.976540-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	0	1,220	0	26,892	0	.167	.167	.407	.09/29/2023	5.A FE	
.976540-AE-7	WireCo WorldGroup T/L B		.06/30/2021	Direct		2,903	.2,903	2,865	.2,776	122	5	0	0	127	0	2,903	0	0	0	0	.88	.09/29/2023	4.C FE
.976541-AB-6	Wirepath T/L (ShapAV/General Atlantic)		.06/30/2021	Direct		3,046	.3,046	3,026	.2,939	104	3	0	0	107	0	3,046	0	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	0	.34	0	495,521	0	0	0	0	.5,554	.06/08/2028	3.C FE
.99AABE-84-1	Motion Finco, LLC		.06/30/2021	Direct		56	.56	51	.56	0	0	0	0	0	0	56	0	0	0	0	.1	.11/12/2026	5.A FE
.99AABE-85-8	Motion Finco, LLC		.06/30/2021	Direct		435	.435	394	.432	0	3	0	0	3	0	435	0	0	0	0	.8	.11/12/2026	5.A FE
.G9368P-BE-3	Virgin Media Bristol LLC		.06/30/2021	Adjustment		0	.0	0	.0	0	0	0	0	(13)	0	0	(13)	0	.13	.319	.01/31/2029	3.C FE	
L90008-AE-3	Software Luxembourg Acquisition SARL		.04/30/2021	Redemption @ 100.00		5	.5	5	.0	0	0	0	0	0	0	5	0	0	0	0	.0	.04/28/2025	5.B
N2820E-AD-0	EG America LLC	C	.06/30/2021	Direct		672	.672	668	.0	0	0	0	0	0	0	672	0	0	0	0	.3	.03/11/2026	4.C FE
P6981X-AD-2	MRO Holdings T/L B	C	.06/30/2021	Direct		611	.611	605	.531	.79	0	0	0	.79	0	611	0	0	0	0	.16	.05/04/2026	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	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	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	0.00	.471,625	.450,275	.21,350	0	0	.21,350	0	.471,625	0	(.34,125)	(.34,125)	.13,344	.2,88	2.B FE	
.898320-83-6	TRUEST FINANCIAL CORP		.06/01/2021	Call @ 25.00		.22,500,000	.562,500	0.00	.612,450	.582,075	.30,375	0	0	.30,375	0	.612,450	0	(.49,950)	(.49,950)	.15,820	.2,88	2.B FE	
G68603-13-6	PARTNERE LTD	C	.05/03/2021	Call @ 25.00		1,000,000	0.00	918,400	1,024,800	(106,400)	0	0	(106,400)	0	918,400	0	.81,600	.81,600	.27,625	.27,625	2.B FE		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual						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	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	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	0	.4,518	XXX	XXX	
9799998. Total - Common Stocks - Part 5						536,977	XXX	536,977	.212,680	(1,999)	0	0	(1,999)	0	.536,977	0	0	0	0	.4,518	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	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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Key Bank	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	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	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	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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
60934N-50-0	FEDERATED HRMS TRS INST		06/30/2021	.010		.261,699.882	0	15,674
94975H-31-2	WELLSFARGO:TRS-MM S		06/30/2021	.010		.3,129.887	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						264,829.769	0	15,674
26188J-20-6	DREYFUS CASH MGT INST	SD..	12/03/2020	.050		.600.666	0	45
