



## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	74,100,575		74,100,575	72,065,715
2. Stocks:				
2.1 Preferred stocks .....	0		0	0
2.2 Common stocks .....			0	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0		0	0
3.2 Other than first liens .....	0		0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0		0	0
4.2 Properties held for the production of income (less \$ <span style="padding-left: 20px;">encumbrances) .....</span>	0		0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0		0	0
5. Cash (\$ 1,200,055 ), cash equivalents (\$ 1,569,069 ) and short-term investments (\$ 0 ) .....	2,769,125		2,769,125	10,050,491
6. Contract loans (including \$ premium notes) .....	0		0	0
7. Derivatives .....			0	0
8. Other invested assets .....			0	0
9. Receivables for securities .....	500,000		500,000	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	77,369,700	0	77,369,700	82,116,206
13. Title plants less \$ charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	393,773		393,773	389,366
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	9,899,710	728,690	9,171,020	5,523,352
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 34,082 earned but unbilled premiums) .....	34,082	3,408	30,674	15,784
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,757,335		2,757,335	2,426,564
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
18.2 Net deferred tax asset .....	110,343		110,343	265,332
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....			0	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	0
23. Receivables from parent, subsidiaries and affiliates .....	4,945,078		4,945,078	942,707
24. Health care (\$ ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	4,900	4,401	499	200
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	95,514,921	736,498	94,778,423	91,679,511
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	95,514,921	736,498	94,778,423	91,679,511
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Miscellaneous Assets .....	4,900	4,401	499	200
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	4,900	4,401	499	200

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**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		0
3. Loss adjustment expenses		0
4. Commissions payable, contingent commissions and other similar charges	175,420	31,266
5. Other expenses (excluding taxes, licenses and fees)		0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	12,538	397,298
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses))	2,311,941	2,141,927
7.2 Net deferred tax liability		0
8. Borrowed money \$ ..... and interest thereon \$ .....		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 28,342,667 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... 0 for medical loss ratio rebate per the Public Health Service Act)		0
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	11,803,277	12,078,818
13. Funds held by company under reinsurance treaties	52,139,598	50,119,568
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated	143,084	139,913
16. Provision for reinsurance (including \$ ..... certified)	1,262,050	1,262,050
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	1,912,807	1,732,885
20. Derivatives	0	0
21. Payable for securities		0
22. Payable for securities lending		0
23. Liability for amounts held under uninsured plans		0
24. Capital notes \$ ..... and interest thereon \$ .....		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	69,760,715	67,903,725
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	69,760,715	67,903,725
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,500,000	3,500,000
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	8,002,700	8,002,700
35. Unassigned funds (surplus)	13,515,009	12,273,088
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 30 \$ ..... )		0
36.2 ..... shares preferred (value included in Line 31 \$ ..... )		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	25,017,709	23,775,788
38. Totals (Page 2, Line 28, Col. 3)	94,778,423	91,679,513
<b>DETAILS OF WRITE-INS</b>		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 33,600,784 )	30,565,408	22,338,293	48,254,268
1.2 Assumed (written \$ 88,500 )	212,281	65,001	44,586
1.3 Ceded (written \$ 33,689,284 )	30,777,689	22,403,295	48,298,854
1.4 Net (written \$ 0 )	0	(1)	0
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ ):			
2.1 Direct	20,349,953	18,655,028	42,111,075
2.2 Assumed	84,706	13,253	(124,303)
2.3 Ceded	20,434,659	18,668,281	41,986,772
2.4 Net	0	0	0
3. Loss adjustment expenses incurred	0	0	0
4. Other underwriting expenses incurred	1,947	37,291	41,109
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,947	37,291	41,109
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,946)	(37,292)	(41,109)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	761,200	721,014	1,389,539
10. Net realized capital gains (losses) less capital gains tax of \$ 649	(9,193)	(47,681)	(134,501)
11. Net investment gain (loss) (Lines 9 + 10)	752,007	673,333	1,255,038
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ 11,152 )	(11,152)	(4,208)	(23,626)
13. Finance and service charges not included in premiums		0	0
14. Aggregate write-ins for miscellaneous income	(23,241)	(28,205)	(58,297)
15. Total other income (Lines 12 through 14)	(34,393)	(32,413)	(81,923)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	715,667	603,628	1,132,006
17. Dividends to policyholders		0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	715,667	603,628	1,132,006
19. Federal and foreign income taxes incurred	169,365	143,704	289,021
20. Net income (Line 18 minus Line 19)(to Line 22)	546,302	459,924	842,985
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	23,775,788	23,001,909	23,001,909
22. Net income (from Line 20)	546,302	459,924	842,985
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 22,171	83,406	64,249	139,339
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(132,819)	(195,511)	140,984
27. Change in nonadmitted assets	745,032	745,340	(317,983)
28. Change in provision for reinsurance		0	(31,446)
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,241,921	1,074,002	773,879
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	25,017,709	24,075,911	23,775,788
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Intercompany interest expense	(23,241)	(28,205)	(58,297)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(23,241)	(28,205)	(58,297)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

**STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	(3,193,067)	283,070	252,563
2. Net investment income .....	853,854	828,064	1,534,505
3. Miscellaneous income .....	(34,393)	(32,412)	(81,923)
4. Total (Lines 1 to 3) .....	(2,373,606)	1,078,722	1,705,145
5. Benefit and loss related payments .....	330,771	295,936	139,932
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	242,553	227,396	136,035
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(22,170)	1,276,442	1,276,443
10. Total (Lines 5 through 9) .....	551,154	1,799,774	1,552,410
11. Net cash from operations (Line 4 minus Line 10) .....	(2,924,760)	(721,052)	152,735
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	5,360,461	13,632,538	19,864,553
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	266
12.7 Miscellaneous proceeds .....	0	324,834	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	5,360,461	13,957,372	19,864,819
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	7,395,172	7,122,042	30,732,609
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	500,000	373,567	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	7,895,172	7,495,609	30,732,609
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(2,534,711)	6,461,763	(10,867,790)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(1,821,895)	(2,523,333)	6,587,480
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,821,895)	(2,523,333)	6,587,480
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(7,281,365)	3,217,378	(4,127,575)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	10,050,491	14,178,066	14,178,066
19.2 End of period (Line 18 plus Line 19.1) .....	2,769,126	17,395,444	10,050,491

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

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# 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) Accounting 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 #	2022		2021	
<b>NET INCOME</b>							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 546,302		\$ 842,985	
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3-4)	XXX	XXX	XXX	\$ 546,302		\$ 842,985	
<b>SURPLUS</b>							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 25,017,709		\$ 23,775,788	
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7-8)	XXX	XXX	XXX	\$ 25,017,709		\$ 23,775,788	

**B. Use of Estimates in the Preparation of the Financial Statements**

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Such estimates and assumptions could change in the future, as more information becomes known, which could impact the amounts reported and disclosed herein.

