PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

QUARTERLY STATEMENT

As of March 31, 2020

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. Craig Stephen Comeaux	Secretary
3. Lauren Therese Welch #	Chief Financial Officer	4. Susan Beth Comparato	SVP, General Counsel

OTHER

Susan R Coates	Vice President	Lynn Kelly Geurin	Vice President
Jeffrey Scott Grange	Executive 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	Mark Gerard Wade	Senior Vice President
Julian Candler Westbrook III	Vice President		

DIRECTORS OR TRUSTEES

Craig Stephen Comeaux, Susan Beth Comparato, Jeffrey Scott Grange, Gary Eugene Grose, Ronald John Swanstrom

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	Craig Stephen Comeaux	Lauren Therese Welch
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Chief Financial Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of May, 2020

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	44,883,549		44,883,549	43,069,888
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks			0	
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 $.....0 encumbrances)			0	
5. Cash ($.....605,979), cash equivalents ($.....14,935,331) and short-term investments ($.....4,190,972)	19,732,281		19,732,281	15,360,798
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)	64,615,830	0	64,615,830	58,430,686
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	265,150		265,150	296,659
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,206,330	466,452	2,739,877	1,636,258
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 ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,202,256		1,202,256	1,639,603
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,415,578		2,415,578	5,962,276
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	47,265	0	47,265	48,652
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	71,838,942	475,106	71,363,836	68,092,013
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	71,838,942	475,106	71,363,836	68,092,013

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	47,265		47,265	48,652
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)	47,265	0	47,265	48,652

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	77,224	64,567
5.	Other expenses (excluding taxes, licenses and fees)		
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	(58,711)	154,660
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	2,827,052	2,694,399
7.2	Net deferred tax liability	44,849	126,807
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....13,490,765 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)	7,694,278	6,503,953
13.	Funds held by company under reinsurance treaties	31,565,159	29,918,324
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $.....0 certified)	1,275,328	1,275,328
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	1,317,950	932,532
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)	44,743,130	41,670,571
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	44,743,130	41,670,571
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)	15,118,007	14,918,742
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)	26,620,707	26,421,442
38.	Totals (Page 2, Line 28, Col. 3)	71,363,836	68,092,013

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 $.....8,113,641)	6,593,344	6,779,807	25,476,745
1.2 Assumed (written $.....356,847)	152,539	413,703	794,730
1.3 Ceded (written $.....8,470,488)	6,745,883	7,193,510	26,271,475
1.4 Net (written $.....(0))	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year $.....0):			
2.1 Direct	2,529,007	18,925,533	46,569,302
2.2 Assumed	57,202		
2.3 Ceded	2,586,209	18,925,533	46,569,302
2.4 Net	0	0	0
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred	67	100	23,539
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	67	100	23,539
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(67)	(100)	(23,539)
INVESTMENT INCOME			
9. Net investment income earned	344,309	434,379	1,636,155
10. Net realized capital gains (losses) less capital gains tax of $.....60,316	226,904	3,708	2,939,140
11. Net investment gain (loss) (Lines 9 + 10)	571,213	438,087	4,575,295
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....204 amount charged off $.....0)	204	(602)	(15,654)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(12,296)	(57,475)	(124,657)
15. Total other income (Lines 12 through 14)	(12,092)	(58,077)	(140,311)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	559,054	379,910	4,411,445
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)	559,054	379,910	4,411,445
19. Federal and foreign income taxes incurred	72,337	82,755	224,017
20. Net income (Line 18 minus Line 19) (to Line 22)	486,717	297,155	4,187,428
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	26,421,442	24,056,711	24,056,711
22. Net income (from Line 20)	486,717	297,155	4,187,428
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(29,890)	(112,442)	682,227	(1,716,169)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	52,069	15,912	115,717
27. Change in nonadmitted assets	(227,080)	(22,562)	43,585
28. Change in provision for reinsurance			(265,830)
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)	199,264	972,732	2,364,731
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	26,620,707	25,029,443	26,421,442
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	(12,296)	(57,475)	(124,657)
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)	(12,296)	(57,475)	(124,657)
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	(140,374)	1,110,019	(1,415,060)
2.	Net investment income	394,041	446,625	1,736,586
3.	Miscellaneous income	(12,092)	(58,077)	(140,311)
4.	Total (Lines 1 through 3)	241,575	1,498,567	181,215
5.	Benefit and loss related payments	(437,347)	350,059	670,371
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	200,781	239,244	79,078
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)			324,333
10.	Total (Lines 5 through 9)	(236,566)	589,303	1,073,783
11.	Net cash from operations (Line 4 minus Line 10)	478,141	909,264	(892,568)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,394,484	3,646,935	23,210,707
	12.2 Stocks			9,263,524
	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			514
	12.7 Miscellaneous proceeds		225,030	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,394,484	3,871,965	32,474,745
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,076,725	2,209,556	22,761,159
	13.2 Stocks			253,423
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications		518,950	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,076,725	2,728,506	23,014,581
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)	(1,682,241)	1,143,459	9,460,163
	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)	5,575,583	(9,699,879)	(5,735,930)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	5,575,583	(9,699,879)	(5,735,930)
	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)	4,371,483	(7,647,156)	2,831,666
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,360,798	12,529,132	12,529,132
	19.2 End of period (Line 18 plus Line 19.1)	19,732,281	4,881,976	15,360,798

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	2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 486,717	$ 4,187,428
(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	$ 486,717	$ 4,187,428
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 26,620,707	$ 26,421,442
(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	$ 26,620,707	$ 26,421,442

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

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company has not invested in mortgage loans.

