36927201920100103

QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code.....457, 457 (Current Period) (Prior Period) NAIC Company Code..... 36927 Employer's ID Number..... 34-1266871

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

Incorporated/Organized..... December 20, 1978 Commenced Business..... April 16, 1979

Statutory Home Office	52 East Gay Street .. Columbus .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 469012 .. San Antonio .. TX .. US .. 78246 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.colonyspecialty.com	
Statutory Statement Contact	Lauren Therese Welch *(Name)*	800-470-7958-8479 *(Area Code) (Telephone Number) (Extension)*
	taxgroup@argogroupus.com *(E-Mail Address)*	804-560-4820 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary Eugene Grose	President	2. Oscar Guerrero	Senior Vice President, CFO
3. Craig Stephen Comeaux	Secretary	4. Susan Beth Comparato	SVP, General Counsel

OTHER

Susan R Coates	Vice President	Lynn Kelly Geurin	Vice President
Andrew John Hendrix	Vice President	David Arthur Higley	Senior Vice President
Craig Edward Landi	Vice President	Dale Linn Scholl II	Vice President - Tax
Mary Moczygemba Stulting	Vice President	Ronald Isaac Swanstrom	Qualified Actuary
Phillip Isaac Vedell	Senior Vice President	Mark Gerard Wade	Senior Vice President
Lauren Therese Welch	AVP, Head of US Segment Acct	Julian Candler Westbrook III	Vice President

DIRECTORS OR TRUSTEES

Craig Stephen Comeaux	Susan Beth Comparato	Gary Eugene Grose	Ronald John Swanstrom
Philip Isaac Vedell			

State of........ Texas
County of..... Bexar

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

(Signature)	(Signature)	(Signature)
Gary Eugene Grose	Oscar Guerrero	Craig Stephen Comeaux
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, CFO	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 4th day of November, 2019

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	43,632,349		43,632,349	43,410,862
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	8,283,952		8,283,952	7,458,074
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....302,014), cash equivalents ($.....2,873,096) and short-term investments ($..........0)	3,175,110		3,175,110	12,529,132
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	55,091,411	0	55,091,411	63,398,068
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	311,273		311,273	303,408
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,402,552	224,159	2,178,394	1,757,902
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....86,533 earned but unbilled premiums)	86,533	8,653	77,880	77,880
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,931,612		2,931,612	969,232
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	632,320		632,320	307,993
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	116,904	0	116,904	122,746
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	61,572,606	232,812	61,339,793	66,937,228
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	61,572,606	232,812	61,339,793	66,937,228

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous Assets	116,904		116,904	122,746
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	116,904	0	116,904	122,746

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $..........0)		
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges	61,664	29,515
5.	Other expenses (excluding taxes, licenses and fees)		
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,256	245,252
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	2,077,903	1,806,693
7.2	Net deferred tax liability	926,300	698,723
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....12,072,656 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)		
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	7,333,859	8,084,241
13.	Funds held by company under reinsurance treaties	21,030,798	30,197,554
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $..........0 certified)	1,009,498	1,009,498
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,800,924	809,042
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	35,316,202	42,880,518
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	35,316,202	42,880,518
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,500,000	3,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	8,002,700	8,002,700
35.	Unassigned funds (surplus)	14,520,891	12,554,011
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	26,023,591	24,056,711
38.	Totals (Page 2, Line 28, Col. 3)	61,339,793	66,937,228

DETAILS OF WRITE-INS

2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....19,125,042)	18,933,271	26,290,374	33,634,795
1.2 Assumed (written $.....31,599)	794,730		450,616
1.3 Ceded (written $.....19,156,640)	19,728,002	26,290,374	34,085,411
1.4 Net (written $..........0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year $..........0):			
2.1 Direct	35,287,314	16,023,162	16,402,156
2.2 Assumed			
2.3 Ceded	35,287,314	16,023,162	16,402,156
2.4 Net	0	0	0
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred	23,479	(17,404)	(17,157)
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	23,479	(17,404)	(17,157)
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(23,479)	17,404	17,157
INVESTMENT INCOME			
9. Net investment income earned	1,260,064	1,181,114	1,609,387
10. Net realized capital gains (losses) less capital gains tax of $.....44,750	168,345	13,686	436,823
11. Net investment gain (loss) (Lines 9 + 10)	1,428,409	1,194,801	2,046,210
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....10,540)	(10,540)	(1,416)	(75,227)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(107,498)	(257,171)	(330,665)
15. Total other income (Lines 12 through 14)	(118,038)	(258,587)	(405,892)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,286,892	953,618	1,657,475
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,286,892	953,618	1,657,475
19. Federal and foreign income taxes incurred	232,305	151,820	325,512
20. Net income (Line 18 minus Line 19) (to Line 22)	1,054,587	801,798	1,331,962
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	24,056,711	23,740,465	23,740,465
22. Net income (from Line 20)	1,054,587	801,798	1,331,962
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....227,025	854,047	(71,729)	(1,199,491)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(553)	(82,301)	24,322
27. Change in nonadmitted assets	58,798	260,757	142,724
28. Change in provision for reinsurance	(0)		16,729
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,966,880	908,526	316,246
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	26,023,591	24,648,991	24,056,711

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 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Intercompany interest expense	(107,498)	(257,171)	(330,665)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(107,498)	(257,171)	(330,665)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	(1,112,076)	2,707,077	4,056,816
2.	Net investment income	1,328,446	1,277,383	1,741,918
3.	Miscellaneous income	(118,038)	(258,587)	(405,892)
4.	Total (Lines 1 through 3)	98,333	3,725,874	5,392,842
5.	Benefit and loss related payments	1,962,380	(156,753)	(26,702)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	161,326	230,373	109,436
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	5,845	5,995	5,647
10.	Total (Lines 5 through 9)	2,129,550	79,615	88,381
11.	Net cash from operations (Line 4 minus Line 10)	(2,031,218)	3,646,259	5,304,461
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	20,190,287	23,615,703	26,023,923
	12.2 Stocks	555,236	421,663	2,291,728
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			804
	12.7 Miscellaneous proceeds			1,654
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	20,745,523	24,037,366	28,318,109
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	20,321,396	26,299,457	29,113,919
	13.2 Stocks	253,423		
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications		946	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,574,819	26,300,403	29,113,919
14.	Net increase or (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	170,705	(2,263,037)	(795,810)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(7,493,509)	(5,258,317)	(263,623)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(7,493,509)	(5,258,317)	(263,623)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(9,354,023)	(3,875,094)	4,245,029
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	12,529,132	8,284,103	8,284,103
	19.2 End of period (Line 18 plus Line 19.1)	3,175,110	4,409,009	12,529,132

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Colony Specialty Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Department of Insurance in the State of Ohio.