**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 reversed mortgages.

**D. Loan-Backed Securities**
**(1) Description of Sources Used to Determine 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):**

## NOTES TO FINANCIAL STATEMENTS

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a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ 1,837,489
2. 12 Months or Longer	\$ 456,446
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 15,843,913
2. 12 Months or Longer	\$ 2,683,458

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

The Company evaluates its investments for impairment. In accordance with policy, the determination that a security has incurred an other-than-temporary decline in fair value and the associated amount of any loss recognition requires the judgment by the Company's management and a continual review of its investments. Investments in an unrealized loss position are reviewed on a quarterly basis to determine whether a decline in fair value below the amortized cost basis is other-than-temporary. In general, the process for identifying other-than-temporary declines in fair value involves the consideration of a number of factors, including but not limited to, whether the issuer has been downgraded to below investment-grade, the length of time in which there has been a significant decline in value, the liquidity, business prospects, and overall financial condition of the issuer, the nature and performance of the collateral or other credit support backing the security, the significance of the decline in value, and whether the Company has the intent to sell the security or may be required to sell the security before its anticipated recovery. If consideration of the factors above results in a conclusion that the decline in fair value is other-than-temporary, the cost basis of the security is written down to expected recovery (which may be fair value) and the write-down is recorded as a realized loss. For loan-backed securities the aforementioned factors were evaluated and it was determined that there was no other-than-temporary impairment at June 30, 2022.

## 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

The Company has no reverse repurchase agreements.

## H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreements

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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 or liabilities.

## O. 5GI Securities

No significant change

## P. Short Sales

Not applicable

## Q. Prepayment Penalty and Acceleration Fees

No material change

## R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

No significant change

**NOTE 7 Investment Income**

No significant change

# NOTES TO FINANCIAL STATEMENTS

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**NOTE 8 Derivative Instruments**

Not Applicable

**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, 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.103, 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 Uninsured 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.

## (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value Cash Equivalent (E-2) Other MM Mutual Fund	\$ 1,569,069	\$ -	\$ -	\$ -	\$ 1,569,069
Long Term (D-1)	\$ -	\$ 155,750	\$ -	\$ -	\$ 155,750
Total assets at fair value/NAV	\$ 1,569,069	\$ 155,750	\$ -	\$ -	\$ 1,724,819

## (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

The Company has no Level 3 items

## (3) Policies when Transfers between Levels are Recognized

The Company had no transfers between levels.

## NOTES TO FINANCIAL STATEMENTS

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### (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. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

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)	\$ 68,206,331	\$ 74,100,575	\$ 10,109,840	\$ 58,096,491			
Short Term (DA-1)	\$ -	\$ -	\$ -	\$ -			
Cash Equivalent (E-2)	\$ 1,569,069	\$ 1,569,069	\$ 1,569,069	\$ -			
Cash (E-1)	\$ 1,200,055	\$ 1,200,055	\$ 1,200,055	\$ -			
<b>TOTAL</b>	<b>\$ 70,975,455</b>	<b>\$ 76,869,699</b>	<b>\$ 12,878,964</b>	<b>\$ 58,096,491</b>			

### D. Not Practicable to Estimate Fair Value

Not applicable

### E. NAV Practical Expedient Investments

Not applicable

### NOTE 21 Other Items

No significant change

### NOTE 22 Events Subsequent

Subsequent events have been considered through August 10, 2022, the date of issuance of these financial statements.

The board of directors of Colony Specialty Insurance Company (the Company) passed a resolution on August 8, 2022 to commute its quota share agreement with Argo Re and enter into an inter-pooling arrangement with Argonaut Insurance Company (AIC). AIC has entered into a loss portfolio transfer agreement with Cavello Bay Reinsurance Limited (Cavello) pursuant to which AIC will cede to Cavello all of the liabilities under the insurance policies ceded to AIC under the pooling arrangement (which includes the liabilities under certain of the Company's insurance policies), subject to the terms, conditions, limits and other provisions contained in the LPT agreement.

An estimate of the financial effect to the Company's financial statements cannot be made given the timing of the transaction. The closing of the transaction is subject to regulatory approval and customary closing conditions.

### NOTE 23 Reinsurance

No significant change

### NOTE 24 Retrospectively Rated Contracts & 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, 2021 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 results. Therefore, Net Reserves at June 30, 2022 are \$0.

### NOTE 26 Intercompany Pooling Arrangements

No significant change

### NOTE 27 Structured Settlements

Not applicable

### NOTE 28 Health Care Receivables

Not applicable

### NOTE 29 Participating Policies

Not applicable

### NOTE 30 Premium Deficiency Reserves

Not applicable

### NOTE 31 High Deductibles

Not applicable

## NOTES TO FINANCIAL STATEMENTS

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**NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

Not applicable

**NOTE 33 Asbestos/Environmental Reserves**

Not applicable

**NOTE 34 Subscriber Savings Accounts**

Not applicable

**NOTE 35 Multiple Peril Crop Insurance**

Not applicable

**NOTE 36 Financial Guaranty Insurance**

Not applicable

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... 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 [ X ] No [ ]

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

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 ]

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

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

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. ..... 12/31/2020

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. ..... 12/31/2020

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). ..... 07/10/2022

6.4 By what department or departments?  
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 4,453,282

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [  ] No [  ]  
 11.2 If yes, give full and complete information relating thereto:

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

**STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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

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

1 Name of Custodian(s)	2 Custodian Address
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 [  ]

17.4 If yes, give full 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 [  ] No [  ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
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 [  ] No [  ]

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ ] 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 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR
TOTAL			0	0	0	0	0	0	0