B. Debt Restructuring

The Company has not invested in restructured debt.

C. Reverse Mortgages

The Company has not invested in reverse mortgages.

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.

(3) 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):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	178,732
	2. 12 Months or Longer	$	72,622
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	3,944,294
	2. 12 Months or Longer	$	1,457,378

(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.

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.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company has no reverse repurchase agreements.

J. Real Estate

The Company has no investments in real estate.

K. Low-Income Housing Tax Credits (LIHTC)

The Company has no investments in low-income housing tax credits.

L. Restricted Assets

No significant change

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.

O. 5GI Securities

The Company has no 5GI securities.

P. Short Sales

The Company has no short sales.

Q. Prepayment Penalty and Acceleration Fees

No significant change

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

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

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

The Company has no sale, transfer or servicing of financial assets or extinguishments of liabilities.

The Company had no wash sales as defined in SSAP No. 102, Transfer and Servicing of Financial Assets and Extinguishments of liabilities, involving transactions for securities with a NAIC designation of 3 or below, or unrated.

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. Fair Value Measurements

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 ranking 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 values are inputs other than quoted prices included with Level 1 that are observable for the asset or liability, either directly or indirectly.
- Level 3 values are unobservable inputs reflecting the Company's assumptions using the best information available in the circumstances.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurementsat 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					
Cash Equivalent (E-2) Exempt MMF	$ 8,000,000	$	$	$	$ 8,000,000
Cash Equivalent (E-2) Other MMF	$ 1,042,890	$	$	$	$ 1,042,890
Bonds (D-1)	$	$ 140,313	$	$	$ 140,313
Total	$ 9,042,890	$ 140,313	$	$	$ 9,183,203

(2) The company has no level 3 items.

(3) Policies when Transfers Between Levels are Recognized

The Company had no transfers between levels.

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

For Level 2 investments, fair value prices are obtained from third-party 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 manager. 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) Fair Value Disclosures

The Company has no derivatives.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Not Applicable

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Long Term (D-1)	$ 45,268,971	$ 44,883,549	$ 6,096,325	$ 39,172,646	$	$	$
Cash Equivalent (E-2)	$ 14,942,469	$ 14,935,331	$ 14,942,469	$	$	$	$
Short Term (DA-1)	$ 4,198,637	$ 4,190,972	$ 4,198,637	$	$	$	$
Cash (E-1)	$ 605,979	$ 605,979	$ 605,979	$	$	$	$
Total	$ 65,016,056	$ 64,615,831	$ 25,843,410	$ 39,172,646	$	$	$

D. Items for Which Not Practicable to Estimate Fair Values

None

E. NAV Practical Expedient Investments

None

Note 21 – Other Items

No significant change

Note 22 – Events Subsequent

Subsequent events have been considered through May 14, 2020, 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, 2019 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 March 31, 2020 are $0.

Note 26 – Intercompany Pooling Arrangements

No significant change

Note 27 – Structured Settlements

Not Applicable

NOTES TO FINANCIAL STATEMENTS

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

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? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

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?

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: $ 2,392,348

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 [ ] N/A [ ]

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

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit raing(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES (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

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1. Alabama AL	L	53,195	5,391			199,882	243,447
2. Alaska AK	L						
3. Arizona AZ	L	5,307	127,739	30,817		206,233	155,604
4. Arkansas AR	L	1,436	1,335			66,728	66,171
5. California CA	L	81,665	246,751	69,909	528,863	892,207	916,871
6. Colorado CO	L	121,283	110,000			413,260	457,444
7. Connecticut CT	L	47,864				14,026	
8. Delaware DE	L	843,990	62,633			788,920	436,418
9. District of Columbia DC	L	26,708				272,113	224,150
10. Florida FL	L	89,198	117,633		61,526	640,464	(150,191)
11. Georgia GA	L	314,999	176,880	(4,730)	44,700	515,522	1,673,962
12. Hawaii HI	L					1,976	3,617
13. Idaho ID	L	5,764		55,000		111,874	203,379
14. Illinois IL	L	200,138	256,243		187,131	971,656	845,676
15. Indiana IN	L	85,065	79,423	3,550		117,137	181,277
16. Iowa IA	L	55,600	40,000			62,380	48,295
17. Kansas KS	L	5,956				62,297	10,737
18. Kentucky KY	L	31,500	35,000	(16,522)		66,682	43,771
19. Louisiana LA	L	1,716	96,530			62,923	116,558
20. Maine ME	L					1,200	1,513
21. Maryland MD	L	28,587	36,265	12,286	68,804	902,729	960,149
22. Massachusetts MA	L	4,987	93,719			154,443	109,054
23. Michigan MI	L	7,832	4,130		22,889	319,082	279,846
24. Minnesota MN	L	69,647	101,155			146,659	89,017
25. Mississippi MS	L	44,038	34,867		100,000	2,502	7,364
26. Missouri MO	L		47,000			97,031	57,593
27. Montana MT	L	1,449				2,381	3,170
28. Nebraska NE	L					4,789	
29. Nevada NV	L		31,260	850,000	340,000	240,840	377,831
30. New Hampshire NH	L				(247,585)	6,433	6,434
31. New Jersey NJ	L	108,374	21,080	9,068		188,465	136,466
32. New Mexico NM	L						
33. New York NY	L	224,844	120,007	18,533		36,106	60,710
34. North Carolina NC	L	116,963	28,824			684,854	631,749
35. North Dakota ND	L	4,357				7,501	
36. Ohio OH	L	36,944	39,375			677,500	668,567
37. Oklahoma OK	L	7,005	8,158	(2,771)	70,671		11,885
38. Oregon OR	L	2,928	42,700	15,884	13,000	83,830	73,836
39. Pennsylvania PA	L	2,285,521	2,656,577	1,441,636	1,185,454	13,590,958	12,342,655
40. Rhode Island RI	L		1,516				
41. South Carolina SC	L			511	478	138,509	163,320
42. South Dakota SD	L					136,620	144,309
43. Tennessee TN	L	936	3,240			419,757	505,073
44. Texas TX	L	614,809	598,771	772,506	7,632,953	14,402,080	8,518,938
45. Utah UT	L					122,708	150,417
46. Vermont VT	L					3,249	3,699
47. Virginia VA	E	2,175,017	1,947,661	52,443	305,496	9,742,590	9,492,124
48. Washington WA	L	999	9,577			31,346	37,460
49. West Virginia WV	L		4,976			2,449	2,442
50. Wisconsin WI	L	277,745		173,648		(223,525)	23,480
51. Wyoming WY	L	129,275					
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	8,113,641	7,186,416	3,481,766	10,314,380	47,389,370	40,336,283
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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 1