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 determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) A*ccounting Practices and Procedures Manual* (NAIC SAP) 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 NAIC SAP.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 1,054,587	$ 1,331,962
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 1,054,587	$ 1,331,962
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 26,023,591	$ 24,056,711
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 26,023,591	$ 24,056,711

C. Accounting Policy

No significant change

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.

Note 2 – Accounting Changes and Corrections of Errors

No significant change

Note 3 – Business Combinations and Goodwill

No significant change

Note 4 – Discontinued Operations

No significant change

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

Prepayment assumptions for loan-backed securities are obtained by the Company's third-party accounting provider, from industry standard external data providers.

(2) The Company did not have any securities with a recognized other-than-temporary impairment loss during the quarter.

(3) Recognized OTTI securities

Not applicable

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

NOTES TO FINANCIAL STATEMENTS

Note 5 - Investments (continued)

a.	The aggregate amount of unrealized losses:	1. Less than 12 Months	$	15,598
		2. 12 Months or Longer	$	12,347
b.	The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	3,014,540
		2. 12 Months or Longer	$	1,254,221

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

The Company evaluates its investments for impairment. In accordance with policy, the determination that a security has incurred an other-than-temporary decline in fair value and the associated amount of any loss recognition requires the judgment by the Company's management and a continual review of its investments. Investments in an unrealized loss position are reviewed on a quarterly basis to determine whether a decline in fair value below the amortized cost basis is other-than-temporary. In general, the process for identifying other-than-temporary declines in fair value involves the consideration of a number of factors, including but not limited to, whether the issuer has been downgraded to below investment-grade, the length of time in which there has been a significant decline in value, the liquidity, business prospects, and overall financial condition of the issuer, the nature and performance of the collateral or other credit support backing the security, the significance of the decline in value, and whether the Company has the intent to sell the security or may be required to sell the security before its anticipated recovery. If consideration of the factors above results in a conclusion that the decline in fair value is other-than-temporary, the cost basis of the security is written down to expected recovery (which may be fair value) and the write-down is recorded as a realized loss. For loan-backed securities the aforementioned factors were evaluated and it was determined that there was no other-than-temporary impairment at September 30, 2019.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreements.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

The Company has no reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

The Company has no repurchase agreements.

M. Working Capital Finance Investments

The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company has no offsetting or netting of assets and liabilities.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change

Note 7 – Investment Income

No significant change

Note 8 – Derivative Instruments

The Company has no derivative financial instruments.

Note 9 – Income Taxes

No significant change

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

Not Applicable

NOTES TO FINANCIAL STATEMENTS

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company does not sponsor a defined benefit plan.

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No significant change

Note 14 – Liabilities, Contingencies and Assessments

No significant change

Note 15 – Leases

No significant change

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

(2) Information About All Servicing Assets and Liabilities

Not Applicable

(4) Transfers Accounted for as Sales With Continuing Involvement

(a) and (b) Not Applicable

C. Wash Sales

The Company had no wash sales as defined in SSAP No. 103, Transfers and Servicing of Financial Assets and Extinguishments of Liabilities, involving transactions for securities with NAIC designation of 3 or below, or unrated during the period.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant change

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change

Note 20 – Fair Value Measurements

A. The Company's financial assets carried at fair value have been classified, for disclosure purposes, based on a three-level hierarchy shown below. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest raking to fair values using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. The levels of the fair value hierarchy are as follows:

- Level 1-Values are quoted prices (unadjusted) in active markets for identical assets that can be accessed at the reporting date. Actively traded, as defined by the Company, is a security that has traded in the past seven days.
- Level 2-Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly
- Level 3-Unobservable inputs reflecting the Company's assumptions about the assumptions market participants would use in pricing the asset or liability based on the best information available in the circumstances.

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock (D-2.2)	$ 8,283,952	$	$	$	$ 8,283,952
Total	$ 8,283,952	$	$	$	$ 8,283,952

(2) The Company has no Level 3 items.

(3) The Company had no transfers between levels during the period.

(4) For Level 2 investments, fair value prices are obtained from third-party pricing sources, where available. For securities where the Company is unable to obtain fair values from a pricing source, fair values are obtained from a broker or investment advisor. These prices are determined using observable market information such as dealer quotes, market spreads, cash flows, yield curves, live trading levels, trade execution data, market consensus prepayment speeds, credit information and the security's terms and conditions, among other things.

(5) Not Applicable

B. Not Applicable

C. The following table provides information about the aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall:

Note 20 - Fair Value Measurements (continued)

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds (Sch D Pt 1)	$ 44,627,373	$ 43,632,349	$ 6,003,366	$ 38,624,007	$	$	$
CS-unaffiliated (Sch D Part 2.2)	$ 8,283,952	$ 8,283,952	$ 8,283,952	$ -	$	$	$
ST (Sch E Pt 2)	$ 2,873,096	$ 2,873,096	$ 2,873,096	$ -	$	$	$
Cash (Sch E Pt 1)	$ 302,014	$ 302,014	$ 302,014	$ -	$	$	$
TOTAL	$ 56,086,435	$ 55,091,411	$ 17,462,428	$ 38,624,007	$	$	$

D. Not Applicable

E. Not Applicable

Note 21 – Other Items

No significant change

Note 22 – Events Subsequent

Subsequent events have been considered through November 13, 2019, the date of the issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not Applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Net Reserves at December 31, 2018 were $0 due to a 100% quota share agreement with Colony Insurance Company. All future loss activity will be subject to the quota share and will have no net effect to Colony Specialty Insurance Company's result. Therefore, Net Reserves at September 30, 2019 are $0.