5. Operating Percentages:

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

5.2 A&H cost containment percent ..... 0.000 %

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

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

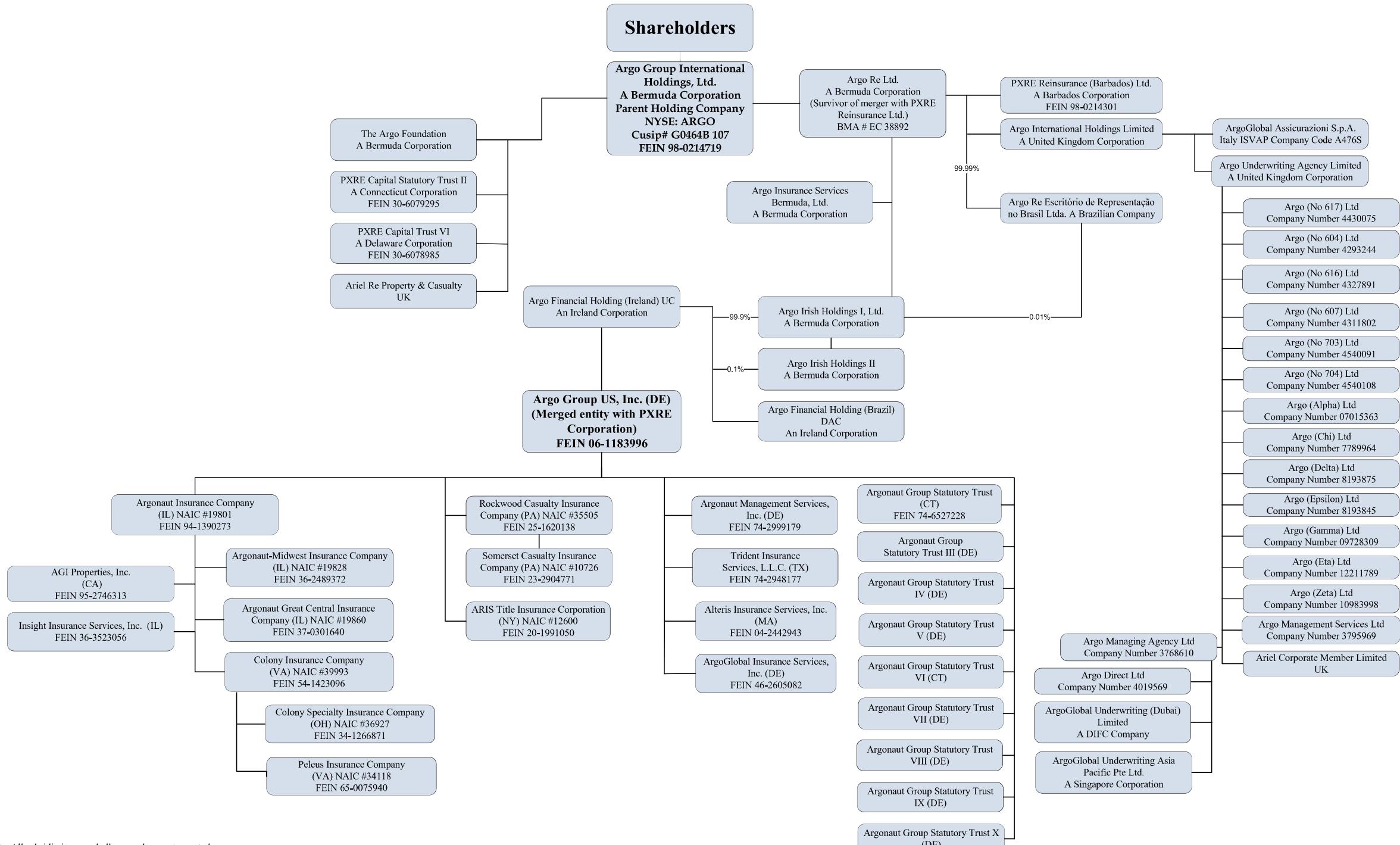
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	676,405	358,461	44,609	0	413,541	155,741
2. Alaska .....	AK	0	5,547	0	0	1,067	0
3. Arizona .....	AZ	125,038	101,354	0	0	148,155	105,904
4. Arkansas .....	AR	115,917	18,615	0	0	80,986	46,228
5. California .....	CA	2,571,609	855,533	2,392,044	2,958,252	1,459,104	301,122
6. Colorado .....	CO	123,871	98,303	0	99,948	378,505	264,278
7. Connecticut .....	CT	(974)	55,936	0	0	49,643	5,709
8. Delaware .....	DE	943,932	956,358	0	0	1,386,496	525,827
9. District of Columbia .....	DC	39,969	44,203	0	0	94,156	94,370
10. Florida .....	FL	780,176	665,310	228,365	292,840	1,589,038	407,829
11. Georgia .....	GA	1,684,429	766,963	91,885	92,166	481,272	189,452
12. Hawaii .....	HI	0	0	0	0	556	349
13. Idaho .....	ID	(5,204)	19,976	(10,000)	0	5,341,301	52,257
14. Illinois .....	IL	1,817,065	904,515	525,645	291,724	925,899	340,766
15. Indiana .....	IN	157,893	218,089	23,763	0	32,864	11,882
16. Iowa .....	IA	213,168	126,077	0	0	84,163	33,078
17. Kansas .....	KS	74,253	10,439	0	41,725	127,166	42,393
18. Kentucky .....	KY	170,063	90,495	0	0	100,957	29,770
19. Louisiana .....	LA	163,574	34,632	0	419,896	2,512,953	15,575
20. Maine .....	ME	18,242	1,344	0	0	1,219	838
21. Maryland .....	MD	135,494	125,362	33,041	42,390	874,232	751,712
22. Massachusetts .....	MA	502,153	208,124	0	0	277,893	61,252
23. Michigan .....	MI	972,741	1,200,174	51,728	126,022	788,264	277,926
24. Minnesota .....	MN	569,652	84,075	0	0	106,911	76,650
25. Mississippi .....	MS	2,056,634	918,826	336,795	1,756	355,833	180
26. Missouri .....	MO	351,193	413,862	20,793	0	184,124	55,456
27. Montana .....	MT	33,453	61,165	0	0	17,508	1,592
28. Nebraska .....	NE	3,711	13,538	0	0	60,905	7,896
29. Nevada .....	NV	29,810	31,332	0	0	134,121	10,070,679
30. New Hampshire .....	NH	28,249	23,223	0	0	15,319	6,432
31. New Jersey .....	NJ	566,552	476,287	78,172	2,959	297,592	84,835
32. New Mexico .....	NM	8,752	5,590	0	0	4,717	0
33. New York .....	NY	1,005,076	1,174,596	314,321	237,251	586,764	55,388
34. North Carolina .....	NC	474,142	168,680	787,248	350,000	1,862,466	898,920
35. North Dakota .....	ND	13,670	6,779	29,970	42,456	39,538	0
36. Ohio .....	OH	140,409	86,840	15,955	0	611,052	401,024
37. Oklahoma .....	OK	71,653	107,316	0	97,965	122,422	0
38. Oregon .....	OR	101,917	54,690	4,281	0	85,485	69,741
39. Pennsylvania .....	PA	4,727,146	4,782,888	1,415,599	1,837,184	16,059,036	12,729,973
40. Rhode Island .....	RI	(3,000)	2,158	0	0	538	0
41. South Carolina .....	SC	1,293,002	231,444	86,047	2,509	288,483	123,571
42. South Dakota .....	SD	87,459	31,678	25,025	0	148,639	102,769
43. Tennessee .....	TN	1,185,121	215,400	22,062	16,675	849,795	310,207
44. Texas .....	TX	2,278,546	1,751,162	14,439,930	7,735,343	9,205,984	13,572,385
45. Utah .....	UT	351,784	96,036	0	0	183,543	102,082
46. Vermont .....	VT	31,201	1,524	0	0	12,575	2,709
47. Virginia .....	VA	5,869,618	5,945,015	375,304	431,432	7,937,984	12,855,984
48. Washington .....	WA	913,658	215,415	101,691	0	119,484	19,759
49. West Virginia .....	WV	49,131	14,939	0	0	87,706	7,405
50. Wisconsin .....	WI	32,935	3,364,991	995,986	3,969,756	906,206	6,922,418
51. Wyoming .....	WY	49,496	13,840	0	1,856	10,062	0
52. American Samoa .....	AS	N	0	0	0	0	0
53. Guam .....	GU	N	0	0	0	0	0
54. Puerto Rico .....	PR	N	0	0	0	0	0
55. U.S. Virgin Islands .....	VI	N	0	0	0	0	0
56. Northern Mariana Islands .....	MP	N	0	0	0	0	0
57. Canada .....	CAN	N	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	33,600,784	27,159,099	22,430,258	19,092,105	57,444,225	62,192,313
DETAILS OF WRITE-INS		XXX					
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 50 R - Registered - Non-domiciled RRGs..... 0  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 1 Q - Qualified - Qualified or accredited reinsurer..... 0  
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0 N - None of the above - Not allowed to write business in the state ..... 6