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

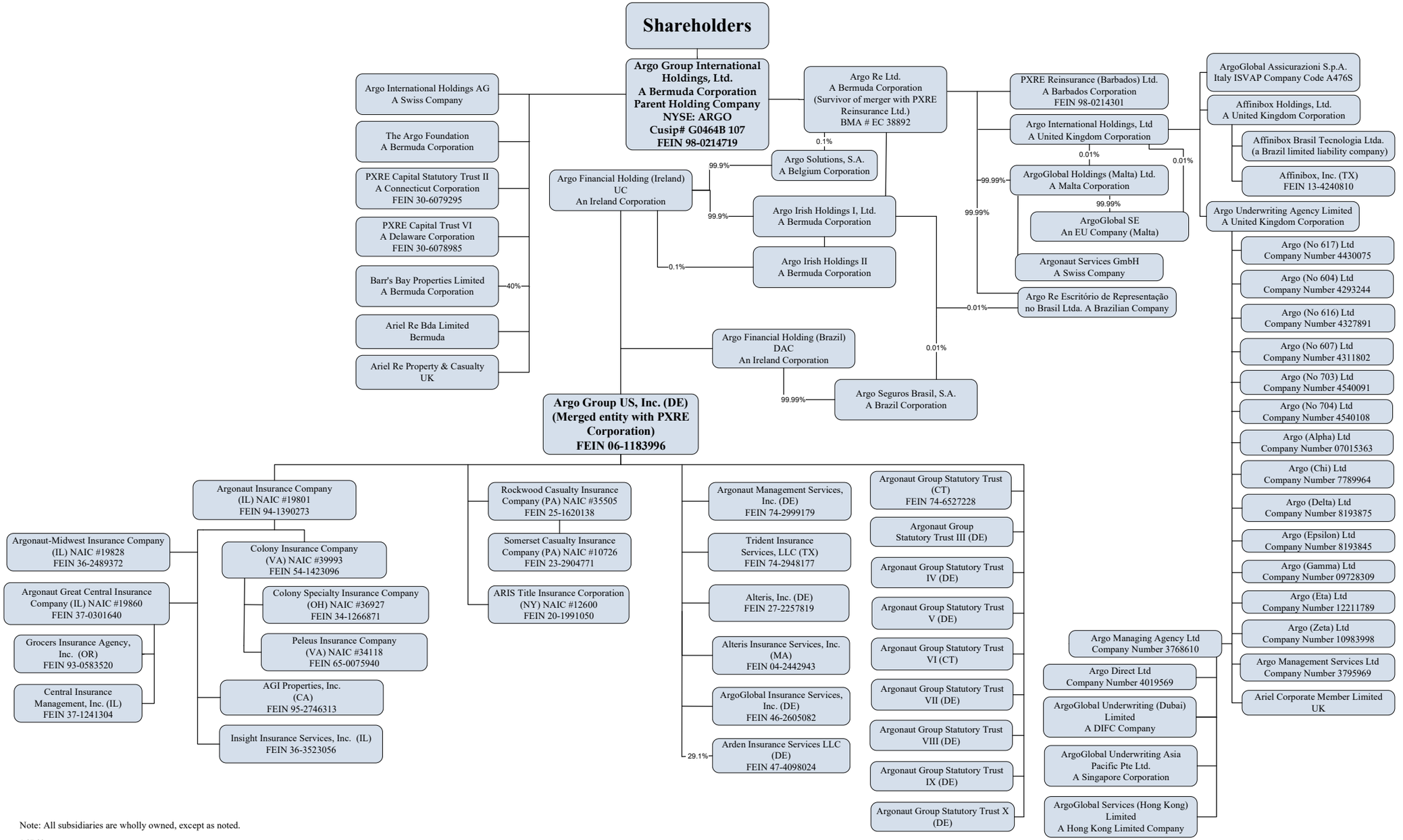
R - Registered - Non-domiciled RRGs..... 0

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

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

1-27-20

Q11

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 Re Escritório de Representação no Brasil Ltda.	BRA	IA	Argo Irish Holdings I Ltd	Ownership	.....0.000	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.....	