Note 26 – Intercompany Pooling Arrangements

Not Applicable

Note 27 – Structured Settlements

Not Applicable

Note 28 – Health Care Receivables

No significant change

Note 29 – Participating Policies

Not Applicable

Note 30 – Premium Deficiency Reserves

Not Applicable

Note 31 – High Deductibles

Not Applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable

Note 33 – Asbestos/Environmental Reserves

No significant change

Note 34 – Subscriber Savings Accounts

Not Applicable

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

Not Applicable

Note 36 - Financial Guaranty Insurance

Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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. 1091748

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 for the annual filing corresponding to this period.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 07/01/2019

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US Bank Institutional Trust & Custody	2204 Lakeshore Dr, Ste 205, Birmingham, AL 35209

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P	U
Fayez Sarofim & Company	U

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] 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
107738	Goldman Sachs Asset Management, L.P	CF5M58QA35CFPUX70H17	SEC	NO
106584	Fayez Sarofim & Company	6XVM462T1LQQ9Z76F075	SEC	NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status (a)	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	L	52,696			86,840	252,157	341,686
2.	Alaska AK	L						
3.	Arizona AZ	L	169,687	222,763		204,067	190,474	133,138
4.	Arkansas AR	L	13,260	8,004	8,550	15,753	73,636	73,680
5.	California CA	L	656,470	2,406,428	1,721,661	2,955,654	254,795	338,127
6.	Colorado CO	L	226,400	318,487		30,000	514,381	435,343
7.	Connecticut CT	L	39,233				15,226	
8.	Delaware DE	L	566,391	307,491			682,831	128,219
9.	District of Columbia DC	L	60,000	74,293			272,247	133,157
10.	Florida FL	L	289,465	210,977	177,530	142,474	691,855	910,649
11.	Georgia GA	L	201,493	188,387	1,060,888	45,992	608,123	338,189
12.	Hawaii HI	L					2,427	6,223
13.	Idaho ID	L	1,500				163,264	306,617
14.	Illinois IL	L	676,040	1,000,782	412,690	1,491,474	923,522	351,389
15.	Indiana IN	L	107,980	35,550	52,326	63,542	132,041	431,988
16.	Iowa IA	L	40,000				68,630	
17.	Kansas KS	L	77,786	7,375		223,485	55,683	21,764
18.	Kentucky KY	L	101,539	127,527		42,806	78,824	7,838
19.	Louisiana LA	L	217,084	64,054			67,178	11,539
20.	Maine ME	L					1,283	2,278
21.	Maryland MD	L	141,911	17,072	82,894	436,218	961,325	1,052,122
22.	Massachusetts MA	L	158,814	70,115			140,805	54,044
23.	Michigan MI	L	135,830	239,309	25,672	216,737	337,608	252,124
24.	Minnesota MN	L	102,271	88,496			125,698	24,657
25.	Mississippi MS	L	68,610	34,831	110,000		3,179	54,342
26.	Missouri MO	L	84,500	3,400		98,508	86,103	267,913
27.	Montana MT	L	893	851		1,010,000	3,008	6,298
28.	Nebraska NE	L						
29.	Nevada NV	L	40,919	116,250	340,000		308,609	347,971
30.	New Hampshire NH	L			(247,585)		6,434	7,506
31.	New Jersey NJ	L	158,992	82,898		225,115	180,493	118,773
32.	New Mexico NM	L				(9,887)		
33.	New York NY	L	347,534	379,795	5,399	3,002	41,416	91,061
34.	North Carolina NC	L	405,088	45,779			677,550	873,409
35.	North Dakota ND	L	38,387	36,460				
36.	Ohio OH	L	39,375	39,601		129,462	695,767	629,794
37.	Oklahoma OK	L	16,505	223,295	70,671	68,092	(0)	
38.	Oregon OR	L	122,528	113,583	16,500	31,373	81,042	113,589
39.	Pennsylvania PA	L	7,160,358	7,978,064	3,247,534	3,616,568	13,323,411	12,932,341
40.	Rhode Island RI	L	1,516					
41.	South Carolina SC	L	2,625	(1,247)	2,841	304,712	160,223	263,318
42.	South Dakota SD	L	28,373	26,313		13,626	154,531	192,297
43.	Tennessee TN	L	28,311	24,194			528,066	686,523
44.	Texas TX	L	1,054,318	3,753,382	20,361,770	316,984	6,782,514	6,066,604
45.	Utah UT	L					155,942	211,169
46.	Vermont VT	L					3,751	5,105
47.	Virginia VA	E	5,402,423	4,701,196	1,072,238	428,819	8,621,097	8,425,474
48.	Washington WA	L	(24,526)	87,937			33,499	70,472
49.	West Virginia WV	L	56,966				5,264	2,484
50.	Wisconsin WI	L	55,496	500			24,952	37,266
51.	Wyoming WY	L						
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	19,125,042	23,034,192	28,521,580	12,191,418	38,490,866	36,758,479