38141W-36-4	GOLDMAN:FS PRM O INST		06/01/2021	.020		.100,014.720	0	11,729
481242-60-3	JPMORGAN:PRIME MM INST		06/01/2021	.050		.100,067.495	0	39,704
60934N-20-3	FEDERATED HRMS I PO IS		04/03/2020	.020		.100,080.024	0	23,931
61747C-71-5	MORG STAN I LO:PR I		06/01/2021	.060		.100,132.075	0	35,965
90262Y-50-5	UBS SELECT PRIME INST		06/01/2021	.010		.100,035.373	0	6,544
8699999. Subtotal - All Other Money Market Mutual Funds						500,930,353	0	117,998
9999999 - Total Cash Equivalents						765,760,122	0	133,672



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	11,083
2. Alaska	AK	0	0	0	0	0	0	0
3. Arizona	AZ	55,234	39,475	0	0	(3,573)	750,001	2
4. Arkansas	AR	30,481	42,280	0	0	1,081	0	81,808
5. California	CA	273,664	264,551	45,000	1	207,383	410,000	5
6. Colorado	CO	0	22,975	0	0	6,611	20,000	1
7. Connecticut	CT	0	0	0	0	0	0	0
8. Delaware	DE	0	0	0	0	0	0	4,417
9. District of Columbia	DC	11,260	5,584	0	0	720	0	10,883
10. Florida	FL	0	0	0	0	(3,759)	0	2,369
11. Georgia	GA	50,013	37,688	0	0	18,545	150,000	1
12. Hawaii	HI	0	0	0	0	0	0	0
13. Idaho	ID	0	2,663	0	0	176	0	8,664
14. Illinois	IL	6,023	16,556	0	0	4,260	0	22,047
15. Indiana	IN	0	0	0	0	0	0	0
16. Iowa	IA	0	0	0	0	0	0	0
17. Kansas	KS	0	0	0	0	0	0	0
18. Kentucky	KY	.2,845	1,886	0	0	(4,419)	0	(3,056)
19. Louisiana	LA	0	0	0	0	0	0	0
20. Maine	ME	0	4,068	0	0	1,443	0	7,942
21. Maryland	MD	108,659	63,080	0	0	24,307	0	117,496
22. Massachusetts	MA	0	4,088	0	0	2,284	0	10,682
23. Michigan	MI	13,134	28,181	0	0	19,104	0	67,499
24. Minnesota	MN	7,236	6,597	0	0	1,460	0	7,721
25. Mississippi	MS	0	909	0	0	(150,780)	0	8,326
26. Missouri	MO	11,821	11,527	0	0	(21,451)	0	(2,058)
27. Montana	MT	0	3,088	0	0	300	0	2,221
28. Nebraska	NE	0	3,375	0	0	(379)	0	4,723
29. Nevada	NV	3,269	1,555	0	0	449	0	2,180
30. New Hampshire	NH	0	0	0	0	0	0	(5,367)
31. New Jersey	NJ	0	9,661	0	0	7,090	0	10,565
32. New Mexico	NM	25,400	19,170	0	0	2,958	0	27,644
33. New York	NY	0	0	0	0	0	0	0
34. North Carolina	NC	30,768	16,311	0	0	7,466	0	26,810
35. North Dakota	ND	3,500	288	0	0	183	0	183
36. Ohio	OH	0	0	0	0	0	0	0
37. Oklahoma	OK	.7,974	6,847	0	0	2,111	0	14,681
38. Oregon	OR	5,435	5,388	0	0	2,724	0	10,506
39. Pennsylvania	PA	22,645	8,065	0	0	(3,723)	0	(3,723)
40. Rhode Island	RI	0	0	0	0	0	0	0
41. South Carolina	SC	19,491	9,109	0	0	(49,254)	0	(29,313)
42. South Dakota	SD	0	0	0	0	0	0	0
43. Tennessee	TN	40,402	42,343	0	0	(16,120)	0	57,702
44. Texas	TX	53,956	51,863	0	0	48,513	50,000	1
45. Utah	UT	0	3,054	0	0	1,474	0	10,462
46. Vermont	VT	0	0	0	0	0	0	0
47. Virginia	VA	75,114	77,695	0	0	30,974	200,100	1
48. Washington	WA	12,596	6,200	0	0	3,442	50,000	1
49. West Virginia	WV	0	0	0	0	0	0	0
50. Wisconsin	WI	0	0	0	0	(4,924)	0	(4,924)
51. Wyoming	WY	5,496	2,319	0	0	1,621	0	4,626
52. American Samoa	AS	0	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	0	0	0	0	0	0	0
59. Totals		876,416	821,724	45,000	1	140,044	1,630,101	12
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING 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**

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	69,323	46,849	0	0	101,461	175,000	4
2. Alaska	AK	48,576	32,994	0	0	(19)	0	1
3. Arizona	AZ	34,721	20,112	350,000	1	(1,820)	0	0
4. Arkansas	AR	51,960	31,579	0	0	807	0	1
5. California	CA	3,392,283	2,384,847	2,493,275	15	1,846,292	4,424,482	37
6. Colorado	CO	125,521	68,675	0	0	29,763	10,000	5
7. Connecticut	CT	66,756	51,748	0	0	32,792	0	1
8. Delaware	DE	0	1,599	0	0	1,277	0	0
9. District of Columbia	DC	20,358	8,656	0	0	1,116	0	0
10. Florida	FL	590,760	418,068	15,522	1	260,624	590,001	15
11. Georgia	GA	196,415	168,828	0	0	383,075	600,000	2
12. Hawaii	HI	3,981	13,643	0	0	9,672	0	0
13. Idaho	ID	26,279	30,843	0	0	2,040	125,000	1
14. Illinois	IL	92,661	86,905	183,750	4	194,123	5,025,000	49
15. Indiana	IN	(125)	9,390	0	0	(11,917)	0	0
16. Iowa	IA	88,025	23,813	0	0	8,337	0	0
17. Kansas	KS	.5,000	4,027	0	0	1,750	0	0
18. Kentucky	KY	75,107	103,614	240,000	1	(234,474)	295,000	5
19. Louisiana	LA	34,445	20,788	0	0	16,623	0	0
20. Maine	ME	18,620	16,855	0	0	5,978	0	0
21. Maryland	MD	139,332	75,995	0	0	59,285	30,001	3
22. Massachusetts	MA	111,800	56,053	0	0	31,326	0	5
23. Michigan	MI	117,005	112,068	0	0	75,971	0	2
24. Minnesota	MN	66,961	52,556	0	1	161,633	150,000	5
25. Mississippi	MS	14,413	17,089	0	0	(14,660)	0	0
26. Missouri	MO	52,162	87,966	88,310	1	(55,387)	150,001	4
27. Montana	MT	13,838	14,034	0	0	1,365	100,000	2
28. Nebraska	NE	2,250	2,285	0	0	(257)	0	0
29. Nevada	NV	29,881	26,546	0	2	7,664	1	3
30. New Hampshire	NH	167	687	0	0	(1,734)	0	0
31. New Jersey	NJ	164,919	76,816	199,000	2	275,875	125,000	7
32. New Mexico	NM	22,046	12,958	0	0	2,000	0	0
33. New York	NY	591,134	504,121	.65,000	2	185,327	858,901	18
34. North Carolina	NC	97,335	97,416	0	0	119,593	.75,000	1
35. North Dakota	ND	0	10,232	0	0	6,911	.400	1
36. Ohio	OH	481,290	89,092	0	0	110,487	0	7
37. Oklahoma	OK	200,217	180,798	0	10	105,239	150,000	7
38. Oregon	OR	110,265	69,244	0	1	35,009	0	0
39. Pennsylvania	PA	112,136	103,077	0	0	38,829	0	0
40. Rhode Island	RI	0	0	0	0	0	0	0
41. South Carolina	SC	135,768	74,034	0	0	225,312	285,000	3
42. South Dakota	SD	47,868	26,235	0	0	53,304	.50,000	1
43. Tennessee	TN	11,656	27,353	140,000	1	213,288	750,000	8
44. Texas	TX	118,262	148,225	0	0	151,624	.65,000	2
45. Utah	UT	60,577	35,049	0	0	16,914	0	0
46. Vermont	VT	16,373	17,739	0	0	6,936	200,001	2
47. Virginia	VA	99,052	88,619	0	0	35,215	125,000	2
48. Washington	WA	394,030	.292,305	0	0	162,294	1	2
49. West Virginia	WV	0	0	0	0	0	0	0
50. Wisconsin	WI	33,853	76,267	47,500	1	51,919	0	0
51. Wyoming	WY	5,722	2,850	0	0	1,993	0	0
52. American Samoa	AS	0	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	0	0	0	0	0	0	0
59. Totals		8,190,978	5,921,542	3,822,357	43	4,710,775	14,358,789	206
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0