Q12

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 (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	
		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	Argo Managing Agency 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	
		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	

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 *
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	
		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.	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	17,641	9,718	55.088	(35.069)
2. Allied lines	137,523	(26,308)	(19.130)	23.984
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	135,805	12,861	9.470	58.148
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	1,514,999	853,609	56.344	91.612
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence		(172)	0.000	
11.2. Medical professional liability - claims-made		(3,504)	0.000	
12. Earthquake	32	10	31.250	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation	1,979,399	1,183,999	59.816	64.905
17.1 Other liability-occurrence	1,460,448	(210,289)	(14.399)	853.353
17.2 Other liability-claims made	639,610	604,375	94.491	206.598
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	552,188	140,337	25.415	25.631
18.2 Products liability-claims made	12,097	1,315	10.870	(10,324.699)
19.1, 19.2 Private passenger auto liability			0.000	
19.3, 19.4 Commercial auto liability	85,749	(40,620)	(47.371)	24.550
21. Auto physical damage	57,493	3,538	6.154	15.055
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety			0.000	
26. Burglary and theft			0.000	
27. Boiler and machinery	357	137	38.375	
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	6,593,341	2,529,006	38.357	279.146
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	80,379	80,379	6,802
2. Allied lines	94,173	94,173	75,287
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	163,458	163,458	110,298
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	1,874,998	1,874,998	577,376
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	5	5	
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	2,306,529	2,306,529	2,682,268
17.1 Other liability-occurrence	1,908,921	1,908,921	2,299,825
17.2 Other liability-claims made	598,239	598,239	583,698
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	929,391	929,391	715,596
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	96,957	96,957	83,039
21. Auto physical damage	60,591	60,591	52,227
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
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	8,113,641	8,113,641	7,186,416
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 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 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. 2017 + Prior			0			0				0	0	0	0
2. 2018			0			0				0	0	0	0
3. Subtotals 2018 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2019			0			0				0	0	0	0
5. Subtotals 2019 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2020	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	26,421

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 %

Q14

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:

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	43,069,890	50,868,938
2.	Cost of bonds and stocks acquired	9,076,725	23,014,581
3.	Accrual of discount	4,763	22,455
4.	Unrealized valuation increase (decrease)	(142,563)	(2,172,417)
5.	Total gain (loss) on disposals	292,206	3,926,700
6.	Deduct consideration for bonds and stocks disposed of	7,394,484	32,474,503
7.	Deduct amortization of premium	22,986	116,138
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		272
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,883,550	43,069,890
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	44,883,550	43,069,890

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)	33,177,779	27,538,309	13,431,300	(233,234)	47,051,554			33,177,779
2. NAIC 2 (a)	10,689,210	2,097,132	4,968,376	(42,871)	7,775,094			10,689,210
3. NAIC 3 (a)				140,313	140,313			
4. NAIC 4 (a)					0			
5. NAIC 5 (a)					0			
6. NAIC 6 (a)					0			
7. Total Bonds	43,866,988	29,635,441	18,399,676	(135,792)	54,966,961	0	0	43,866,988
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	43,866,988	29,635,441	18,399,676	(135,792)	54,966,961	0	0	43,866,988

(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 $.....10,083,412; 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	4,190,972	XXX	4,186,824		

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	4,186,824	795,165
3. Accrual of discount	4,148	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)	4,190,972	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,190,972	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	14,716,552	12,156,957
2. Cost of cash equivalents acquired	38,184,353	35,023,139
3. Accrual of discount	20,846	68
4. Unrealized valuation increase (decrease)	231	52
5. Total gain (loss) on disposals	(4,986)	375
6. Deduct consideration received on disposals	37,981,665	32,464,039
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)	14,935,331	14,716,552
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,935,331	14,716,552