DETAILS OF WRITE-INS

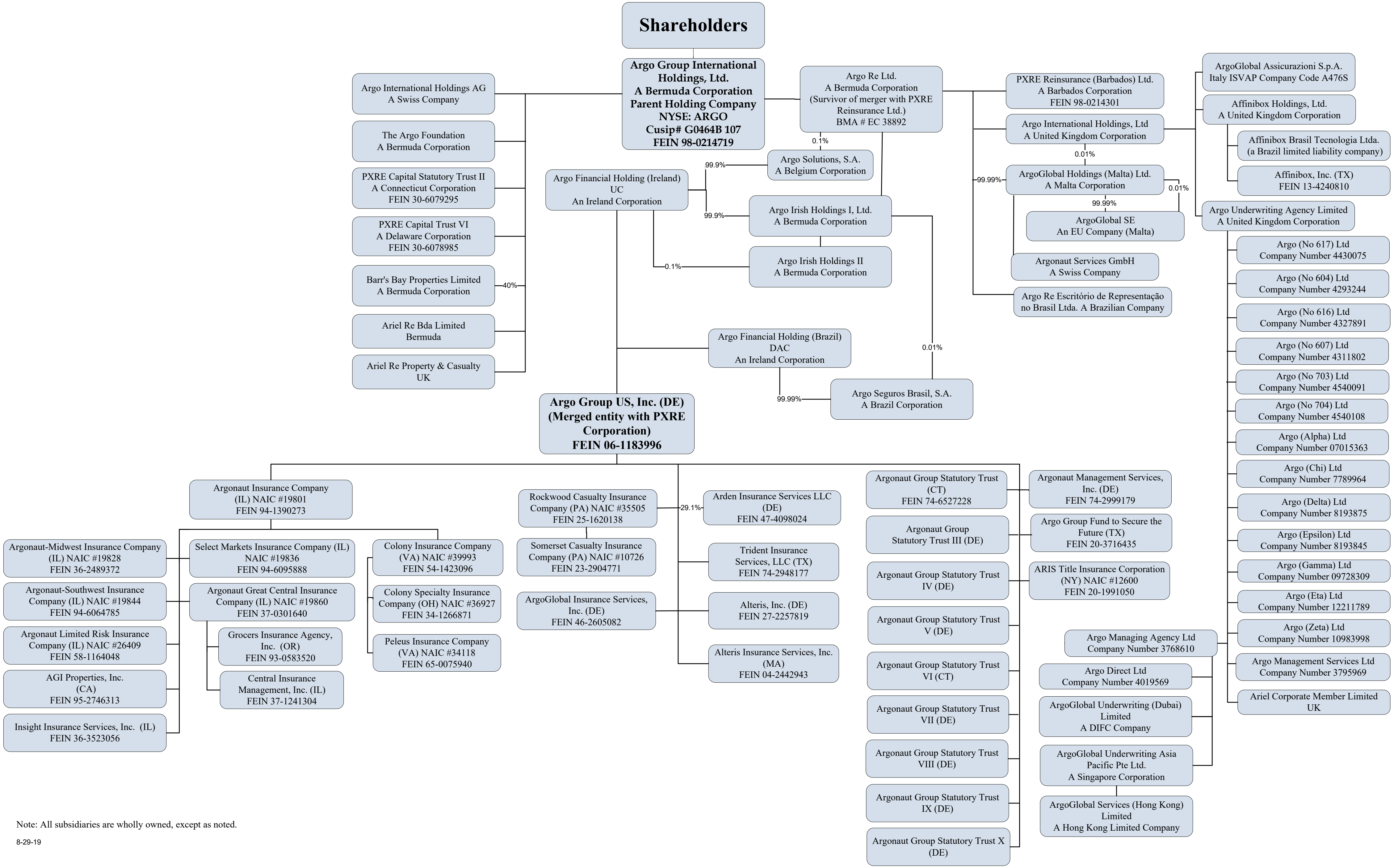
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	50	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)	1	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	6

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

PART 1 – ORGANIZATIONAL CHART



Note: All subsidiaries are wholly owned, except as noted.

8-29-19

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
		00000	98-0214719		1091748	NYSE	Argo Group International Holdings, Ltd	BMU	UIP	Shareholders	Ownership	1.000		N	
		00000					Barr's Bay Properties Limited	BMU	NIA	Argo Group International Holdings, Ltd	Ownership	0.400	Argo Group International Holdings, Ltd	N	
		00000					Argo International Holdings AG	CHE	NIA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					The Argo Foundation	BMU	NIA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000	30-6079295				PXRE Capital Statutory Trust II	CT	NIA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000	30-6078985				PXRE Capital Statutory Trust VI	DE	NIA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000	46-2605082				ArgoGlobal Insurance Services, Inc	DE	IA	Argo Group US, Inc	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Ariel Re Property & Casualty	GBR	IA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Ariel Corporate Member Limited	GBR	IA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Ariel Re Bda Limited	BMU	IA	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000			1436607		Argo Re Ltd	BMU	UIP	Argo Group International Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000	98-0214301				PXRE Reinsurance (Barbados), Ltd	BRB	IA	Argo Re Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo Re Escritório de Representação no Brasil Ltda.	BRA	IA	Argo Re Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo Irish Holdings I Ltd	BMU	UIP	Argo Re Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo Irish Holdings II	BMU	UIP	Argo Irish Holdings I Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo International Holdings Ltd	GBR	NIA	Argo Re Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					ArgoGlobal Holdings (Malta) Ltd	MLT	NIA	Argo Re Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					ArgoGlobal Holdings (Malta) Ltd	MLT	NIA	Argo International Holdings Ltd	Ownership	0.000	Argo Group International Holdings, Ltd	N	
		00000					Argonaut Services GmbH	CHE	NIA	ArgoGlobal Holdings (Malta) Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					ArgoGlobal SE	MLT	IA	ArgoGlobal Holdings (Malta) Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					ArgoGlobal SE	MLT	IA	Argo International Holdings Ltd	Ownership	0.000	Argo Group International Holdings, Ltd	N	
		00000					ArgoGlobal Assicurazioni S.p.A.	ITA	IA	Argo International Holdings Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Affinibox Holdings, Ltd	GBR	NIA	Argo International Holdings Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Affinibox Brasil Tecnologia Ltda. (a Brazil limited liability company)	BRA	NIA	Affinibox Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000	13-4240810				Affinibox, Inc	TX	NIA	Affinibox Holdings, Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo Underwriting Agency Ltd	GBR	NIA	Argo International Holdings Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 617), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 604), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 616), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 607), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 703), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (No 704), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (Alpha) Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	
		00000					Argo (Chi) Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	1.000	Argo Group International Holdings, Ltd	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Argo (Delta) Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo (Epsilon) Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo (Gamma) Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo (Eta) Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo (Zeta) Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Management Services Ltd.	GBR	NIA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Managing Agency Ltd.	GBR	IA	Argo Underwriting Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Direct Ltd.	GBR	IA	Argo Managing Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					ArgoGlobal Underwriting (Dubai) Limited	ARE	IA	Argo Managing Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					ArgoGlobal Underwriting Asia Pacific Pte Ltd.	SGP	IA	Argo Managing Agency Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					ArgoGlobal Services (Hong Kong) Limited	HKG	IA	ArgoGlobal Underwriting Asia Pacific Pte Ltd.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Solutions, S.A.	BEL	NIA	Argo Re Ltd.	Ownership	0.001	Argo Group International Holdings, Ltd.	N	
		00000					Argo Financial Holding (Ireland) UC	IRL	UIP	Argo Irish Holdings I Ltd.	Ownership	0.999	Argo Group International Holdings, Ltd.	N	
		00000					Argo Financial Holding (Ireland) UC	IRL	UIP	Argo Irish Holdings II	Ownership	0.001	Argo Group International Holdings, Ltd.	N	
		00000					Argo Financial Holding (Brazil) DAC	IRL	NIA	Argo Financial Holding (Ireland) UC	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Seguros Brasil, S.A.	BRA	IA	Argo Financial Holding (Brazil) DAC	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Seguros Brasil, S.A.	BRA	IA	Argo Irish Holdings I, Ltd.	Ownership	0.000	Argo Group International Holdings, Ltd.	N	
		00000					Argo Solutions, S.A.	BEL	IA	Argo Financial Holding (Ireland) UC	Ownership	0.999	Argo Group International Holdings, Ltd.	N	
		00000	06-1183996				Argo Group US, Inc.	DE	UDP	Argo Financial Holding (Ireland) UC	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	74-6527228		1470439		Argonaut Group Statutory Trust	CT	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust III	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust IV	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust V	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust VI	CT	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust VII	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust VIII	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust IX	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000					Argonaut Group Statutory Trust X	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	74-2999179				Argonaut Management Services, Inc.	DE	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	20-3716435				Argo Group Fund to Secure the Future	TX	NIA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		12600	20-1991050				ARIS Title Insurance Corporation	NY	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	74-2948177				Trident Insurance Services, LLC	TX	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	47-4098024				Arden Insurance Services LLC	DE	IA	Argo Group US, Inc.	Ownership	0.291	Argo Group International Holdings, Ltd.	N	
		00000	04-2442943				Alteris Insurance Services, Inc.	MA	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	27-2257819				Alteris, Inc.	DE	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	19801	94-1390273				Argonaut Insurance Company	IL	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	95-2746313				AGI Properties, Inc.	CA	NIA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	Y	
		00000	36-3523056				Insight Insurance Services, Inc.	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	19828	36-2489372				Argonaut-Midwest Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	19844	94-6064785				Argonaut-Southwest Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	19836	94-6095888				Select Markets Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	26409	58-1164048				Argonaut Limited Risk Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	19860	37-0301640				Argonaut Great Central Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	93-0583520				Grocers Insurance Agency, Inc.	OR	IA	Argonaut Great Central Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
		00000	37-1241304				Central Insurance Management, Inc.	IL	IA	Argonaut Great Central Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	39993	54-1423096				Colony Insurance Company	VA	UDP	Argonaut Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	34118	65-0075940				Peleus Insurance Company	VA	IA	Colony Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	36927	34-1266871				Colony Specialty Insurance Company	OH	RE	Colony Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	35505	25-1620138				Rockwood Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	1.000	Argo Group International Holdings, Ltd.	N	
0457	Argo Group, U.S.	10726	23-2904771				Somerset Casualty Insurance Company	PA	IA	Rockwood Casualty Insurance Company	Ownership	1.000	Argo Group International Holdings, Ltd.	N	