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

## PART 1 – ORGANIZATIONAL CHART



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

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**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 Domestic- iliary Loca- tion	10 Rela- tion- ship to Report- ing 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 Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	98-0214719		0001091748	NYSE	Argo Group International Holdings, Ltd.	BMU	UIP	Shareholders	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					The Argo Foundation	BMU	NIA	Argo Group International Holdings, Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000	30-6079295				PXRE Capital Statutory Trust II	CT	NIA	Argo Group International Holdings, Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000	30-6078985				PXRE Capital Statutory Trust VI	DE	NIA	Argo Group International Holdings, Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000	46-2605082				ArgoGlobal Insurance Services, Inc.	DE	IA	Argo Group US, Inc.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Ariel Re Property & Casualty	GBR	IA	Argo Group International Holdings, Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Ariel Corporate Member Limited	GBR	IA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Re Ltd.	BMU	UIP	Argo Group International Holdings, Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000	98-0214301		0001436607		PXRE Reinsurance (Barbados), Ltd.	BRB	IA	Argo Re Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Re Escritório de Representação no Brasil Ltda.	BRA	IA	Argo Re Ltd.	Ownership	99.990	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Re Escritório de Representação no Brasil Ltda.	BRA	IA	Argo Irish Holdings I Ltd.	Ownership	0.010	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Insurance Services Bermuda, Ltd.	BMU	IA	Argo Re Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Irish Holdings I Ltd.	BMU	UIP	Argo Re Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Irish Holdings II	BMU	UIP	Argo Irish Holdings I Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo International Holdings Limited	GBR	NIA	Argo Re Ltd.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					ArgoGlobal Holdings (Malta) Ltd.	MLT	NIA	Argo Re Ltd.	Ownership	99.990	Argo Group International Holdings, Ltd.	NO	
		00000					ArgoGlobal Holdings (Malta) Ltd.	MLT	NIA	Argo International Holdings Limited	Ownership	0.010	Argo Group International Holdings, Ltd.	NO	
		00000					ArgoGlobal Assicurazioni S.p.A.	ITA	IA	Argo International Holdings Limited	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo Underwriting Agency Ltd	GBR	NIA	Argo International Holdings Limited	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 617), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 604), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 616), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 607), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 703), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (No 704), Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (Alpha) Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000					Argo (Chi) Ltd	GBR	NIA	Argo Underwriting Agency Ltd	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**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 Domestic- ciliary Loca- tion	10 Rela- tionship to Report- ing 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 Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
12.1		00000				Argo (Delta) Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo (Epsilon) Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo (Gamma) Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo (Eta) Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo (Zeta) Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Management Services Ltd .....	GBR.. NIA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Managing Agency Ltd .....	GBR.. IA..	Argo Underwriting Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Direct Ltd .....	GBR.. IA..	Argo Managing Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				ArgoGlobal Underwriting (Dubai) Limited .....	ARE.. IA..	Argo Managing Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				ArgoGlobal Underwriting Asia Pacific Pte Ltd. ....	SGP.. IA..	Argo Managing Agency Ltd .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Financial Holding (Ireland) UC .....	IRL.. UIP..	Argo Irish Holdings I Ltd. ....	Ownership.....	99.900	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Financial Holding (Ireland) UC .....	IRL.. UIP..	Argo Irish Holdings II .....	Ownership.....	0.100	Argo Group International Holdings, Ltd.	NO.			
		00000				Argo Financial Holding (Brazil) DAC .....	IRL.. NIA..	Argo Financial Holding (Ireland) UC .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000	06-1183996			Argo Group US, Inc. ....	DE.. UDP..	Argo Financial Holding (Ireland) UC .....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000	74-6527228		0001470439	Argonaut Group Statutory Trust .....	CT.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust III .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust IV .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust V .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust VI .....	CT.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust VII .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust VIII .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust IX .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000				Argonaut Group Statutory Trust X .....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000	74-2999179			Argonaut Management Services, Inc. ....	DE.. NIA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		12600	20-1991050			ARIS Title Insurance Corporation .....	NY.. IA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000	74-2948177			Trident Insurance Services, L.L.C. ....	TX.. IA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			
		00000	04-2442943			Alteris Insurance Services, Inc. ....	MA.. IA..	Argo Group US, Inc. ....	Ownership.....	100.000	Argo Group International Holdings, Ltd.	NO.			

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**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 Domestic 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? (Yes/No)	16 *
.0457	Argo Group, U.S.	19801	94-1390273				Argonaut Insurance Company	IL	UDP	Argo Group US, Inc.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
		00000	95-2746313				AGI Properties, Inc.	CA	NIA	Argonaut Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	YES	
		00000	36-3523056				Insight Insurance Services, Inc.	IL	IA	Argonaut Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	19828	36-2489372				Argonaut-Midwest Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	19860	37-0301640				Argonaut Great Central Insurance Company	IL	RE	Argonaut Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	39993	54-1423096				Colony Insurance Company	VA	IA	Argonaut Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	34118	65-0075940				Peteus Insurance Company	VA	IA	Colony Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	36927	34-1266871				Colony Specialty Insurance Company	OH	IA	Colony Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	35505	25-1620138				Rockwood Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	
.0457	Argo Group, U.S.	10726	23-2904771				Somerset Casualty Insurance Company	PA	IA	Rockwood Casualty Insurance Company	Ownership	100.000	Argo Group International Holdings, Ltd.	NO	

12.2

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	46,202	25,916	56.1	60.4
2.1 Allied Lines .....	1,968,900	2,225,828	113.0	65.8
2.2 Multiple peril crop .....			0.0	
2.3 Federal flood .....			0.0	
2.4 Private crop .....			0.0	
2.5 Private flood .....			0.0	
3. Farmowners multiple peril .....			0.0	0.0
4. Homeowners multiple peril .....			0.0	0.0
5. Commercial multiple peril .....	561,228	70,868	12.6	(47.9)
6. Mortgage guaranty .....			0.0	0.0
8. Ocean marine .....			0.0	0.0
9. Inland marine .....	16,032,784	7,874,837	49.1	123.7
10. Financial guaranty .....			0.0	0.0
11.1 Medical professional liability - occurrence .....			0.0	0.0
11.2 Medical professional liability - claims-made .....		(4,599)	0.0	0.0
12. Earthquake .....	2,276	1,116	49.0	50.9
13.1 Comprehensive (hospital and medical) individual .....			0.0	
13.2 Comprehensive (hospital and medical) group .....			0.0	
14. Credit accident and health .....			0.0	0.0
15.1 Vision only .....			0.0	
15.2 Dental only .....			0.0	
15.3 Disability income .....			0.0	
15.4 Medicare supplement .....			0.0	
15.5 Medicaid Title XIX .....			0.0	
15.6 Medicare Title XVIII .....			0.0	
15.7 Long-term care .....			0.0	
15.8 Federal employees health benefits plan .....			0.0	
15.9 Other health .....			0.0	
16. Workers' compensation .....	4,525,314	2,892,066	63.9	55.3
17.1 Other liability - occurrence .....	4,097,894	6,960,558	169.9	89.4
17.2 Other liability - claims-made .....	1,979,310	418,927	21.2	35.3
17.3 Excess workers' compensation .....			0.0	0.0
18.1 Products liability - occurrence .....	912,490	(188,516)	(20.7)	(93.3)
18.2 Products liability - claims-made .....	17,585	(3,228)	(18.4)	(449.5)
19.1 Private passenger auto no-fault (personal injury protection) .....			0.0	
19.2 Other private passenger auto liability .....			0.0	
19.3 Commercial auto no-fault (personal injury protection) .....			0.0	
19.4 Other commercial auto liability .....	252,806	(4,559)	(1.8)	178.0
21.1 Private passenger auto physical damage .....			0.0	
21.2 Commercial auto physical damage .....	141,261	.95,133	67.3	30.8
22. Aircraft (all perils) .....			0.0	0.0
23. Fidelity .....			0.0	0.0
24. Surety .....	27,358	(14,395)	(52.6)	22.3
26. Burglary and theft .....			0.0	0.0
27. Boiler and machinery .....			0.0	0.0
28. Credit .....			0.0	0.0
29. International .....			0.0	0.0
30. Warranty .....			0.0	0.0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35. Totals .....	30,565,408	20,349,953	66.6	83.5
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	2,125	(29,225)	29,547
2.1 Allied Lines .....	1,081,403	1,779,931	1,090,903
2.2 Multiple peril crop .....	0		
2.3 Federal flood .....	0		
2.4 Private crop .....	0		
2.5 Private flood .....	0		
3. Farmowners multiple peril .....	0		0
4. Homeowners multiple peril .....	0		0
5. Commercial multiple peril .....	158,949	703,160	226,864
6. Mortgage guaranty .....	0		0
8. Ocean marine .....	0		0
9. Inland marine .....	11,377,114	18,735,480	12,899,418
10. Financial guaranty .....	0		0
11.1 Medical professional liability - occurrence .....	0		0
11.2 Medical professional liability - claims-made .....	0		0
12. Earthquake .....	0		57
13.1 Comprehensive (hospital and medical) individual .....	0		
13.2 Comprehensive (hospital and medical) group .....	0		
14. Credit accident and health .....	0		0
15.1 Vision only .....	0		
15.2 Dental only .....	0		
15.3 Disability income .....	0		
15.4 Medicare supplement .....	0		
15.5 Medicaid Title XIX .....	0		
15.6 Medicare Title XVIII .....	0		
15.7 Long-term care .....	0		
15.8 Federal employees health benefits plan .....	0		
15.9 Other health .....	0		
16. Workers' compensation .....	1,909,946	4,349,264	4,272,642
17.1 Other liability - occurrence .....	2,576,198	4,324,326	4,160,409
17.2 Other liability - claims-made .....	1,129,090	2,186,489	2,862,367
17.3 Excess workers' compensation .....	0		0
18.1 Products liability - occurrence .....	498,100	1,156,391	1,218,361
18.2 Products liability - claims-made .....	30,382	30,382	0
19.1 Private passenger auto no-fault (personal injury protection) .....	0		
19.2 Other private passenger auto liability .....	0		
19.3 Commercial auto no-fault (personal injury protection) .....	0		
19.4 Other commercial auto liability .....	126,722	214,104	215,054
21.1 Private passenger auto physical damage .....	0		
21.2 Commercial auto physical damage .....	84,816	150,482	130,074
22. Aircraft (all perils) .....	0		0
23. Fidelity .....	0		0
24. Surety .....	0		53,403
26. Burglary and theft .....	0		0
27. Boiler and machinery .....	0		0
28. Credit .....	0		0
29. International .....	0		0
30. Warranty .....	0		0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0
35. Totals .....	18,974,845	33,600,784	27,159,099
<b>DETAILS OF WRITE-INS</b>			
3401. ....			
3402. ....			
3403. ....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 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. 2019 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Subtotals 2020 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Subtotals 2021 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2022 .....	XXX	XXX	XXX	XXX	0	0	XXX	0	0	0	XXX	XXX	XXX
7. Totals .....	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior Year-End Surplus As Regards Policyholders		23,776									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 As a % of Col. 1 Line 8
													4. 0.0

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**AUGUST FILING**

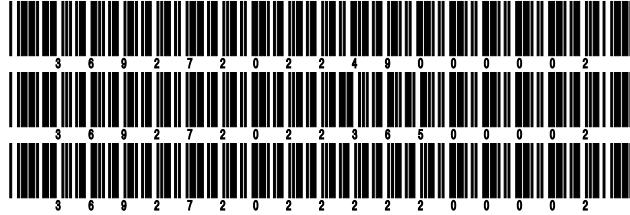
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
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Explanations:

1. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 5.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
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) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

**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 .....	72,065,716	61,317,686
2. Cost of bonds and stocks acquired .....	7,395,172	30,732,609
3. Accrual of discount .....	30,944	20,090
4. Unrealized valuation increase (decrease) .....	105,634	176,327
5. Total gain (loss) on disposals .....	(8,422)	(113,882)
6. Deduct consideration for bonds and stocks disposed of .....	5,366,432	19,885,243
7. Deduct amortization of premium .....	128,005	202,562
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	5,971	20,691
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	74,100,577	72,065,716
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	74,100,577	72,065,716

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	56,342,718	3,016,037	.843,913	43,860	56,342,718	58,558,702	0	62,494,911
2. NAIC 2 (a) .....	16,363,096	0	1,148,927	(3,045)	16,363,096	15,211,124	0	16,766,187
3. NAIC 3 (a) .....	347,551	0	0	(16,801)	347,551	330,750	0	803,950
4. NAIC 4 (a) .....	0	0	0	0	0	0	0	0
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds .....	73,053,365	3,016,037	1,992,841	24,014	73,053,365	74,100,575	0	80,065,048
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock .....	73,053,365	3,016,037	1,992,841	24,014	73,053,365	74,100,575	0	80,065,048

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	7,999,333	11,257,872
2. Cost of short-term investments acquired .....	0	12,999,131
3. Accrual of discount .....	667	1,562
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	446
6. Deduct consideration received on disposals .....	8,000,000	16,259,678
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	7,999,333
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	7,999,333

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,717,842	2,032,207
2. Cost of cash equivalents acquired	13,613,148	58,460,376
3. Accrual of discount	0	257
4. Unrealized valuation increase (decrease)	(57)	51
5. Total gain (loss) on disposals	(122)	(231)
6. Deduct consideration received on disposals	13,761,742	58,774,818
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,569,069	1,717,842
11. Deduct total nonadmitted amounts	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>1,569,069</b>	<b>1,717,842</b>

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

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

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

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- stra- tive Symbol
57582P-US-7	MASSACHUSETTS (COMMONWEALTH OF)		.04/05/2022	RBC CAPITAL MARKETS, LLC		384,260	.360,000	.7,426	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						384,260	.360,000	.7,426	XXX
13077D-QF-2	CALIFORNIA ST UNIV REV		.04/08/2022	PERSHING LLC		209,498	.235,000	.1,430	1.D FE
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		.04/05/2022	RBC CAPITAL MARKETS, LLC		384,076	.350,000	.5,954	1.C FE
603827-XW-1	MINNEAPOLIS & ST PAUL MINN MET APPTS COM		.04/08/2022	CITIGROUP GLOBAL MARKETS INC.		250,810	.250,000	.2,487	1.F FE
64971X-D3-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.04/08/2022	J.P. MORGAN SECURITIES LLC		387,327	.430,000	.1,153	1.A FE
64972H-SG-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.04/07/2022	PERSHING LLC		210,607	.235,000	.758	1.C FE
70869P-MT-1	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		.04/07/2022	PERSHING LLC		.89,419	.100,000	.633	1.E FE
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		.04/05/2022	J.P. MORGAN SECURITIES LLC		473,050	.480,000	.6,061	1.F FE
735000-TP-6	PORT OAKLAND CALIF REV		.04/08/2022	PERSHING LLC		.95,515	.105,000	.783	1.E FE
797400-MS-4	SAN DIEGO CNTY CALIF REGL. TRANSN COMMUN S		.04/08/2022	PERSHING LLC		.90,690	.100,000	.43	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,190,992	2,285,000	19,302	XXX
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		.04/06/2022	PERSHING LLC		440,785	.500,000	.117	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						440,785	.500,000	.117	XXX
2509999997. Total - Bonds - Part 3						3,016,037	3,145,000	26,845	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,016,037	3,145,000	26,845	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						3,016,037	XXX	26,845	XXX

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..36179U-SU-7	G2 MA5931 - RMBS	.....	06/01/2022	Paydown .....	.....	15,610	15,610	16,669	16,472	0	(1)	0	(1)	0	.....	16,472	0	.....	(.861)	.....	252	05/20/2049	1.A .....
..36179U-UK-6	G2 MA5986 - RMBS	.....	06/01/2022	Paydown .....	.....	15,150	15,150	16,173	15,963	0	0	0	0	0	.....	15,963	0	.....	(.812)	.....	244	06/20/2049	1.A .....
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>					30,761	30,761	32,842	32,436	0	(1)	0	(1)	0	0	32,435	0	0	(1,674)	495	495	XXX	XXX	
..3128M4-2P-7	FH G03182 - RMBS	.....	06/01/2022	Paydown .....	.....	2,051	2,051	1,933	1,963	0	1	0	1	0	.....	1,965	0	.....	.87	.....	.42	05/01/2036	1.A .....
..3128M7-LM-6	FH G05432 - RMBS	.....	06/01/2022	Paydown .....	.....	9,323	9,323	9,761	9,689	0	(3)	0	(3)	0	.....	9,686	0	.....	(.364)	.....	232	04/01/2039	1.A .....
..3129S1-K6-4	FH A84817 - RMBS	.....	06/01/2022	Paydown .....	.....	2,095	2,095	2,193	2,178	0	0	0	0	0	.....	2,178	0	.....	(.83)	.....	52	03/01/2039	1.A .....
..3131Y7-S6-5	FH ZN1441 - RMBS	.....	06/01/2022	Paydown .....	.....	15,041	15,041	16,165	16,012	0	(1)	0	(1)	0	.....	16,011	0	.....	(.970)	.....	278	11/01/2048	1.A .....
..3132DM-V8-2	FH SD0735 - RMBS	.....	06/01/2022	Paydown .....	.....	89,646	89,646	95,319	95,180	0	(250)	0	(250)	0	.....	94,930	0	.....	(.5,284)	.....	1,112	11/01/2051	1.A .....
..3132GE-S3-5	FH Q01438 - RMBS	.....	06/01/2022	Paydown .....	.....	743	743	771	766	0	0	0	0	0	.....	765	0	.....	(.22)	.....	12	06/01/2041	1.A .....
..3132KC-SE-6	FH G67717 - RMBS	.....	06/01/2022	Paydown .....	.....	23,064	23,064	23,427	23,427	0	(2)	0	(2)	0	.....	23,425	0	.....	(.361)	.....	380	11/01/2048	1.A .....
..3133SP-ZY-5	FH G61659 - RMBS	.....	06/01/2022	Paydown .....	.....	16,798	16,798	17,003	16,986	0	(2)	0	(2)	0	.....	16,984	0	.....	(.187)	.....	269	07/01/2042	1.A .....
..3133KM-4X-0	FH RA6238 - RMBS	.....	06/01/2022	Paydown .....	.....	80,535	80,535	82,875	82,832	0	(76)	0	(76)	0	.....	82,756	0	.....	(.2,221)	.....	825	11/01/2051	1.A .....
..3136AV-TG-8	FNA 2017-M7 A2 - CMBS	.....	06/01/2022	Paydown .....	.....	8,047	8,047	8,127	8,085	0	(4)	0	(4)	0	.....	8,082	0	.....	(.35)	.....	108	02/25/2027	1.A .....
..3136B1-KJ-8	FNA 2018-M4 A2 - CMBS	.....	06/01/2022	Paydown .....	.....	5,692	5,692	5,554	5,597	0	3	0	3	0	.....	5,600	0	.....	.92	.....	.68	03/27/2028	1.A .....
..3137BY-PD-6	FHR 4692 LP - CMO/RMBS	.....	06/01/2022	Paydown .....	.....	11,965	11,965	12,272	12,186	0	(6)	0	(6)	0	.....	12,179	0	.....	(.214)	.....	147	05/15/2046	1.A .....
..3137BY-PQ-7	FHMS K-726 A2 - CMBS	.....	06/01/2022	Paydown .....	.....	24,751	24,751	25,494	24,966	0	(50)	0	(50)	0	.....	24,916	0	.....	(.165)	.....	369	04/25/2024	1.A .....
..3137F2-NE-3	FHR 4714 PA - CMO/RMBS	.....	06/01/2022	Paydown .....	.....	12,569	12,569	12,844	12,809	0	(2)	0	(2)	0	.....	12,807	0	.....	(.237)	.....	154	11/15/2046	1.A .....
..3137FA-JC-3	FHR 4708 MA - CMO/RMBS	.....	06/01/2022	Paydown .....	.....	34,010	34,010	34,594	34,526	0	(5)	0	(5)	0	.....	34,522	0	.....	(.512)	.....	422	05/15/2047	1.A .....
..3138IW-GK-1	FH AS6609 - RMBS	.....	06/01/2022	Paydown .....	.....	6,079	6,079	6,336	6,250	0	(6)	0	(6)	0	.....	6,244	0	.....	(.165)	.....	76	02/01/2031	1.A .....
..31407C-AE-7	FN 826305 - RMBS	.....	06/01/2022	Paydown .....	.....	3,487	3,487	3,263	3,321	0	3	0	3	0	.....	3,323	0	.....	.163	.....	71	07/01/2035	1.A .....
..3140E6-NC-2	FN BA2186 - RMBS	.....	06/01/2022	Paydown .....	.....	848	848	884	871	0	(1)	0	(1)	0	.....	871	0	.....	(.23)	.....	11	11/01/2030	1.A .....
..3140E6-PB-2	FN BA2217 - RMBS	.....	06/01/2022	Paydown .....	.....	645	645	672	663	0	(1)	0	(1)	0	.....	662	0	.....	(.17)	.....	8	12/01/2030	1.A .....
..3140F5-A4-5	FN BC9026 - RMBS	.....	06/01/2022	Paydown .....	.....	69,097	69,097	67,467	67,566	0	9	0	9	0	.....	67,575	0	.....	1,522	.....	850	11/01/2046	1.A .....
..3140J8-QJ-7	FN BM3870 - RMBS	.....	06/01/2022	Paydown .....	.....	9,564	9,564	9,662	9,655	0	(1)	0	(1)	0	.....	9,654	0	.....	(.89)	.....	156	03/01/2046	1.A .....
..3140QA-3W-8	FN CA3512 - RMBS	.....	06/01/2022	Paydown .....	.....	16,187	16,187	17,522	17,317	0	(2)	0	(2)	0	.....	17,316	0	.....	(.1,129)	.....	302	05/01/2049	1.A .....
..3140QE-KP-6	FN CA6601 - RMBS	.....	06/01/2022	Paydown .....	.....	17,032	17,032	17,888	17,749	0	(16)	0	(16)	0	.....	17,733	0	.....	(.701)	.....	169	08/01/2050	1.A .....
..3141OL-R7-9	FN 890710 - RMBS	.....	06/01/2022	Paydown .....	.....	18,862	18,862	19,665	19,426	0	(16)	0	(16)	0	.....	19,409	0	.....	(.547)	.....	234	02/01/2031	1.A .....
..3141OP-QW-6	FN 893369 - RMBS	.....	06/01/2022	Paydown .....	.....	6,427	6,427	6,428	6,239	0	4	0	4	0	.....	6,242	0	.....	.185	.....	121	07/01/2033	1.A .....
..3141BD-RW-4	FN MA4100 - RMBS	.....	06/01/2022	Paydown .....	.....	13,018	13,018	13,419	13,352	0	(8)	0	(8)	0	.....	13,344	0	.....	(.325)	.....	106	10/01/2050	1.A .....
..3141BD-TQ-5	FN MA4158 - RMBS	.....	06/01/2022	Paydown .....	.....	18,495	18,495	18,939	18,939	0	(14)	0	(14)	0	.....	18,925	0	.....	(.489)	.....	151	10/01/2050	1.A .....
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>					516,014	516,014	530,335	528,550	0	(446)	0	(446)	0	0	528,104	0	0	(12,090)	(12,090)	6,725	XXX	XXX	
..11135F-BC-4	BROADCOM INC	.....	04/15/2022	Call @ 104.36	.....	260,900	250,000	249,975	249,996	0	0	0	0	0	.....	249,997	0	.....	10,903	.....	5,875	04/15/2025	2.C FE
..161175-BB-9	CHARTER COMMUNICATIONS OPERATING LLC	.....	06/13/2022	Call @ 100.00	.....	165,000	165,000	171,572	165,519	0	(519)	0	(519)	0	.....	165,000	0	.....	0	.....	6,344	07/23/2022	2.C FE
..20826F-A0-9	CONOCOPHILLIPS CO	.....	05/11/2022	Call @ 100.00	.....	73,875	73,875	70,000	69,972	0	1	0	1	0	.....	69,991	0	.....	.9	.....	6,146	03/15/2026	1.G FE
..30212P-BJ-3	EXPEDIA GROUP INC	.....	05/30/2022	Call @ 100.00	.....	177,097	175,000	174,864	174,918	0	17	0	17	0	.....	174,935	0	.....	.65	.....	4,984	04/15/2023	2.C FE
..37045K-BY-3	GENERAL MOTORS FINANCIAL COMPANY INC	.....	05/30/2022	Call @ 100.00	.....	105,000	105,000	104,822	104,981	0	16	0	16	0	.....	104,997	0	.....	.3	.....	1,378	06/30/2022	2.C FE
..49271V-AG-5	KEURIG DR PEPPER INC	.....	04/22/2022	Call @ 101.92	.....	29,556	29,556	29,000	29,000	0	0	0	0	0	.....	29,000	0	.....	.556	.....	480	05/25/2023	2.B FE
..539830-BG-3	LOCKHEED MARTIN CORP	.....	05/11/2022	Call @ 100.71	.....	35,250	35,250	34,776	34,965	0	12	0	12	0	.....	34,977	0	.....	.273	.....	892	01/01/2023	1.G FE
..69																							

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
	5999999999. Total - Preferred and Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	6009999999 - Totals				2,004,280	XXX	2,005,126	1,993,924	0	(1,286)	0	(1,286)	0	1,992,841	0	0	5,468	5,468	42,076	XXX	XXX	

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

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

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

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

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

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

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

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

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

## STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
US Bank .....	SD .....	0.000	.0	.0	29,048	29,048	29,080	XXX
JP Morgan Chase Bank, NA .....	New York, NY .....				19,249	127	1,170,975	XXX
0199998. Deposits in ... 0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	48,297	29,175	1,200,055
0299998. Deposits in ... 0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	48,297	29,175	1,200,055
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0
0599999. Total - Cash		XXX	XXX	0	0	48,297	29,175	1,200,055

STATEMENT AS OF JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
000000-00-0	RBS CITIZENS NA CASH SWEEP	SD...	02/28/2020	.0,000		0	0	0
26188J-20-6	DREYFUS CASH MGT INST	SD...	01/31/2022	.1,450		.110,000	.0	.93
31846V-62-5	FIRST AMER: INS PRM OBL Z	SD...	06/30/2022	.1,400		.324,601	4,312	.0
31846V-62-5	FIRST AMER: INS PRM OBL Z	SD...	06/02/2022	.1,400		.1,134,467	.983	.1,079
8309999999. Subtotal - All Other Money Market Mutual Funds						1,569,069	5,295	1,172
8609999999 - Total Cash Equivalents						1,569,069	5,295	1,172



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

## SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama .....	AL							
2. Alaska .....	AK							
3. Arizona .....	AZ							
4. Arkansas .....	AR							
5. California .....	CA							
6. Colorado .....	CO							
7. Connecticut .....	CT							
8. Delaware .....	DE							
9. District of Columbia .....	DC							
10. Florida .....	FL							
11. Georgia .....	GA							
12. Hawaii .....	HI							
13. Idaho .....	ID							
14. Illinois .....	IL							
15. Indiana .....	IN							
16. Iowa .....	IA							
17. Kansas .....	KS							
18. Kentucky .....	KY							
19. Louisiana .....	LA							
20. Maine .....	ME							
21. Maryland .....	MD							
22. Massachusetts .....	MA							
23. Michigan .....	MI							
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							
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							
48. Washington .....	WA							
49. West Virginia .....	WV							
50. Wisconsin .....	WI							
51. Wyoming .....	WY							
52. American Samoa .....	AS							
53. Guam .....	GU							
54. Puerto Rico .....	PR							
55. U.S. Virgin Islands .....	VI							
56. Northern Mariana Islands .....	MP							
57. Canada .....	CAN							
58. Aggregate Other Aliens .....	OT	0	0	0	0	0	0	0
59. Totals .....		0	0	0	(4,600)	0	0	3,082
DETAILS OF WRITE-INS								
58001. ....								
58002. ....								
58003. ....								
58998. Summary of remaining write-ins for Line 58 from overflow page .....		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....		0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2022 OF THE COLONY SPECIALTY INSURANCE COMPANY

## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2022

NAIC Group Code 0457

NAIC Company Code 36927

Company Name COLONY SPECIALTY INSURANCE COMPANY .....

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ .....90,797	\$ .....89,208	\$ .....51,155

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [ X ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ X ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: ..... \$ .....

2.32 Amount estimated using reasonable assumptions: ..... \$ .....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. ..... \$ .....