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
Bonds - U.S. Special Revenue and Special Assessment									
3137FL MV 3	FHMS K090 A2 - CMBS		02/07/2020	INDUSTRIAL AND COMMERCIAL BANK OF CHINA		166,289	150,000	157	1
3140QA 3W 8	FN CA3512 - RMBS		01/30/2020	BOFA SECURITIES INC		1,144,916	1,057,659	264	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,311,205	1,207,659	421	XXX
Bonds - Industrial and Miscellaneous									
03765Y AU 8	APID 23RR A - CDO	C	02/07/2020	BARCLAYS CAPITAL INC FIXED INC		300,000	300,000	972	1FE
052769 AG 1	AUTODESK INC		01/07/2020	CITIGROUP GLOBAL MARKETS INC		74,831	75,000		2FE
05348E BG 3	AVALONBAY COMMUNITIES INC		02/10/2020	DEUTSCHE BANK SECURITIES, INC		349,626	350,000		1FE
06051G HY 8	BANK OF AMERICA CORP		02/10/2020	MLPFS INC FIXED INCOME		275,000	275,000		1FE
14042T CT 2	CAPITAL ONE BANK USA NA		01/23/2020	Morgan Stanley		275,000	275,000		2FE
14448C AA 2	CARRIER GLOBAL CORP		02/13/2020	Morgan Stanley		124,990	125,000		2FE
191241 AH 1	COCA-COLA FEMSA SAB DE CV	C	01/08/2020	CITIGROUP GLOBAL MARKETS INC		148,458	150,000		1FE
20030N DJ 7	COMCAST CORP		03/24/2020	WELLS FARGO SECURITIES LLC		74,962	75,000		1FE
225313 AM 7	CREDIT AGRICOLE SA	C	01/08/2020	BANK OF NEW YORK		323,024	325,000		2FE
244199 BH 7	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS INC		249,660	250,000		1FE
29278N AP 8	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK SECURITIES, INC		99,924	100,000		2FE
31677Q BR 9	FIFTH THIRD BANK NA (OHIO)		01/28/2020	Morgan Stanley		249,823	250,000		1FE
33616C HQ 6	FIRST REPUBLIC BANK		02/05/2020	MLPFS INC FIXED INCOME		325,000	325,000		1FE
337932 AK 3	FIRSTENERGY CORP		02/18/2020	Morgan Stanley		74,846	75,000		2FE
446150 AS 3	HUNTINGTON BANCSHARES INC		01/29/2020	Morgan Stanley		248,993	250,000		1FE
47050E AA 7	JTWN 15 A - CDO	C	01/31/2020	BARCLAYS CAPITAL INC FIXED INC		300,000	300,000		1FE
49326E EK 5	KEYCORP		02/03/2020	KEYBANC CAPITAL MARKETS INC		399,516	400,000		2FE
539439 AV 1	LLOYDS BANKING GROUP PLC	C	01/29/2020	CITIGROUP GLOBAL MARKETS INC		325,000	325,000		1FE
55819X AY 8	MDPK 22R A1R - CDO		02/07/2020	BARCLAYS CAPITAL INC		250,000	250,000		1FE
60687Y BD 0	MIZUHO FINANCIAL GROUP INC	C	02/18/2020	US Bank		275,000	275,000		1FE
654106 AH 6	NIKE INC		03/25/2020	MLPFS INC FIXED INCOME		99,864	100,000		1FE
65535H AQ 2	NOMURA HOLDINGS INC	C	01/09/2020	CITIGROUP GLOBAL MARKETS INC		325,000	325,000		2FE
66989H AP 3	NOVARTIS CAPITAL CORP		02/11/2020	CITIGROUP GLOBAL MARKETS INC		424,371	425,000		1FE
67110U AL 3	OHALF 161R AR - CDO		01/31/2020	JP MORGAN SECURITIES LLC		300,000	300,000		1FE
713448 EQ 7	PEPSICO INC		03/17/2020	MLPFS INC FIXED INCOME		174,876	175,000		1FE
742718 FF 1	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS INC		74,881	75,000		1FE
74340X BN 0	PROLOGIS LP		02/03/2020	JP MORGAN SECURITIES LLC		124,791	125,000		1FE
854502 AL 5	STANLEY BLACK & DECKER INC		02/03/2020	MLPFS INC FIXED INCOME		573,085	575,000		1FE
87164D QS 2	SYNOVUS BANK		02/05/2020	Morgan Stanley		400,000	400,000		2FE
92917N AJ 7	VOYA AR - CDO	C	02/07/2020	U.S. Bank		250,000	250,000		1FE
95000U 2K 8	WELLS FARGO & CO		02/04/2020	WELLS FARGO SECURITIES LLC		275,000	275,000		1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					7,765,520	7,775,000	972	XXX
8399997.	Total - Bonds - Part 3					9,076,725	8,982,659	1,393	XXX
8399999.	Total - Bonds					9,076,725	8,982,659	1,393	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					9,076,725	XXX	1,393	XXX