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	18,363	287	1.563	4,021.545
2. Allied lines	363,126	152,248	41.927	(271.259)
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	357,444	103,512	28.959	42.465
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	2,564,097	1,705,512	66.515	96.796
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence		(818)	0.000	
11.2. Medical professional liability - claims-made		(69,991)	0.000	34.969
12. Earthquake			0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation	7,221,605	4,468,626	61.879	57.899
17.1 Other liability-occurrence	4,859,566	28,339,825	583.176	45.925
17.2 Other liability-claims made	1,522,030	928,687	61.016	(2.890)
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	1,665,632	403,624	24.232	36.735
18.2 Products liability-claims made	24,323	(872,276)	(3,586.273)	52.824
19.1, 19.2 Private passenger auto liability			0.000	
19.3, 19.4 Commercial auto liability	207,801	131,321	63.196	31.901
21. Auto physical damage	128,920	(3,433)	(2.663)	17.351
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety			0.000	
26. Burglary and theft			0.000	
27. Boiler and machinery	365	191	52.382	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	18,933,271	35,287,315	186.377	60.947

DETAILS OF WRITE-INS

3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	14,478	26,787	19,876
2. Allied lines	316,627	452,892	291,599
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	142,113	409,100	357,913
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	1,272,344	2,438,159	4,383,822
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			150
12. Earthquake			20
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	2,192,189	6,725,167	7,874,391
17.1 Other liability-occurrence	1,439,188	5,211,929	6,853,761
17.2 Other liability-claims made	543,973	1,737,136	1,255,650
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	415,976	1,754,444	1,549,138
18.2 Products liability-claims made			104,483
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	103,197	226,104	221,114
21. Auto physical damage	50,048	141,887	122,275
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery	1,435	1,435	
28. Credit			
29. International			
30. Warranty			
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	6,491,569	19,125,042	23,034,192

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 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. 2016 + Prior			0			0				0	0	0	0
2. 2017			0			0				0	0	0	0
3. Subtotals 2017 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2018			0			0				0	0	0	0
5. Subtotals 2018 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX
7. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior Year-End's Surplus As Regards Policyholders	24,057												

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. 0.0 %	2. 0.0 %	3. 0.0 %

Col. 13, Line 7 Line 8
4. 0.0 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:

* 3 6 9 2 7 2 0 1 9 4 9 0 0 0 0 0 3 *

* 3 6 9 2 7 2 0 1 9 3 6 5 0 0 0 0 3 *

* 3 6 9 2 7 2 0 1 9 5 0 5 0 0 0 0 3 *

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
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 end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
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 points 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)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
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 depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

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	50,868,938	51,175,584
2. Cost of bonds and stocks acquired	20,574,819	29,113,919
3. Accrual of discount	17,351	24,094
4. Unrealized valuation increase (decrease)	1,081,119	(1,518,204)
5. Total gain (loss) on disposals	212,925	585,751
6. Deduct consideration for bonds and stocks disposed of	20,745,523	28,318,051
7. Deduct amortization of premium	93,598	162,800
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		33,755
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	272	2,400
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	51,916,302	50,868,938
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	51,916,302	50,868,938

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)	40,466,018	2,600,235	9,835,559	(5,467)	33,706,091	40,466,018	33,225,227	33,216,381
2. NAIC 2 (a)	9,503,757	2,000,904	1,092,527	(5,013)	8,233,174	9,503,757	10,407,121	9,891,378
3. NAIC 3 (a)							0	
4. NAIC 4 (a)							0	303,103
5. NAIC 5 (a)							0	
6. NAIC 6 (a)							0	
7. Total Bonds	49,969,776	4,601,139	10,928,086	(10,480)	41,939,265	49,969,776	43,632,349	43,410,862
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	49,969,776	4,601,139	10,928,086	(10,480)	41,939,265	49,969,776	43,632,349	43,410,862

(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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		X			