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
Bonds - U.S. Special Revenue and Special Assessment																					
3128M4 2P 7	FH G03182 - RMBS	..	03/01/2020.	Paydown		3,120	3,120	2,941	2,975		0		0		2,975		145	145	28	05/01/2036.	1
3128M7 LM 6	FH G05432 - RMBS	..	03/01/2020.	Paydown		3,170	3,170	3,319	3,300		(0)		(0)		3,299		(129)	(129)	36	04/01/2039.	1
312931 K6 4	FH A84817 - RMBS	..	03/01/2020.	Paydown		67	67	70	70				0		70		(3)	(3)	1	03/01/2039.	1
3131Y7 S6 5	FH ZN1441 - RMBS	..	03/01/2020.	Paydown		26,356	26,356	28,324	28,256		(20)		(20)		28,236		(1,880)	(1,880)	183	11/01/2048.	1
3132GE S3 5	FH Q01438 - RMBS	..	03/01/2020.	Paydown		3,754	3,754	3,893	3,876		(0)		(0)		3,875		(121)	(121)	31	06/01/2041.	1
3132XC SE 6	FH G67717 - RMBS	..	03/01/2020.	Paydown		34,647	34,647	35,252	35,216		(2)		(2)		35,214		(567)	(567)	224	11/01/2048.	1
31335B ZY 5	FH G61659 - RMBS	..	03/01/2020.	Paydown		25,378	25,378	25,687	25,680		(1)		(1)		25,679		(301)	(301)	165	07/01/2042.	1
3137BY PD 6	FHR 4692A LP - CMO/RMBS	..	03/01/2020.	Paydown		11,857	11,857	12,161	12,104		(1)		(1)		12,103		(245)	(245)	61	05/15/2046.	1
3137F2 ME 3	FHR 4714A PA - CMO/RMBS	..	03/01/2020.	Paydown		12,341	12,341	12,611	12,576		(1)		(1)		12,575		(234)	(234)	63	11/15/2046.	1
3137FA JC 3	FHR 4708C MA - CMO/RMBS	..	03/01/2020.	Paydown		24,848	24,848	25,275	25,230		(1)		(1)		25,229		(381)	(381)	130	05/15/2047.	1
3138WG KX 1	FN AS6609 - RMBS	..	03/01/2020.	Paydown		8,671	8,671	9,037	8,961		(2)		(2)		8,960		(289)	(289)	42	02/01/2031.	1
31407C AE 7	FN 826305 - RMBS	..	03/01/2020.	Paydown		3,556	3,556	3,328	3,371		0		0		3,371		185	185	27	07/01/2035.	1
3140E6 NC 2	FN BA2186 - RMBS	..	03/01/2020.	Paydown		4,034	4,034	4,204	4,168		(1)		(1)		4,167		(133)	(133)	27	11/01/2030.	1
3140E6 PB 2	FN BA2217 - RMBS	..	03/01/2020.	Paydown		4,187	4,187	4,364	4,326		(2)		(2)		4,325		(138)	(138)	28	12/01/2030.	1
3140F5 A4 5	FN BC9026 - RMBS	..	03/01/2020.	Paydown		64,287	64,287	62,770	62,813		2		2		62,815		1,472	1,472	300	11/01/2046.	1
3140J8 JQ 7	FN BM3870 - RMBS	..	03/01/2020.	Paydown		20,667	20,667	20,877	20,872		(0)		(0)		20,872		(205)	(205)	136	03/01/2046.	1
3140QA 3W 8	FN CA3512 - RMBS	..	03/01/2020.	Paydown		23,181	23,181	25,093			(25)		(25)		25,069		(1,888)	(1,888)	87	05/01/2049.	1
31410L R7 9	FN 890710 - RMBS	..	03/01/2020.	Paydown		33,795	33,795	35,234	34,967		(7)		(7)		34,960		(1,165)	(1,165)	182	02/01/2031.	1
31410P QW 6	FN 893369 - RMBS	..	03/01/2020.	Paydown		4,582	4,582	4,383	4,431		1		1		4,432		149	149	47	07/01/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments	..				312,497	312,497	318,822	293,191	0	(60)	0	(60)	0	318,225	0	(5,728)	(5,728)	1,798	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00164M DU 4	ALM 12RRR ARR - CDO	C	03/04/2020.	Paydown		661,894	661,894	661,894	661,894				0		661,894			0	7,035	04/16/2027.	1FE
00206R DQ 2	AT&T INC	..	02/21/2020.	KEYBANC CAPITAL MARKETS INC		139,450	125,000	123,431	123,654		24		24		123,678		15,772	15,772	2,568	03/01/2027.	2FE
00287Y BU 2	ABBVIE INC	..	02/21/2020.	MERRILL LYNCH PIERCE FENNER SMITH INC		155,711	150,000	149,822	149,824		4		4		149,828		5,883	5,883	1,155	11/21/2026.	2FE
00774M AB 1	AERCAP IRELAND CAPITAL DAC	C	02/21/2020.	CITIGROUP GLOBAL MARKETS INC.		157,224	150,000	149,241	149,404		10		10		149,414		7,810	7,810	3,255	07/21/2027.	2FE
00912X BF 0	AIR LEASE CORP	..	02/25/2020.	MLPFS INC FIXED INCOME		90,296	80,000	78,974	79,082		13		13		79,096		11,200	11,200	1,501	10/01/2028.	2FE
01626P AH 9	ALIMENTATION COUCHE TARD INC	C	02/21/2020.	BARCLAYS CAPITAL INC		26,673	25,000	24,967	24,974		0		0		24,974		1,698	1,698	515	07/26/2027.	2FE
024836 AE 8	AMERICAN CAMPUS COMMUNITIES OPERATING PA	..	02/21/2020.	WELLS FARGO SECURITIES LLC.		158,223	150,000	149,556	149,588		9		9		149,597		8,626	8,626	3,355	07/15/2026.	2FE
03027X AK 6	AMERICAN TOWER CORP	..	02/21/2020.	KEYBANC CAPITAL MARKETS INC		79,991	75,000	74,253	74,485		10		10		74,495		5,495	5,495	914	10/15/2026.	2FE
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC	..	02/21/2020.	MLPFS INC FIXED INCOME		135,624	125,000	128,246	127,982		(70)		(70)		127,912		7,712	7,712	2,585	02/01/2026.	2FE
052769 AG 1	AUTODESK INC	..	02/13/2020.	JP MORGAN SECURITIES LLC		76,674	75,000	74,831			1		1		74,833		1,841	1,841	202	01/15/2030.	2FE
05369A AA 9	AVIATION CAPITAL GROUP LLC	..	02/21/2020.	MITSUBISHI UFJ SECURITIES		30,977	30,000	29,510	29,604		7		7		29,611		1,366	1,366	333	11/01/2027.	2FE
10373Q AE 0	BP CAPITAL MARKETS AMERICA INC	..	02/27/2020.	JP MORGAN SECURITIES LLC		86,228	75,000	81,201	80,878		(100)		(100)		80,778		5,450	5,450	1,023	11/06/2028.	1FE
133434 AA 8	CAMERON LNG LLC	..	02/27/2020.	JP MORGAN SECURITIES LLC		207,914	200,000	200,000	200,000				0		200,000		7,914	7,914	1,274	07/15/2031.	1FE
23283P AQ 7	CYRUSONE LP	..	01/15/2020.	SUNTRUST ROBINSON HUMPHREY INC		126,086	125,000	124,824	124,826		1		1		124,827		1,259	1,259	423	11/15/2024.	2FE
23291K AH 8	DH EUROPE FINANCE II SARL	C	02/25/2020.	MLPFS INC FIXED INCOME		25,723	25,000	24,976	24,976		0		0		24,976		746	746	199	11/15/2029.	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					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
26441Y BA 4	DUKE REALTY LP		02/21/2020.	CITIGROUP GLOBAL MARKETS INC.		32,244	30,000	29,954	29,963		1		1		29,964		2,281	2,281	197	12/15/2027.	2FE
29273R BK 4	ENERGY TRANSFER PARTNERS LP		02/21/2020.	MITSUBISHI UFJ SECURITIES		102,059	95,000	95,411	95,335		(6)		(6)		95,329		6,730	6,730	1,441	04/15/2027.	2FE
29372J AB 3	EFF 172 A2 - ABS		03/20/2020.	Paydown		27,776	27,776	27,774	27,775		0		0		27,775		1	1	102	01/20/2023.	1FE
29373E AB 3	EFF 173 A2 - ABS		03/20/2020.	Paydown		32,546	32,546	32,546	32,546		0		0		32,546		0	0	123	05/22/2023.	1FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC		01/09/2020.	KEYBANC CAPITAL MARKETS INC		80,211	75,000	77,122	76,550		(8)		(8)		76,542		3,669	3,669	1,141	02/15/2026.	2FE
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES I		02/25/2020.	MERRILL LYNCH PIERCE FENNER SMITH INC		111,862	100,000	102,709	102,574		(38)		(38)		102,536		9,326	9,326	1,000	05/21/2029.	2FE
337738 AT 5	FISERV INC		02/21/2020.	WELLS FARGO SECURITIES LLC.		79,354	75,000	74,995	74,995		0		0		74,996		4,358	4,358	1,607	07/01/2026.	2FE
413875 AW 5	HARRIS CORP		01/09/2020.	MERRILL LYNCH PIERCE FENNER SMITH INC		39,180	35,000	34,997	34,997		0		0		34,997		4,182	4,182	120	06/15/2028.	2FE
416515 BE 3	HARTFORD FINANCIAL SERVICES GROUP INC		02/25/2020.	BARCLAYS CAPITAL INC		260,438	250,000	249,200	249,226		11		11		249,236		11,201	11,201	3,656	08/19/2029.	2FE
437076 BY 7	HOME DEPOT INC		02/27/2020.	MITSUBISHI UFJ SECURITIES		107,141	100,000	99,426	99,453		8		8		99,461		7,680	7,680	631	06/15/2029.	1FE
49326E EK 5	KEYCORP		02/21/2020.	MLPFS INC FIXED INCOME		399,976	400,000	399,516			4		4		399,520		456	456	475	04/06/2027.	2FE
49456B AA 9	KINDER MORGAN INC		01/08/2020.	JP MORGAN SECURITIES LLC		118,286	115,000	120,448	117,003		(46)		(46)		116,956		1,329	1,329	2,316	02/15/2021.	2FE
527298 BP 7	LEVEL 3 FINANCING INC		02/21/2020.	JP MORGAN SECURITIES LLC		337,331	325,000	324,285	324,289		7		7		324,295		13,035	13,035	2,640	03/01/2027.	2FE
58013M EY 6	MCDONALD'S CORP		01/09/2020.	Morgan Stanley		96,743	90,000	89,708	89,817		1		1		89,818		6,924	6,924	1,508	01/30/2026.	2FE
62954H AA 6	NXP BV	C	02/21/2020.	JP MORGAN SECURITIES LLC		80,749	75,000	74,973	74,975		1		1		74,975		5,773	5,773	541	06/18/2026.	2FE
63861V AE 7	NATIONWIDE BUILDING SOCIETY	C	02/25/2020.	Morgan Stanley		276,300	250,000	250,000	250,000				0		250,000		26,300	26,300	6,023	07/18/2030.	2FE
65535H AQ 2	NOMURA HOLDINGS INC	C	02/25/2020.	U.S. Bank		336,703	325,000	325,000					0		325,000		11,703	11,703	1,149	01/16/2030.	2FE
695156 AU 3	PACKAGING CORP OF AMERICA		02/25/2020.	MITSUBISHI UFJ SECURITIES		104,378	100,000	99,869	99,871		2		2		99,873		4,505	4,505	800	12/15/2029.	2FE
701094 AN 4	PARKER-HANNIFIN CORP		02/25/2020.	US BANCORP INVESTMENTS INC		188,109	175,000	175,000	175,000		(0)		(0)		175,000		13,109	13,109	1,153	06/14/2029.	2FE
70450Y AD 5	PAYPAL HOLDINGS INC		02/21/2020.	WELLS FARGO SECURITIES LLC.		180,754	175,000	174,566	174,581		9		9		174,590		6,164	6,164	1,919	10/01/2026.	2FE
760759 AS 9	REPUBLIC SERVICES INC		02/21/2020.	WELLS FARGO SECURITIES LLC.		43,311	40,000	39,933	39,946		1		1		39,947		3,364	3,364	375	11/15/2027.	2FE
775109 BE 0	ROGERS COMMUNICATIONS INC	C	01/09/2020.	BARCLAYS CAPITAL INC		90,776	85,000	84,364	84,596		2		2		84,598		6,178	6,178	240	12/15/2025.	2FE
80282K AZ 9	SANTANDER HOLDINGS USA INC		02/21/2020.	APEX CLEARING CORPORATION		98,462	95,000	94,850	94,927		2		2		94,930		3,532	3,532	1,198	10/05/2026.	2FE
824348 AW 6	SHERWIN-WILLIAMS CO		02/21/2020.	JP MORGAN SECURITIES LLC		189,490	175,000	175,572	175,536		(10)		(10)		175,526		13,964	13,964	1,409	06/01/2027.	2FE
824348 BJ 4	SHERWIN-WILLIAMS CO		02/25/2020.	CREDIT SUISSE SECURITIES (USA)		130,963	125,000	124,584	124,596		5		5		124,601		6,361	6,361	1,854	08/15/2029.	2FE
82481L AB 5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	01/08/2020.	MLPFS INC FIXED INCOME		125,659	125,000	120,595	122,782		31		31		122,813		2,846	2,846	892	09/23/2021.	2FE
854502 AL 5	STANLEY BLACK & DECKER INC		02/27/2020.	MLPFS INC FIXED INCOME		576,978	575,000	573,085			11		11		573,096		3,882	3,882	808	03/15/2030.	1FE
87236Y AJ 7	TD AMERITRADE HOLDING CORP		02/27/2020.	BARCLAYS CAPITAL INC		78,019	75,000	74,916	74,917		1		1		74,919		3,100	3,100	865	10/01/2029.	1FE
882384 AD 2	TEXAS EASTERN TRANSMISSION LP		02/21/2020.	JP MORGAN SECURITIES LLC		31,592	30,000	29,844	29,871		2		2		29,873		1,718	1,718	642	01/15/2028.	2FE
891906 AC 3	TOTAL SYSTEM SERVICES INC		02/21/2020.	CITIGROUP GLOBAL MARKETS INC.		96,590	85,000	84,771	84,851		3		3		84,854		11,736	11,736	1,632	04/01/2026.	2FE
907818 FD 5	UNION PACIFIC CORP		02/25/2020.	CREDIT SUISSE SECURITIES (USA)		54,931	50,000	49,858	49,860		1		1		49,861		5,070	5,070	996	08/15/2039.	2FE
92343V DD 3	VERIZON COMMUNICATIONS INC		02/21/2020.	CITIGROUP GLOBAL MARKETS INC.		301,757	290,000	289,261	289,496		10		10		289,506		12,250	12,250	4,018	08/15/2026.	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					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 Adminis-trative Symbol
92343V DY 7	VERIZON COMMUNICATIONS INC	..	02/21/2020.	CITIGROUP GLOBAL MARKETS INC.		11,325	10,000	10,004	10,004		(0)		(0)		10,004		1,322	1,322	182	03/16/2027.	2FE
92939U AA 4	WEC ENERGY GROUP INC	..	01/07/2020.	MERRILL LYNCH PIERCE FENNER SMITH INC		35,683	35,000	34,986	34,993		0		0		34,993		690	690	79	06/15/2021.	2FE
982526 AQ 8	WM WRIGLEY JR CO	..	01/08/2020.	JP MORGAN SECURITIES LLC		65,630	65,000	65,727	65,217		(7)		(7)		65,210		420	420	481	10/21/2020.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					7,081,987	6,782,215	6,785,572	5,411,713	0	(92)	0	(92)	0	6,784,053	0	297,934	297,934	70,545	XXX	XXX
8399997.	Total - Bonds - Part 4					7,394,484	7,094,712	7,104,395	5,704,904	0	(152)	0	(152)	0	7,102,278	0	292,206	292,206	72,343	XXX	XXX
8399999.	Total - Bonds					7,394,484	7,094,712	7,104,395	5,704,904	0	(152)	0	(152)	0	7,102,278	0	292,206	292,206	72,343	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
053015 10 3	AUTOMATIC DATA PROCESSING ORD	..	01/01/2020.	VARIOUS			XXX						0					0	2,321	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	01/10/2020.	VARIOUS			XXX						0					0	7,196	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,516	XXX	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,516	XXX	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,516	XXX	XXX
9899999.	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,516	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,394,484	XXX	7,104,395	5,704,904	0	(152)	0	(152)	0	7,102,278	0	292,206	292,206	81,859	XXX	XXX

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. DB - Pt. E
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								
Wells Fargo Bank, NA..... San Francisco, CA.....	.....	.....	.....	.....	639,726	339,726	594,916	XXX
0199998. Deposits in.....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	12,200	11,063	11,063	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	651,926	350,789	605,979	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	651,926	350,789	605,979	XXX
0599999. Total Cash.....	XXX	XXX	0	0	651,926	350,789	605,979	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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		02/27/2020		04/21/2020	3,197,271		4,558
	UNITED STATES TREASURY		02/26/2020		05/14/2020	2,695,169		3,820
0199999. U.S. Government Bonds - Issuer Obligations						5,892,440	0	8,378
0599999. Total - U.S. Government Bonds						5,892,440	0	8,378
Total Bonds								
7699999. Subtotals - Issuer Obligations						5,892,440	0	8,378
8399999. Subtotals - Bonds						5,892,440	0	8,378
Exempt Money Market Mutual Funds as Identified by the SVO								
38142B 88 0	GOLDMAN:FS TS INST		03/31/2020	0.430		8,000,000		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						8,000,000	0	0
All Other Money Market Mutual Funds								
31846V 62 5	FIRST AMER:INS PRM OBL Z		03/26/2020	0.630		1,029,899	1,024	19
31846V 62 5	FIRST AMER:INS PRM OBL Z	SD	03/03/2020	0.630		12,992	12	29
990220 47 7	RBS CITIZENS NA CASH SWEEP	SD	02/28/2020			0		0
8699999. Total - All Other Money Market Mutual Funds						1,042,890	1,036	48
8899999. Total - Cash Equivalents						14,935,331	1,036	8,426

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ					(88)			47
4. Arkansas AR								
5. California CA					(137)			73
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC					(62)			33
10. Florida FL								
11. Georgia GA					(28)			15
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS					(445)			237
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI					(38)			20
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					(393)			210
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					(924)			492
48. Washington WA					(1,561)			822
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	(3,676)	0	0	1,949

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