NONE

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	0	
2. Cost of short-term investments acquired	795,165	
3. Accrual of discount	416	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	87	
6. Deduct consideration received on disposals	795,668	
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,156,957	7,315,817
2. Cost of cash equivalents acquired	14,962,119	41,365,468
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	(46)	(140)
5. Total gain (loss) on disposals	83	944
6. Deduct consideration received on disposals	24,246,017	36,525,133
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,873,096	12,156,957
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,873,096	12,156,957

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
3131Y7 S6 5	FH ZN1441 - RMBS		09/24/2019	CITIGROUP GLOBAL MARKETS INC.		778,787	724,664	2,174	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						778,787	724,664	2,174	XXX
Bonds - Industrial and Miscellaneous									
024836 AE 8	AMERICAN CAMPUS COMMUNITIES OPERATING PA		07/01/2019	WELLS FARGO SECURITIES LLC		(149,556)	(150,000)		2FE
037833 DM 9	APPLE INC.		09/04/2019	MLPFS INC FIXED INCOME		174,601	175,000		1FE
254687 FK 7	WALT DISNEY CO.		09/03/2019	JP MORGAN SECURITIES LLC		273,878	275,000		1FE
29278G AL 2	ENEL FINANCE INTERNATIONAL NV	C	09/05/2019	MLPFS INC FIXED INCOME		274,667	275,000		2FE
37940X AA 0	GLOBAL PAYMENTS INC.		08/07/2019	MLPFS INC FIXED INCOME		149,963	150,000		2FE
416515 BE 3	HARTFORD FINANCIAL SERVICES GROUP INC.		08/08/2019	CREDIT SUISSE SECURITIES (USA)		249,200	250,000		2FE
438516 BU 9	HONEYWELL INTERNATIONAL INC.		07/30/2019	Morgan Stanley		224,197	225,000		1FE
46115H BJ 5	INTESA SANPAOLO SPA	C	09/16/2019	JP MORGAN SECURITIES LLC		273,793	275,000		2FE
63861V AE 7	NATIONWIDE BUILDING SOCIETY	C	07/11/2019	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000		2FE
674599 CS 2	OCCIDENTAL PETROLEUM CORP.		08/07/2019	VARIOUS		175,217	175,000	15	2FE
674599 DB 8	OCCIDENTAL PETROLEUM CORP.		09/19/2019	CORPORATE ACTION		203,906	175,000	2,635	2FE
70450Y AC 7	PAYPAL HOLDINGS INC.		09/19/2019	JP MORGAN SECURITIES LLC		99,939	100,000		2FE
70450Y AD 5	PAYPAL HOLDINGS INC.		09/19/2019	JP MORGAN SECURITIES LLC		174,566	175,000		2FE
74977R DF 8	COOPERATIEVE RABOBANK UA	C	07/15/2019	Morgan Stanley		399,052	400,000		1FE
776743 AH 9	ROPER TECHNOLOGIES INC.		08/19/2019	JP MORGAN SECURITIES LLC		124,769	125,000		2FE
824348 BJ 4	SHERWIN-WILLIAMS CO.		08/12/2019	CITIGROUP GLOBAL MARKETS INC.		124,584	125,000		2FE
87236Y AJ 7	TD AMERITRADE HOLDING CORP.		08/13/2019	JP MORGAN SECURITIES LLC		249,720	250,000		1FE
89153V AS 8	TOTAL CAPITAL INTERNATIONAL SA	C	07/08/2019	JP MORGAN SECURITIES LLC		500,000	500,000		1FE
907818 FD 5	UNION PACIFIC CORP.		07/29/2019	CITIGROUP GLOBAL MARKETS INC.		49,858	50,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						3,822,352	3,800,000	2,650	XXX
8399997. Total - Bonds - Part 3						4,601,139	4,524,664	4,824	XXX
8399999. Total - Bonds						4,601,139	4,524,664	4,824	XXX
Common Stocks - Industrial and Miscellaneous									
01609W 10 2	ALIBABA GROUP HOLDING ADR REP 8 ORD	C	07/24/2019	MERRILL LYNCH PIERCE FENNER SMITH INC.	700.000	124,478	XXX		L
654445 30 3	NINTENDO ADR	C	07/24/2019	U.S. Bank	2,800.000	128,944	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						253,423	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						253,423	XXX	0	XXX
9799999. Total - Common Stocks						253,423	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						253,423	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						4,854,562	XXX	4,824	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
912828 6R 6	UNITED STATES TREASURY		09/24/2019.	VARIOUS		7,621,345	7,410,000	7,559,358			(6,932)		(6,932)		7,552,425		68,919	68,919	64,302	04/30/2024.	1
912828 V7 2	UNITED STATES TREASURY		09/24/2019.	Unknown		20,100	20,000	19,765			39		39		19,804		296	296	244	01/31/2022.	1
0599999.	Total - Bonds - U.S. Government					7,641,445	7,430,000	7,579,123	0	0	(6,893)	0	(6,893)	0	7,572,229	0	69,215	69,215	64,545	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M4 2P 7	FH G03182 - RMBS		09/01/2019.	Paydown		2,790	2,790	2,629	2,655		3		3		2,658		132	132	93	05/01/2036.	1
3128M7 LM 6	FH G05432 - RMBS		09/01/2019.	Paydown		408	408	427	425		(0)		(0)		425		(17)	(17)	18	04/01/2039.	1
312931 K6 4	FH A84817 - RMBS		09/01/2019.	Paydown		65	65	68	68		(0)		(0)		67		(3)	(3)	3	03/01/2039.	1
3132GE S3 5	FH Q01438 - RMBS		09/01/2019.	Paydown		1,665	1,665	1,726	1,720		(1)		(1)		1,719		(55)	(55)	46	06/01/2041.	1
3132XC SE 6	FH G67717 - RMBS		09/01/2019.	Paydown		32,821	32,821	33,394	33,393		(22)		(22)		33,371		(550)	(550)	891	11/01/2048.	1
31335B ZY 5	FH G61659 - RMBS		09/01/2019.	Paydown		31,182	31,182	31,562	31,562		(6)		(6)		31,556		(375)	(375)	835	07/01/2042.	1
3137BY PD 6	FHR 4692A LP - CMO/RMBS		09/01/2019.	Paydown		12,333	12,333	12,649	12,600		(6)		(6)		12,595		(261)	(261)	247	05/15/2046.	1
3137F2 ME 3	FHR 4714A PA - CMO/RMBS		09/01/2019.	Paydown		12,834	12,834	13,115	13,090		(7)		(7)		13,083		(249)	(249)	257	11/15/2046.	1
3137FA JC 3	FHR 4708C MA - CMO/RMBS		09/01/2019.	Paydown		25,774	25,774	26,217	26,187		(10)		(10)		26,177		(403)	(403)	515	05/15/2047.	1
3138WG KX 1	FN AS6609 - RMBS		09/01/2019.	Paydown		12,282	12,282	12,800	12,725		(19)		(19)		12,707		(425)	(425)	246	02/01/2031.	1
31407C AE 7	FN 826305 - RMBS		09/01/2019.	Paydown		5,305	5,305	4,965	5,018		6		6		5,024		281	281	181	07/01/2035.	1
3140E6 NC 2	FN BA2186 - RMBS		09/01/2019.	Paydown		2,979	2,979	3,105	3,086		(5)		(5)		3,082		(102)	(102)	63	11/01/2030.	1
3140E6 PB 2	FN BA2217 - RMBS		09/01/2019.	Paydown		6,595	6,595	6,873	6,832		(11)		(11)		6,821		(226)	(226)	139	12/01/2030.	1
3140F5 A4 5	FN BC9026 - RMBS		09/01/2019.	Paydown		105,279	105,279	102,795	102,826		23		23		102,850		2,429	2,429	2,136	11/01/2046.	1
3140J8 JQ 7	FN BM3870 - RMBS		09/01/2019.	Paydown		22,734	22,734	22,965	22,966		(3)		(3)		22,963		(228)	(228)	595	03/01/2046.	1
31410L R7 9	FN 890710 - RMBS		09/01/2019.	Paydown		41,357	41,357	43,118	42,881		(54)		(54)		42,827		(1,470)	(1,470)	850	02/01/2031.	1
31410P QW 6	FN 893369 - RMBS		09/01/2019.	Paydown		843	843	806	814		1		1		814		28	28	28	07/01/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					317,244	317,244	319,212	318,847	0	(109)	0	(109)	0	318,738	0	(1,494)	(1,494)	7,141	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00164M DU 4	ALM 12RRR ARR - CDO		07/16/2019.	Paydown		64,862	64,862	64,862	64,862				0		64,862			0	1,719	04/16/2027.	1FE
02377B AC 0	AMERICAN AIRLINES INC - ABS		09/22/2019.	VARIOUS		142,487	139,028	139,028	139,036		(0)		(0)		139,036		3,452	3,452	5,424	03/22/2025.	2FE
05531F AV 5	BB&T CORP		09/24/2019.	KEYBANC CAPITAL MARKETS INC		164,954	165,000	160,345	161,568		1,040		1,040		162,608		2,346	2,346	2,960	05/10/2021.	1FE
05565E AU 9	BMW US CAPITAL LLC	C	07/11/2019.	United States Treasury Note/Bond		55,611	55,000	54,967	54,975		6		6		54,980		630	630	1,293	04/12/2021.	1FE
126650 DC 1	CVS HEALTH CORP		08/21/2019.	Corporate Action		39,867	39,000	39,236	39,177		(51)		(51)		39,127		741	741	1,248	03/09/2021.	2FE
14040H BP 9	CAPITAL ONE FINANCIAL CORP		09/05/2019.	MLPFS INC FIXED INCOME		45,049	45,000	44,929	44,968		16		16		44,984		65	65	928	05/12/2020.	2FE
14311D AW 6	CGMS 151R AR - CDO		07/22/2019.	Redemption @ 100.00		250,000	250,000	250,000	250,000				0		250,000			0	6,837	04/20/2027.	2FE
20030N AZ 4	COMCAST CORP		07/01/2019.	Maturity @ 100.00		150,000	150,000	154,025	150,257		(257)		(257)		150,000			0	8,550	07/01/2019.	1FE
26875P AL 5	EOG RESOURCES INC		08/19/2019.	PERSHING LLC		120,094	120,000	119,248	119,555		225		225		119,780		314	314	2,613	04/01/2020.	1FE
28370T AA 7	EL PASO PIPELINE PARTNERS OPERATING CO L		08/19/2019.	Morgan Stanley		102,427	100,000	111,307	104,640		(2,345)		(2,345)		102,296		131	131	5,778	04/01/2020.	2FE
29278G AL 2	ENEL FINANCE INTERNATIONAL NV	C	09/16/2019.	CITIGROUP GLOBAL MARKETS INC.		273,614	275,000	274,667			1		1		274,669		(1,055)	(1,055)	162	09/10/2024.	2FE
29372J AB 3	EFF 172 A2 - ABS		09/20/2019.	Paydown		23,683	23,683	23,682	23,682		0		0		23,682		1	1	310	01/20/2023.	1FE
29373E AB 3	EFF 173 A2 - ABS		09/20/2019.	Paydown		37,974	37,974	37,973	37,973		0		0		37,973		0	0	537	05/22/2023.	1FE
31620M AP 1	FIDELITY NATIONAL INFORMATION SERVICES I		09/05/2019.	JP MORGAN SECURITIES LLC		170,312	168,000	167,780	167,921		30		30		167,951		2,361	2,361	5,481	10/15/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
492386 AU 1	KERR-MCGEE CORPORATION	..	09/19/2019.	CORPORATE ACTION		203,906	175,000	206,932			(2,271)		(2,271)		204,661		(755)	(755)	8,891	07/01/2024.	2FE
49327M 2T 0	KEYBANK NA	..	09/24/2019.	KEYBANC CAPITAL MARKETS INC		432,451	430,000	429,901	429,931		13		13		429,944		2,507	2,507	10,192	09/14/2022.	1FE
50077L AH 9	KRAFT HEINZ FOODS CO	..	07/15/2019.	Morgan Stanley		120,112	120,000	119,525	119,697		108		108		119,805		306	306	3,500	07/02/2020.	2FE
64952W DA 8	NEW YORK LIFE GLOBAL FUNDING	..	07/11/2019.	NATIONAL FINANCIAL SERVICES CO		107,072	105,000	104,911	104,922		16		16		104,938		2,134	2,134	3,213	08/06/2021.	1FE
747525 AR 4	QUALCOMM INC	..	09/04/2019.	CITIGROUP GLOBAL MARKETS INC.		127,573	125,000	119,564	120,399		724		724		121,123		6,450	6,450	3,575	01/30/2023.	1FE
80283L AP 8	SANTANDER UK PLC	C	07/15/2019.	CITIGROUP GLOBAL MARKETS INC.		199,196	200,000	199,318	199,579		122		122		199,701		(505)	(505)	2,999	11/03/2020.	1FE
86562M AH 3	SUMITOMO MITSUI FINANCIAL GROUP INC	C	09/24/2019.	KEYBANC CAPITAL MARKETS INC		226,103	225,000	225,000	225,000				0		225,000		1,103	1,103	5,128	10/19/2021.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					3,057,344	3,012,547	3,047,200	2,558,143	0	(2,623)	0	(2,623)	0	3,037,119	0	20,225	20,225	81,339	XXX	XXX
8399997.	Total - Bonds - Part 4					11,016,032	10,759,791	10,945,535	2,876,990	0	(9,625)	0	(9,625)	0	10,928,086	0	87,946	87,946	153,025	XXX	XXX
8399999.	Total - Bonds					11,016,032	10,759,791	10,945,535	2,876,990	0	(9,625)	0	(9,625)	0	10,928,086	0	87,946	87,946	153,025	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE ORD	..	09/17/2019.	UBS FINANCIAL SERVICES INC	2,000.000	141,516	XXX	65,621	184,380	(118,759)			(118,759)		65,621		75,895	75,895	6,420	XXX	L
45662N 10 3	INFINEON TECHNOL ADR REP 1 ORD	C	09/17/2019.	BARCLAYS CAPITAL INC./LE	3,700.000	73,931	XXX	106,529	73,945	32,584			32,584		106,529		(32,597)	(32,597)	779	XXX	L
46625H 10 0	JPMORGAN CHASE ORD	..	09/17/2019.	UBS FINANCIAL SERVICES INC	1,000.000	117,374	XXX	54,554	97,620	(43,067)			(43,067)		54,554		62,820	62,820	2,400	XXX	L
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	09/17/2019.	UBS FINANCIAL SERVICES INC	2,000.000	144,514	XXX	142,429	133,520	8,909			8,909		142,429		2,085	2,085	6,840	XXX	L
857477 10 3	STATE STREET ORD	..	07/24/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	1,300.000	77,901	XXX	90,305	81,991	8,314			8,314		90,305		(12,404)	(12,404)	1,833	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					555,236	XXX	459,438	571,456	(112,018)	0	0	(112,018)	0	459,438	0	95,798	95,798	18,272	XXX	XXX
9799997.	Total - Common Stocks - Part 4					555,236	XXX	459,438	571,456	(112,018)	0	0	(112,018)	0	459,438	0	95,798	95,798	18,272	XXX	XXX
9799999.	Total - Common Stocks					555,236	XXX	459,438	571,456	(112,018)	0	0	(112,018)	0	459,438	0	95,798	95,798	18,272	XXX	XXX
9899999.	Total - Preferred and Common Stocks					555,236	XXX	459,438	571,456	(112,018)	0	0	(112,018)	0	459,438	0	95,798	95,798	18,272	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					11,571,268	XXX	11,404,973	3,448,445	(112,018)	(9,625)	0	(121,643)	0	11,387,524	0	183,744	183,744	171,297	XXX	XXX

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

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank					10,769	6,725	302,014	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	10,769	6,725	302,014	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	10,769	6,725	302,014	XXX
0599999. Total Cash	XXX	XXX	0	0	10,769	6,725	302,014	XXX

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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V	SD	09/04/2019	1.690			0	
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF	SD	09/04/2019	1.730			0	
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						0	0	0
All Other Money Market Mutual Funds								
31846V 62 5	FIRST AMER:INS PRM OBL Z		09/30/2019	1.980		2,248,398	5,114	16,593
31846V 62 5	FIRST AMER:INS PRM OBL Z	SD	09/04/2019	1.980		320,563	554	2,772
38141W 23 2	GOLDMAN:FS MM INST		09/03/2019	2.110		304,131		2,195
990220 47 7	RBS CITIZENS NA CASH SWEEP	SD	09/02/2019			4		4
8699999. Total - All Other Money Market Mutual Funds						2,873,096	5,668	21,564
8899999. Total - Cash Equivalents						2,873,096	5,668	21,564

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

* 3 6 9 2 7 2 0 1 9 4 5 5 0 0 1 0 3 *

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

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	3 Amount	4 Number of Claims	Direct Losses Incurred	6 Amount Reported	7 Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama AL								
2.	Alaska AK								
3.	Arizona AZ					(1,694)			44
4.	Arkansas AR								
5.	California CA					(2,643)			68
6.	Colorado CO								
7.	Connecticut CT								
8.	Delaware DE								
9.	District of Columbia DC					(1,209)			31
10.	Florida FL								
11.	Georgia GA					(546)			14
12.	Hawaii HI								
13.	Idaho ID								
14.	Illinois IL								
15.	Indiana IN								
16.	Iowa IA								
17.	Kansas KS					(8,609)			223
18.	Kentucky KY								
19.	Louisiana LA								
20.	Maine ME								
21.	Maryland MD								
22.	Massachusetts MA								
23.	Michigan MI					(740)			19
24.	Minnesota MN								
25.	Mississippi MS								
26.	Missouri MO								
27.	Montana MT								
28.	Nebraska NE								
29.	Nevada NV								
30.	New Hampshire NH								
31.	New Jersey NJ								
32.	New Mexico NM								
33.	New York NY								
34.	North Carolina NC								
35.	North Dakota ND								
36.	Ohio OH					(7,612)			197
37.	Oklahoma OK								
38.	Oregon OR								
39.	Pennsylvania PA								
40.	Rhode Island RI								
41.	South Carolina SC								
42.	South Dakota SD								
43.	Tennessee TN								
44.	Texas TX								
45.	Utah UT								
46.	Vermont VT								
47.	Virginia VA					(17,881)			463
48.	Washington WA					(29,856)			773
49.	West Virginia WV								
50.	Wisconsin WI								
51.	Wyoming WY								
52.	American Samoa AS								
53.	Guam GU								
54.	Puerto Rico PR								
55.	US Virgin Islands VI								
56.	Northern Mariana Islands MP								
57.	Canada CAN								
58.	Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59.	Totals	0	0	0	0	(70,790)	0	0	1,833

DETAILS OF WRITE-INS

58001.									
58002.									
58003.									
58998.	Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE