



**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.....	47,565,959		47,565,959	33,454,798
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....174,349), cash equivalents (\$....742,253) and short-term investments (\$.....0).....	916,602		916,602	14,166,978
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	48,482,561	0	48,482,561	47,621,776
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	316,756		316,756	246,674
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,496,127		1,496,127	1,732,981
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,161,369	968	12,160,402	7,598,954
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	514,902		514,902	124,377
16.2 Funds held by or deposited with reinsured companies.....	500,361		500,361	51,088
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	424,097		424,097	408,969
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	3,463		3,463	2,603,295
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	74,459	11,299	63,160	96,165
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	63,974,094	12,267	63,961,827	60,484,278
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	63,974,094	12,267	63,961,827	60,484,278

**DETAILS OF WRITE-INS**

1101.....				0
1102.....				0
1103.....				0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Commissions receivable.....	27,010		27,010	27,411
2502. Miscellaneous receivable.....	19,312		19,312	49,008
2503. Insured deductible recoverable.....	15,126	439	14,687	11,587
2598. Summary of remaining write-ins for Line 25 from overflow page.....	13,010	10,860	2,150	8,159
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	74,459	11,299	63,160	96,165

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....2,070,484).....	10,829,898	10,600,311
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	2,238,457	2,131,866
4. Commissions payable, contingent commissions and other similar charges.....	393,709	319,221
5. Other expenses (excluding taxes, licenses and fees).....	434,289	549,597
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	164,212	155,749
7.1 Current federal and foreign income taxes (including \$....2,139 on realized capital gains (losses)).....	60,466	37,772
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....14,777,540 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	4,575,527	4,553,938
10. Advance premium.....	9,709	3,462
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	3,463,343	1,892,363
13. Funds held by company under reinsurance treaties.....	21,554,086	20,936,082
14. Amounts withheld or retained by company for account of others.....	278,849	162,570
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....	152,629	
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....	276,776	53,882
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	44,431,948	41,396,812
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	44,431,948	41,396,812
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	6,500,000	6,500,000
35. Unassigned funds (surplus).....	10,029,879	9,587,466
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	19,529,879	19,087,466
38. Totals (Page 2, Line 28, Col. 3).....	63,961,827	60,484,278

**DETAILS OF WRITE-INS**

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

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....17,449,015).....	14,902,814	16,889,529	34,413,209
1.2 Assumed..... (written \$....5,634,306).....	5,470,939	4,550,697	9,374,257
1.3 Ceded..... (written \$....18,511,019).....	15,823,040	17,118,654	34,992,560
1.4 Net..... (written \$....4,572,302).....	4,550,714	4,321,572	8,794,906
DEDUCTIONS:			
2. Losses incurred (current accident year \$....2,361,574):			
2.1 Direct.....	5,061,541	9,736,803	20,174,621
2.2 Assumed.....	2,822,352	2,467,469	5,143,951
2.3 Ceded.....	5,613,229	9,794,242	20,503,716
2.4 Net.....	2,270,663	2,410,030	4,814,856
3. Loss adjustment expenses incurred.....	573,312	519,210	1,086,636
4. Other underwriting expenses incurred.....	1,436,242	1,333,256	2,444,999
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	4,280,217	4,262,495	8,346,490
7. Net income of protected cells.....	270,497	59,076	448,415
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....			
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	638,778	544,624	1,014,380
10. Net realized capital gains (losses) less capital gains tax of \$....2,139.....	5,817	3,482	6,284
11. Net investment gain (loss) (Lines 9 + 10).....	644,595	548,107	1,020,664
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	5,283	20,485	40,177
14. Aggregate write-ins for miscellaneous income.....	(214,693)	(72,856)	(148,470)
15. Total other income (Lines 12 through 14).....	(209,410)	(52,371)	(108,293)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	705,681	554,812	1,360,786
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	705,681	554,812	1,360,786
19. Federal and foreign income taxes incurred.....	128,329	139,419	376,600
20. Net income (Line 18 minus Line 19) (to Line 22).....	577,352	415,393	984,186
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	19,087,466	19,959,697	19,959,697
22. Net income (from Line 20).....	577,352	415,393	984,186
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....0.....			0
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	15,128	7,881	(246,287)
27. Change in nonadmitted assets.....	2,562	168,346	289,870
28. Change in provision for reinsurance.....	(152,629)	(1,432)	
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(1,900,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	442,413	590,188	(872,231)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	19,529,879	20,549,885	19,087,466

**DETAILS OF WRITE-INS**

0501.....			
0502.....			
0503.....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous income.....	23,725	.58,190	133,798
1402. Funds held interest.....	(238,419)	(131,046)	(282,268)
1403.....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(214,693)	(72,856)	(148,470)
3701.....			
3702.....			
3703.....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,837,992	(994,071)	9,223,298
2. Net investment income.....	658,004	677,672	1,326,880
3. Miscellaneous income.....	(209,410)	(52,371)	(108,293)
4. Total (Lines 1 through 3).....	2,286,586	(368,771)	10,441,885
5. Benefit and loss related payments.....	2,880,873	1,947,757	4,463,648
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,935,320	1,683,019	3,159,301
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$2,139 tax on capital gains (losses).....	107,774	100,423	636,563
10. Total (Lines 5 through 9).....	4,923,967	3,731,199	8,259,511
11. Net cash from operations (Line 4 minus Line 10).....	(2,637,381)	(4,099,970)	2,182,373
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,672,621	4,659,470	12,131,298
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....		250,000	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,672,621	4,909,470	12,131,298
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	17,865,134	7,162,819	7,162,819
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	17,865,134	7,162,819	7,162,819
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(14,192,513)	(2,253,349)	4,968,479
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			1,900,000
16.6 Other cash provided (applied).....	3,579,518	(343,878)	(3,583,326)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	3,579,518	(343,878)	(5,483,326)
<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 Line 15 plus Line 17).....	(13,250,376)	(6,697,197)	1,667,526
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	14,166,978	12,499,452	12,499,452
19.2 End of period (Line 18 plus Line 19.1).....	916,602	5,802,255	14,166,978

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

20.001 .....	.....	.....	.....
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**NOTES TO FINANCIAL STATEMENTS****Note 1 - Summary of Significant Accounting Policies and Going Concern****A. Accounting practices, impact of NAIC/state differences**

The Quarterly Statement of Triumphhe Casualty Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in the Company's financial statements.

	SSAP #	F/S Page	F/S Line #	06-30-2018	12-31-2017
1. Net income state basis	XXX	XXX	XXX	\$ 577,352	\$ 984,186
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	\$ 577,352	\$ 984,186
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 19,529,879	\$ 19,087,466
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	\$ 19,529,879	\$ 19,087,466

**B. No significant change.****C. Accounting Policy**

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating are subject to the Modified FE process, which determines the appropriate NAIC designations and Book Adjusted Carrying Values. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

**D. Going Concern**

Based on 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 – C. No significant change.

**D. Loan-Backed Securities**

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

**NOTES TO FINANCIAL STATEMENTS**

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the six months ended June 30, 2018.
3. The Company does not have any loan-backed securities with an OTTI recognized during the six months ended June 30, 2018.
4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$ (117,510)	
2. 12 months or longer	(136,027)	
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$ 14,344,291	
2. 12 months or longer	2,887,866	

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2018. The Company has the intent to hold such securities until they recover in value or mature.

**E. Dollar Repurchase Agreements and/or Securities Lending Transactions**

Not applicable

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**

Not applicable

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**

Not applicable

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

Not applicable

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

Not applicable

J – L. No significant change.

**M. Working Capital Finance Investments**

Not applicable

**N. Offsetting and Netting of Assets and Liabilities**

Not applicable

O – R. No significant change.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

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

A - N. No significant change.

**NOTES TO FINANCIAL STATEMENTS****Note 11 – Debt**

- A. The Company does not have any outstanding liability for borrowed money.
- B. The Company does not have any agreements with the Federal Home Loan Bank.

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

- A. Defined Benefit Plan

Not applicable

- B – I. No significant change

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 – Liabilities, Contingencies and Assessments**

- A – F. No significant change.

- G. All Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

**Note 15 – Leases**

No significant change.

**Note 16 – Information About Financial Instruments with Off-Balance Sheet Risk**

No significant change.

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

- A. The Company did not sell any receivable balances during 2018.
- B. Transfers and Servicing of Financial Assets - Not applicable
- C. The Company was not involved in any wash sale transactions during 2018.

**Note 18 – Gain or Loss 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 Measurement**

- A. Inputs Used for Assets and Liabilities Measured at Fair Value

- 1. Fair Value Measurements by Level 1, 2 and 3

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The Company did not hold any investments measured at fair value at June 30, 2018 or at December 31, 2017.

**NOTES TO FINANCIAL STATEMENTS**

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. There were no transfers between Level 1 and Level 2 during the three and six months ended June 30, 2018 and 2017, respectively.

**2. Rollforward of Level 3 Items**

The Company did not hold any Level 3 securities during the three and six months ended June 30, 2018 or 2017.

**3. Policy on Determining when Transfers between Levels are Recognized**

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

**4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values**

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. The Company primarily uses the market approach valuation technique for all investments.

**5. Derivative Fair Values**

Not applicable

**B. The Company has no additional fair value disclosures.**

**C. Other Fair Value Disclosures**

The table below reflects, as of June 30, 2018, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable	Net Asset Value (NAV) Included in Level 2
Bonds	\$ 47,430,161	\$ 47,565,959	\$ 2,132,758	\$ 45,297,403	\$ -	\$ -	\$ -
Preferred stock	-	-	-	-	-	-	-
Common stock	-	-	-	-	-	-	-
Cash, cash equivalents & short-term investments	916,602	916,602	916,602	-	-	-	-
<b>Totals</b>	<b>\$ 48,346,763</b>	<b>\$ 48,482,561</b>	<b>\$ 3,049,360</b>	<b>\$ 45,297,403</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

**NOTES TO FINANCIAL STATEMENTS**

The table below reflects, as of December 31, 2017, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable	Net Asset Value (NAV)	Included in Level 2
Bonds	\$ 33,731,322	\$ 33,454,798	\$ 1,933,680	\$ 31,797,642	\$ -	\$ -	\$ -	\$ -
Preferred stock	-	-	-	-	-	-	-	-
Common stock	-	-	-	-	-	-	-	-
Cash, cash equivalents & short-term investments	14,166,978	14,166,978	14,166,978	-	-	-	-	-
Totals	<u>\$ 47,898,300</u>	<u>\$ 47,621,776</u>	<u>\$ 16,100,658</u>	<u>\$ 31,797,642</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

**D. Not Practicable to Estimate Fair Values**

Not applicable

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

Subsequent events have been considered through August 10, 2018, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 – Reinsurance**

No significant change.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A – E. No significant change.

F. Risk Sharing Provisions of the affordable Care Act (ACA)

Not Applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

A. Reserves as of December 31, 2017 were \$12,732,177. As of June 30, 2018, \$2,104,469 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$10,484,762 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$142,946 favorable prior year development since December 31, 2017 to June 30, 2018. The favorable development in 2018 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

B. Significant Change in Methodologies and Assumptions

Not applicable

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****GENERAL**

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Not Applicable

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. 0001042046

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

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

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. 12/31/2016

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. 12/31/2016

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). 11/17/2017

6.4 By what department or departments?  
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

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

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

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

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

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

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

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****FINANCIAL**

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

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

**INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

14.21	Bonds
14.22	Preferred Stock
14.23	Common Stock
14.24	Short-Term Investments
14.25	Mortgage Loans on Real Estate
14.26	All Other
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
0	0
0	0
\$ 0	\$ 0
\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
Key Bank	PO Box 6717, Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
Gary Monda	I
American Money Management Corporation	A

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No [ ]

18.2 If no, list exceptions:

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

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

Has the reporting entity self-designated 5\*GI securities?

Yes [ ] No [X]

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent	20.920%
5.2 A&H cost containment percent	3.750%
5.3 A&H expense percent excluding cost containment expenses	40.460%

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

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

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

00000.....	AA-1126004.....	Lloyd's of London Syndicate #4444.....	GBR.....	Authorized.....	.....	.....
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**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	.....164,614	.....244,688	.....52,500	.....7,619	.....162,151	.....175,168
2. Alaska.....	.AK	.....512,500	.....497,281	.....157	.....824	.....142,846	.....59,962
3. Arizona.....	.AZ	.....305,792	.....442,189	.....461,321	.....192,622	.....680,869	.....313,844
4. Arkansas.....	.AR	.....(45,005)	.....210,889	.....70,823	.....509,249	.....320,727	.....459,935
5. California.....	.CA	.....510,332	.....1,481,874	.....251,524	.....238,334	.....978,438	.....739,500
6. Colorado.....	.CO	.....539,874	.....374,345	.....47,020	.....17,893	.....196,604	.....48,903
7. Connecticut.....	.CT	.....908,898	.....1,119,820	.....91,362	.....9,016	.....480,685	.....148,285
8. Delaware.....	.DE	.....33,094	.....255,948	.....69,529	.....19,337	.....309,970	.....68,182
9. District of Columbia.....	.DC	.....	.....	.....	.....	.....	.....
10. Florida.....	.FL	.....313,159	.....1,153,232	.....677,621	.....936,775	.....646,662	.....1,262,761
11. Georgia.....	.GA	.....1,269,421	.....1,568,620	.....229,480	.....153,410	.....1,697,864	.....1,088,543
12. Hawaii.....	.HI	.....	.....	.....	.....	.....	.....
13. Idaho.....	.ID	.....1,137,036	.....96,223	.....29,323	.....36,254	.....182,855	.....140,259
14. Illinois.....	.IL	.....741,547	.....1,296,221	.....117,377	.....242,624	.....1,115,605	.....935,426
15. Indiana.....	.IN	.....510,008	.....474,948	.....111,852	.....135,807	.....1,027,620	.....1,119,972
16. Iowa.....	.IA	.....358,478	.....120,885	.....2,016	.....12,612	.....70,929	.....15,146
17. Kansas.....	.KS	.....859,512	.....841,151	.....139,638	.....132,450	.....1,454,684	.....1,264,805
18. Kentucky.....	.KY	.....951,108	.....815,052	.....164,447	.....33,265	.....611,316	.....353,996
19. Louisiana.....	.LA	.....17,471	.....89,690	.....	.....524	.....75,821	.....32,133
20. Maine.....	.ME	.....	.....	.....	.....	.....22,032	.....26,323
21. Maryland.....	.MD	.....424,482	.....325,546	.....829,049	.....207,357	.....729,386	.....915,246
22. Massachusetts.....	.MA	.....	.....	.....	.....	.....	.....
23. Michigan.....	.MI	.....N	.....	.....	.....	.....	.....
24. Minnesota.....	.MN	.....221,957	.....(12,619)	.....27,151	.....230,886	.....481,145	.....618,150
25. Mississippi.....	.MS	.....329,552	.....529,085	.....88,572	.....25,583	.....232,837	.....164,093
26. Missouri.....	.MO	.....1,213,043	.....1,100,722	.....405,828	.....305,293	.....2,542,876	.....2,470,758
27. Montana.....	.MT	.....9,754	.....1,569,531	.....844,363	.....197,000	.....373,098	.....708,361
28. Nebraska.....	.NE	.....392,962	.....269,888	.....187,997	.....67,916	.....397,093	.....183,612
29. Nevada.....	.NV	.....368,219	.....229,758	.....8,263	.....25,726	.....158,397	.....92,731
30. New Hampshire.....	.NH	.....174,213	.....297,320	.....90,312	.....11,174	.....172,967	.....115,163
31. New Jersey.....	.NJ	.....N	.....	.....	.....	.....	.....
32. New Mexico.....	.NM	.....L	.....	.....	.....	.....	.....
33. New York.....	.NY	.....N	.....	.....	.....	.....	.....
34. North Carolina.....	.NC	.....664,095	.....1,161,672	.....382,031	.....317,804	.....1,409,034	.....1,588,565
35. North Dakota.....	.ND	.....L	.....	.....7,213	.....3,097	.....	.....1,434
36. Ohio.....	.OH	.....L	.....154	.....47,555	.....9,406	.....(82,071)	.....3,559
37. Oklahoma.....	.OK	.....L	.....606,773	.....1,050,917	.....604,278	.....189,869	.....1,130,020
38. Oregon.....	.OR	.....L	.....45,264	.....59,061	.....2,634	.....30,075	.....57,416
39. Pennsylvania.....	.PA	.....L	.....663,119	.....1,085,923	.....382,496	.....493,263	.....1,242,007
40. Rhode Island.....	.RI	.....L	.....14,090	.....	.....	.....1,096	.....
41. South Carolina.....	.SC	.....L	.....54,082	.....160,522	.....63,955	.....108,392	.....450,582
42. South Dakota.....	.SD	.....L	.....204,633	.....417,729	.....614,817	.....231,274	.....244,798
43. Tennessee.....	.TN	.....L	.....482,528	.....538,778	.....14,363	.....64,613	.....633,641
44. Texas.....	.TX	.....L	.....602,377	.....1,591,388	.....370,823	.....639,016	.....2,076,867
45. Utah.....	.UT	.....L	.....1,193,766	.....527,691	.....19,725	.....1,451	.....409,523
46. Vermont.....	.VT	.....L	.....	.....	.....	.....	.....
47. Virginia.....	.VA	.....L	.....487,588	.....1,187,916	.....351,380	.....458,288	.....1,589,260
48. Washington.....	.WA	.....L	.....(31)	.....26,369	.....6,951	.....22,037	.....10,618
49. West Virginia.....	.WV	.....L	.....36,938	.....62,833	.....1,842	.....6,541	.....122,507
50. Wisconsin.....	.WI	.....L	.....171,618	.....140,499	.....17,045	.....22,701	.....86,206
51. Wyoming.....	.WY	.....N	.....	.....	.....	.....	.....
52. American Samoa.....	.AS	.....N	.....	.....	.....	.....	.....
53. Guam.....	.GU	.....N	.....	.....	.....	.....	.....
54. Puerto Rico.....	.PR	.....N	.....	.....	.....	.....	.....
55. US Virgin Islands.....	.VI	.....N	.....	.....	.....	.....	.....
56. Northern Mariana Islands.....	.MP	.....N	.....	.....	.....	.....	.....
57. Canada.....	.CAN	.....N	.....	.....	.....	.....	.....
58. Aggregate Other Alien.....	OT	...XXX...	.....0	.....0	.....0	.....0	.....0
59. Totals.....		...XXX...	.....17,449,015	.....23,458,352	.....7,842,367	.....6,252,801	.....24,733,489
							.....24,530,201

**DETAILS OF WRITE-INS**

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	47	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).....	0	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.....	10

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**  
**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.			
American Financial Capital Trust II	OH	31-1544320	
American Financial Capital Trust III	DE	31-6549738	
American Financial Capital Trust IV	DE	16-6543606	
American Financial Enterprises, Inc.	DE	16-6543609	
American Money Management Corporation	CT	31-096797	
American Real Estate Capital Company, LLC	OH	31-0828578	
Mid-Market Capital Partners, LLC	OH	27-1577326	
APU Holding Company	DE	27-2829629	
American Premier Underwriters, Inc.	OH	41-2112001	
Lehigh Valley Railroad Company	PA	23-6000765	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	DE	46-1665396	
Magnolia Alabama Holdings LLC	AL	20-1548213	
Michigan Oil & Gas Holdings, LLC	MI	20-1574094	
Ohio Oil & Gas Holdings, LLC	OH	46-1852532	
The Owasco River Railway, Inc.	NY	46-1480078	
PCC Technical Industries, Inc.	DE	13-6021353	
Penn Towers, Inc.	PA	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	PA	46-3246684	
Pittsburgh and Cross Creek Railroad Company (83%)	NJ	23-6000766	
Waynesburg Southern Railroad Company	PA	23-6207599	
GAI Insurance Company, Ltd. *	PA	23-1675796	
Great American Specialty & Affinity Limited	BMU	98-1073776	
Hangar Acquisition Corp.	GBR	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	OH	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Services A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**  
**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.			
Great American Financial Resources, Inc. ^	OH	31-15444320	
AAG Insurance Agency, Inc.	DE	06-1356481	
Ceres Group, Inc.	KY	31-1422717	
Continental General Corporation	DE	34-1017531	
QQAgency of Texas, Inc.	NE	47-0717079	
Great American Advisors, Inc.	TX	34-1947042	
Great American Life Insurance Company *	OH	31-1395344	
Annuity Investors Life Insurance Company *	OH	13-1935920	63312
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	93661
Bay Bridge Marina Management (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphhe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**  
**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
└ Great American Insurance Company *	OH	31-0501234	16691
└ American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
└ American Empire Insurance Company *	OH	31-0973761	37990
└ American Empire Underwriters, Inc.	TX	59-1671722	
└ American Signature Underwriters, Inc.	OH	31-1463075	
└ Brothers Property Corporation	OH	59-2840291	
└ Brothers Pennsylvanian Corporation	PA	25-1754638	
└ Brothers Property Management Corporation	OH	59-2840294	
└ Crescent Centre Apartments ^	OH	20-4498054	
└ Crop Managers Insurance Agency, Inc.	KS	31-1277904	
└ Dempsey & Siders Agency, Inc.	OH	31-0589001	
└ Eden Park Insurance Brokers, Inc.	CA	31-1341668	
└ El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
└ Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
└ Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
└ FCIA Management Company, Inc.	NY	13-3628555	
└ Foreign Credit Insurance Association @	NY		
└ GAI Mexico Holdings, LLC	DE	81-0814136	
└ GAI Warranty Company	OH	31-1753938	
└ GAI Warranty Company of Florida	FL	31-1765544	
└ Global Premier Finance Company	OH	61-1329718	
└ Great American Agency of Texas, Inc.	TX	74-2693636	
└ Great American Alliance Insurance Company *	OH	95-1542353	26832
└ Great American Assurance Company *	OH	15-6020948	26344
└ Great American Casualty Insurance Company *	OH	61-0983091	39896
└ Great American Contemporary Insurance Company *	OH	36-4079497	10646
└ Great American E & S Insurance Company *	DE	31-0954439	37532
└ Great American Fidelity Insurance Company *	DE	31-1036473	41858
└ Great American Insurance Agency, Inc.	OH	31-1652643	
└ Great American Insurance Company of New York *	NY	13-5539046	22136
└ Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
└ Great American Lloyd's, Inc.	TX	31-1073664	
└ Great American Management Services, Inc.	OH	31-0856644	
└ Great American Protection Insurance Company *	OH	31-1288778	38580
└ Great American Re Inc.	DE	31-0918893	
└ Great American Security Insurance Company *	OH	31-1209419	31135
└ Great American Spirit Insurance Company *	OH	31-1237970	33723
└ Insurance (GB) Limited *	GBR		
└ Key Largo Group, Inc.	FL	59-1263251	
└ PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
└ Professional Risk Brokers, Inc.	IL	31-1293064	
└ One East Fourth, Inc.	OH	31-0686194	
└ Pioneer Carpet Mills, Inc.	OH	31-0883227	
└ TEJ Holdings, Inc.	OH	31-1119320	
└ Three East Fourth, Inc.	OH	31-0728327	

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# Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required?	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK										*
<b>Members</b>															
Q12	31-1544320..			1042046	NYSE	American Financial Group, Inc.	OH	UIP			Ownership				N
	31-6549738..					American Financial Capital Trust II.	DE	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	16-6543606..					American Financial Capital Trust III.	DE	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	16-6543609..					American Financial Capital Trust IV.	DE	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	31-0996797..					American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	31-0828578..					American Money Management Corporation.	OH	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	27-1577326..					American Real Estate Capital Company, LLC..	OH	NIA	American Money Management Corporation.		Ownership	100.000	American Financial Group, Inc.		N
	27-2829629..					Mid-Market Capital Partners, LLC.	DE	NIA	American Money Management Corporation.		Ownership	100.000	American Financial Group, Inc.		N
	41-2112001..					APU Holding Company.	OH	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	23-6000765..					American Premier Underwriters, Inc.	PA	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	13-6400464..					Lehigh Valley Railroad Company.	PA	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	46-1665396..					Pennsylvania Lehigh Oil & Gas Holdings LLC..	PA	NIA	Lehigh Valley Railroad Company.		Ownership	100.000	American Financial Group, Inc.		N
	20-1548213..					Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	20-1574094..					Magnolia Alabama Holdings LLC.	AL	NIA	Magnolia Alabama Holdings, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	46-1852532..					Michigan Oil & Gas Holdings, LLC.	MI	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	46-1480078..					Ohio Oil & Gas Holdings, LLC.	OH	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	13-6021353..					The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	76-0080537..					PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	23-1537928..					Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	46-3246684..					Pennsylvania Oil & Gas Holdings, LLC.	PA	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	23-6000766..					Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.		Ownership	66.700	American Financial Group, Inc.		N
	23-6207599..					Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.		Ownership	83.000	American Financial Group, Inc.		N
	23-1675796..					Waynesburg Southern Railroad Company.	PA	NIA	American Premier Underwriters, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	98-1073776..					GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	31-1446308..					Great American Specialty & Affinity Limited..	GBR	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	91-1242743..					Hangar Acquisition Corp.	OH	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	91-1508644..					Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	31-1262960..					Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	31-0823725..					Risico Management Corporation.	DE	NIA	APU Holding Company.		Ownership	100.000	American Financial Group, Inc.		N
	98-0606803..					Dixie Terminal Corporation.	OH	NIA	American Financial Group, Inc.		Ownership	100.000	American Financial Group, Inc.		N
	98-0606803..					GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.		Ownership	70.000	American Financial Group, Inc.		2
	98-0556144..					GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.		Ownership	30.000	American Financial Group, Inc.		2
						GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.		Ownership	100.000	American Financial Group, Inc.		N

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Beat Capital Partners Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...27.000	American Financial Group, Inc.....	.N.....	
							Tarian Underwriting Limited.....	GBR.....	NIA.....	Beat Capital Partners Limited.....	Ownership.....	...60.000	American Financial Group, Inc.....	.N.....	
							Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	American Financial Group, Inc.....	.N.....	
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Orca Services A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...89.425	American Financial Group, Inc.....	.N.....	
							Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	6.....
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...23.400		.N.....	6.....
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	6.....
							Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	1.....
							31-1422717.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							34-1017531.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							47-0717079.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							34-1947042.....	TX.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							31-1395344.....	OH.....	NIA.....	QQAgency of Texas, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
										Great American Advisors, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
0084	American Financial Group, Inc.	63312...	13-1935920...				Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
0084	American Financial Group, Inc.	93661...	31-1021738...				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.N.....	
							Bay Bridge Marina Management.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.N.....	
							Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	.Y.....	
							Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	
							GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc.....	.N.....	2.....
							GA Key Lime, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc.....	.N.....	2.....
							GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.N.....	

Q12.1

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8	9	10	11	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK		Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	31-1391777..					GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
		26-3260520..					Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
		67083..	45-0252531..				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		52-2179330..					Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		42-1575938..					Great American Holding, Inc.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		27-3062314..					Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Europe Limited.....	GBR.....	NIA.....	Great American Holding (Europe) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			AA-1784136..				Great American International Insurance Designated Activity Company	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		23418..	73-0556513..				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	15380..	73-1406844..				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		13794..	38-3803661..				Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		30-0571535..					Mid-Continent Specialty Insurance Services, Inc.	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
		23426..	73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		34-1607394..					National Interstate Corporation.....	OH.....	UIP.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		34-1899058..					American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		31-1548235..					Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		98-0191335..					Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		66-0660039..					Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		34-1607396..					National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	36-4670968..					Commercial For Hire Transportation Purchasing Group	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	N.....	5.....
		32620..	34-1607395..				National Interstate Insurance Company.....	OH.....	UDP.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		11051..	99-0345306..				National Interstate Insurance Company of Hawaii, Inc.	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		43-1254631..					TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
		41106..	95-3623282..				Triumphhe Casualty Company.....	OH.....	RE.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
		21172..	86-0114294..				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	

Q12.2

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16
	Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK									*
			20-5546054..				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			46-4570914..				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	22179..	95-2801326..			Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	43753..	31-1054123..			Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			59-1683711..				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			59-3385208..				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			82-2462705..				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			59-3409855..				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	10701..	59-1835212..			Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	10335..	59-3269531..			Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	16691..	31-0501234..			Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	35351..	31-0912199..			American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
	0084	American Financial Group, Inc.	37990..	31-0973761..			American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			59-1671722..				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			31-1463075..				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			59-2840291..				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			25-1754638..				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			59-2840294..				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	
			20-4498054..				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	1.....
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
							El Aguila, Compañía de Seguros, S.A. de C.V..	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
							Financiadora de Primas Condor, S.A. de C.V..	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V..	Ownership.....	.99.000	American Financial Group, Inc.....	.N.....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.Y.....	
			81-0814136..				Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	.N.....	3.....
							GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.N.....	

Q12.3

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16
	Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK									*
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
Q12.4	American Financial Group, Inc.	26832..	95-1542353..				Great American Alliance Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	26344..	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	39896..	61-0983091..				Great American Casualty Insurance Company..	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	10646..	36-4079497..				Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	37532..	31-0954439..				Great American E & S Insurance Company....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	41858..	31-1036473..				Great American Fidelity Insurance Company...	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
	American Financial Group, Inc.	22136..	13-5539046..				Great American Insurance Company of New York	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	38024..	31-0974853..				Great American Lloyd's Insurance Company...	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	..N.....	4.....
			31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			31-0856644..				Great American Management Services, Inc....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
Q12.4	American Financial Group, Inc.	38580..	31-1288778..				Great American Protection Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
	American Financial Group, Inc.	31135..	31-1209419..				Great American Security Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
	American Financial Group, Inc.	33723..	31-1237970..				Great American Spirit Insurance Company....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			AA-1120817..				Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			871850814..				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	..49.000	American Financial Group, Inc.....	..Y.....	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	..Y.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	..N.....	

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		31-0728327..					Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	

**Asterisk Explanation**

1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

**PART 1 - LOSS EXPERIENCE**

Lines 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.....			.000	
2. Allied lines.....			.000	
3. Farmowners multiple peril.....			.000	
4. Homeowners multiple peril.....			.000	
5. Commercial multiple peril.....			.000	
6. Mortgage guaranty.....			.000	
8. Ocean marine.....			.000	
9. Inland marine.....			.000	
10. Financial guaranty.....			.000	
11.1 Medical professional liability - occurrence.....			.000	
11.2 Medical professional liability - claims-made.....			.000	
12. Earthquake.....			.000	
13. Group accident and health.....			.000	
14. Credit accident and health.....			.000	
15. Other accident and health.....			.000	
16. Workers' compensation.....	13,395,297	3,476,589	.25.954	.50.035
17.1 Other liability-occurrence.....	21,470	(39,039)	(181.832)	(14.497)
17.2 Other liability-claims made.....			.000	
17.3 Excess workers' compensation.....			.000	
18.1 Products liability-occurrence.....			.000	
18.2 Products liability-claims made.....			.000	
19.1, 19.2 Private passenger auto liability.....	167,856	443,210	.264.041	.196.122
19.3, 19.4 Commercial auto liability.....	2,899	43,810	1,511.044	246.415
21. Auto physical damage.....	1,315,292	1,136,971	.86.442	.69.779
22. Aircraft (all perils).....			.000	
23. Fidelity.....			.000	
24. Surety.....			.000	
26. Burglary and theft.....			.000	
27. Boiler and machinery.....			.000	
28. Credit.....			.000	
29. International.....			.000	
30. Warranty.....			.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	.000	
35. Totals.....	14,902,814	5,061,541	.33.964	.57.650

**DETAILS OF WRITE-INS**

3401. ....			.000	
3402. ....			.000	
3403. ....			.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	0	.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	0	.000	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
1. Fire.....				
2. Allied lines.....				
3. Farmowners multiple peril.....				
4. Homeowners multiple peril.....				
5. Commercial multiple peril.....				
6. Mortgage guaranty.....				
8. Ocean marine.....				
9. Inland marine.....				
10. Financial guaranty.....				
11.1 Medical professional liability - occurrence.....				
11.2 Medical professional liability - claims made.....				
12. Earthquake.....				
13. Group accident and health.....				
14. Credit accident and health.....				
15. Other accident and health.....				
16. Workers' compensation.....	8,979,707	17,540,721	19,369,262	
17.1 Other liability-occurrence.....	(362)	(1,307)	.57,623	
17.2 Other liability-claims made.....				
17.3 Excess workers' compensation.....				
18.1 Products liability-occurrence.....				
18.2 Products liability-claims made.....				
19.1 19.2 Private passenger auto liability.....	(4,009)	(10,703)	.442,108	
19.3 19.4 Commercial auto liability.....	(172)	(528)	.5,313	
21. Auto physical damage.....	(23,712)	(79,168)	3,584,047	
22. Aircraft (all perils).....				
23. Fidelity.....				
24. Surety.....				
26. Burglary and theft.....				
27. Boiler and machinery.....				
28. Credit.....				
29. International.....				
30. Warranty.....				
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	
34. Aggregate write-ins for other lines of business.....	0	0	0	0
35. Totals.....	8,951,452	17,449,015	23,458,352	

**DETAILS OF WRITE-INS**

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

### **PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

**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?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

**Explanation:**

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

**Bar Code:**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses.....	10,860	10,860	0	
2505. Structured settlements - annuities.....	2,150		2,150	8,159
2597. Summary of remaining write-ins for Line 25.....	13,010	10,860	2,150	8,159

Statement for June 30, 2018 of the **Triumph Casualty 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.....	.....0	.....
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	.....	.....
3. Current year change in encumbrances.....	.....	.....
4. Total gain (loss) on disposals.....	.....	.....
5. Deduct amounts received on disposals.....	.....	.....
6. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
7. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
8. Deduct current year's depreciation.....	.....	.....
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	.....0	.....0
10. Deduct total nonadmitted amounts.....	.....	.....
11. Statement value at end of current period (Line 9 minus Line 10).....	.....0	.....0

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.....0	.....
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	.....	.....
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	.....	.....
5. Unrealized valuation increase (decrease).....	.....	.....
6. Total gain (loss) on disposals.....	.....	.....
7. Deduct amounts received on disposals.....	.....	.....
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.....	.....
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.....0	.....0
12. Total valuation allowance.....	.....	.....
13. Subtotal (Line 11 plus Line 12).....	.....0	.....0
14. Deduct total nonadmitted amounts.....	.....	.....
15. Statement value at end of current period (Line 13 minus Line 14).....	.....0	.....0

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	.....	.....
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	.....	.....
5. Unrealized valuation increase (decrease).....	.....	.....
6. Total gain (loss) on disposals.....	.....	.....
7. Deduct amounts received on disposals.....	.....	.....
8. Deduct amortization of premium and depreciation.....	.....	.....
9. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.....0	.....0
12. Deduct total nonadmitted amounts.....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12).....	.....0	.....0

**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.....	.....33,454,798	.....38,665,320
2. Cost of bonds and stocks acquired.....	.....17,865,134	.....7,162,819
3. Accrual of discount.....	.....25,971	.....82,709
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....7,956	.....9,667
6. Deduct consideration for bonds and stocks disposed of.....	.....3,672,621	.....12,131,298
7. Deduct amortization of premium.....	.....115,279	.....334,420
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	.....	.....
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	.....47,565,959	.....33,454,798
12. Deduct total nonadmitted amounts.....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12).....	.....47,565,959	.....33,454,798

**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).....	37,307,342	7,023,873	962,356	(41,845)	37,307,342	43,327,013		31,191,159
2. NAIC 2 (a).....	4,247,921			(8,976)	4,247,921	4,238,945		2,263,639
3. NAIC 3 (a).....						0		
4. NAIC 4 (a).....						0		
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	41,555,263	7,023,873	962,356	(50,821)	41,555,263	47,565,959	0	33,454,798
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	41,555,263	7,023,873	962,356	(50,821)	41,555,263	47,565,959	0	33,454,798

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

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

**SCHEDULE DA - PART 1**

## Short-Term Investments

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

**NONE****SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....12,279,645
2. Cost of short-term investments acquired.....	.....	.....10,586,526
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....22,866,059
7. Deduct amortization of premium.....	.....111	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....0

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

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

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

**Sch. DB - Verification**  
**NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	14,087,987	
2. Cost of cash equivalents acquired.....	9,081,914	16,048,980
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	22,427,648	1,960,994
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	742,253	14,087,987
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	742,253	14,087,987

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
196479 N9 6	CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048.....		04/12/2018.....	BARCLAYS CAPITAL.....		1,059,140	1,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,059,140	1,000,000	0	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023.....		06/11/2018.....	BARCLAYS CAPITAL.....		.974,120	1,000,000		2,388 1FE.....
05377R CY 8	AESOP 2018-1A ABS SSNR 3.7 09/20/2024.....		04/24/2018.....	BANC OF AMERICA SECURITIES.....		.999,753	1,000,000		1FE.....
36255C AC 3	GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035.....		04/26/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000		1FE.....
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30.....		04/30/2018.....	JEFFERIES & CO.....		1,000,000	1,000,000		1FE.....
89613T AA 6	TAH 2018-SFR1 A ABS SSNR 3.53 05/17/2037.....		04/11/2018.....	DEUTSCHE BANK.....		.994,235	1,000,000		1FE.....
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048.....		04/06/2018.....	CITIGROUP.....		.996,626	.996,965	4,089	1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					5,964,733	5,996,965		6,476 XXX.....
8399997.	Total - Bonds - Part 3.....					7,023,873	6,996,965		6,476 XXX.....
8399999.	Total - Bonds.....					7,023,873	6,996,965		6,476 XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					7,023,873	XXX		6,476 XXX.....

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

QE04

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 For eign Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 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 Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
									11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.								
<b>Bonds - U.S. Government</b>																					
38373A D9 4 GNR 2009-69 PV PAC 4.00 08/20/2039.....	.. 06/20/2018. MBS Paydown.....				.....577	.....577	.....607	.....600		.....11		.....11		.....577			.....0	.....10	08/20/2039.	1.....	
38379X KD 1 GNR 2016-83 AP 3.00 10/20/2045.....	.. 06/20/2018. MBS Paydown.....				.....4,936	.....4,936	.....5,148	.....5,111		.....112		.....112		.....4,936			.....0	.....60	10/20/2045.	1.....	
0599999. Total - Bonds - U.S. Government.....					.....5,513	.....5,513	.....5,755	.....5,711	.....0	.....123	.....0	.....123	.....0	.....5,513	.....0	.....0	.....0	.....69	XXX	XXX	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3128P7 XX 6 FC C91594 3.00 01/01/2033.....	.. 06/15/2018. MBS Paydown.....				.....3,057	.....3,057	.....3,215	.....3,207		.....33		.....33		.....3,057			.....0	.....38	01/01/2033.	1.....	
3132J4 H3 6 FG G30949 PT 3.50 08/01/2036.....	.. 06/15/2018. MBS Paydown.....				.....9,809	.....9,809	.....10,336	.....10,262		.....(157)		.....(157)		.....9,809			.....0	.....136	08/01/2036.	1.....	
3136A5 BB 1 FNR 2012-40 PAC 2.00 09/25/40.....	.. 06/25/2018. MBS Paydown.....				.....564	.....564	.....566	.....565		.....(0)		.....(0)		.....564			.....0	.....5	09/25/2040.	1.....	
3136AC A5 0 FNR 2013-18 PA PAC 2.00 11/25/2041.....	.. 06/25/2018. MBS Paydown.....				.....1,977	.....1,977	.....1,938	.....1,945		.....(3)		.....(3)		.....1,977			.....0	.....17	11/25/2041.	1.....	
3136AT CK 8 FNR 2016-50 BN 3.00 02/25/2046.....	.. 06/25/2018. MBS Paydown.....				.....498	.....498	.....520	.....517		.....22		.....22		.....498			.....0	.....7	02/25/2046.	1.....	
3136AT JR 6 FNR 2016-49 PA PAC 3.00 09/25/45.....	.. 06/25/2018. MBS Paydown.....				.....3,707	.....3,707	.....3,803	.....3,797		.....(6)		.....(6)		.....3,707			.....0	.....45	09/25/2045.	1.....	
3136AT U8 5 FNR 2016-77 BA PAC 2.50 01/25/2045.....	.. 06/25/2018. MBS Paydown.....				.....11,827	.....11,827	.....12,240	.....12,161		.....344		.....344		.....11,827			.....0	.....124	01/25/2045.	1.....	
3136AU RZ 6 FNR 2016-92 DA 3.00 02/25/2034.....	.. 06/25/2018. MBS Paydown.....				.....5,675	.....5,675	.....5,800	.....5,782		.....41		.....41		.....5,675			.....0	.....77	02/25/2034.	1.....	
3136AV V9 7 FNR 2017-22 BE SEQ AD 3.50 08/25/40.....	.. 06/25/2018. MBS Paydown.....				.....2,093	.....2,093	.....2,175	.....2,167		.....19		.....19		.....2,093			.....0	.....31	08/25/2040.	1.....	
3136AW JZ 1 FNR 2017-31 QA PAC 3.50 11/25/45.....	.. 06/25/2018. MBS Paydown.....				.....6,009	.....6,009	.....6,247	.....6,226		.....107		.....107		.....6,009			.....0	.....88	11/25/2045.	1.....	
3137A2 PF 2 FHR 3766 HE PT 3.00 11/15/20.....	.. 06/15/2018. MBS Paydown.....				.....2,417	.....2,417	.....2,449	.....2,421		.....(2)		.....(2)		.....2,417			.....0	.....31	11/15/2020.	1.....	
3137B0 DW 1 FHR 4183 ME 2.00 02/15/2042.....	.. 06/15/2018. MBS Paydown.....				.....16,071	.....16,071	.....16,249	.....16,233		.....133		.....133		.....16,071			.....0	.....140	02/15/2042.	1.....	
3137BC GX 0 FHR 4360 KA 3.00 05/15/2040.....	.. 06/15/2018. MBS Paydown.....				.....8,119	.....8,119	.....8,449	.....8,400		.....105		.....105		.....8,119			.....0	.....103	05/15/2040.	1.....	
3137BR 6T 7 FHR 4608 HA 2.50 06/15/2041.....	.. 06/15/2018. MBS Paydown.....				.....2,554	.....2,554	.....2,635	.....2,623		.....(2)		.....(2)		.....2,554			.....0	.....25	06/15/2041.	1.....	
3137BS YX 5 FHR 4631 AC 3.50 08/15/2043.....	.. 06/15/2018. MBS Paydown.....				.....3,501	.....3,501	.....3,623	.....3,607		.....(39)		.....(39)		.....3,501			.....0	.....53	08/15/2043.	1.....	
3138ER VP 2 FNCT PL AL9621 PT 4.00 01/01/37.....	.. 06/25/2018. MBS Paydown.....				.....3,646	.....3,646	.....3,886	.....3,850		.....(72)		.....(72)		.....3,646			.....0	.....61	01/01/2037.	1.....	
3138ES B8 0 FNCT PL AL9962 PT 3.50 01/01/36.....	.. 06/25/2018. MBS Paydown.....				.....3,775	.....3,775	.....3,952	.....3,939		.....(96)		.....(96)		.....3,775			.....0	.....53	01/01/2036.	1.....	
31397U RJ 0 FNR 2011-63 MV SEQ 3.50 07/25/24.....	.. 06/25/2018. MBS Paydown.....				.....11,840	.....11,840	.....12,223	.....11,841		.....401		.....401		.....11,840			.....0	.....173	07/25/2024.	1.....	
31417Y SD 0 FNCI PT 3.50 09/01/2025.....	.. 06/25/2018. MBS Paydown.....				.....7,991	.....7,991	.....8,288	.....8,181		.....(190)		.....(190)		.....7,991			.....0	.....119	09/01/2025.	1.....	
31418A AJ 7 FN MA0908 4.00 11/01/2031.....	.. 06/25/2018. MBS Paydown.....				.....5,480	.....5,480	.....5,795	.....5,771		.....(48)		.....(48)		.....5,480			.....0	.....92	11/01/2031.	1.....	
31418A F2 9 FN MA1084 3.50 06/01/2032.....	.. 06/25/2018. MBS Paydown.....				.....7,740	.....7,740	.....8,285	.....8,260		.....447		.....447		.....7,740			.....0	.....113	06/01/2032.	1.....	
31418A HQ 4 FN MA1138 3.50 08/01/2032.....	.. 06/25/2018. MBS Paydown.....				.....20,600	.....20,600	.....21,990	.....21,916		.....164		.....164		.....20,600			.....0	.....309	08/01/2032.	1.....	
31418B 7E 0 FN MA2692 PT 3.50 07/01/2036.....	.. 06/25/2018. MBS Paydown.....				.....6,743	.....6,743	.....7,106	.....7,061		.....27		.....27		.....6,743			.....0	.....100	07/01/2036.	1.....	
MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....	.. 06/01/2018. MBS Paydown.....				.....4,084	.....4,084	.....4,084	.....4,084					.....4,084			.....0	.....71	07/01/2043.	1FE.....		
MINNESOTA ST HSG FIN A 2.80 02/01/2045.....	.. 06/01/2018. MBS Paydown.....				.....15,569	.....15,569	.....15,569	.....15,569					.....15,569			.....0	.....178	02/01/2045.	1FE.....		
60416Q GC 2 MN HSG FIN AGY A 2.93 03/01/2047.....	.. 06/01/2018. MBS Paydown.....				.....8,204	.....8,204	.....8,204	.....8,204					.....8,204			.....0	.....103	03/01/2047.	1FE.....		
647200 X6 6 NM MTGE FIN SFM C I 4.50 10/01/2043.....	.. 06/01/2018. MBS Paydown.....				.....6,451	.....6,451	.....6,709	.....6,700		.....36		.....36		.....6,451			.....0	.....129	10/01/2043.	1FE.....	
SD HSG DEV AUTH-E- 2013 E 4.00 11/01/204	.. 06/20/2018. Partial Call @ 100.00.....				.....55,000	.....55,000	.....58,748	.....57,262		.....(2,262)		.....(2,262)		.....55,000			.....0	.....1,135	11/01/2044.	1FE.....	
83756C EP 6 11/01/204	.. 05/01/2018. Partial Call @ 100.00.....				.....95,000	.....95,000	.....98,967	.....98,065		.....(3,065)		.....(3,065)		.....95,000			.....0	.....1,959	11/01/2042.	1FE.....	
924190 EL 1 VT HSG FIN AGY B 4.125 11/01/2042.....	.. 06/19/2018. Paydown.....				.....500,000	.....500,000	.....500,000	.....500,000		.....(1)		.....(1)		.....500,005			.....0	.....5,515	XXX	XXX	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....					.....329,999	.....329,999	.....344,052	.....340,615	.....0	.....(4,066)	.....0	.....(4,066)	.....0	.....329,999	.....0	.....0	.....0	.....5,515	XXX	XXX	
<b>Bonds - Industrial and Miscellaneous</b>																					
46637V AA 3 JTEP 2012-2 A SEQ 3.00 09/17/42.....	.. 06/17/2018. MBS Paydown.....				.....19,991	.....19,991	.....19,641	.....19,666		.....23		.....23		.....19,991			.....0	.....255	09/17/2042.	1FE.....	
525ESC 1C 3 LEHMAN ESCROW 12/23/2010.....	.. 04/06/2018. Escrow Reorganization Distribution.....				.....1,851													.....1,851	12/23/2099.	6*.....	
82652K AA 2 SRFC 2017-1A A ABS SNR 2.91 03/20/34.....	.. 06/20/2018. MBS Paydown.....				.....68,848	.....68,848	.....68,843	.....68,844		.....4		.....4		.....68,848			.....0	.....827	03/20/2034.	1FE.....	
83609W AE 0 SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28.....	.. 06/19/2018. Paydown.....				.....500,000	.....500,000	.....500,000	.....500,006		.....(1)		.....(1)		.....500,005			.....(5)	.....11,120	01/20/2028.	1FE.....	

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	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 Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.							
85022W AA 2 04/25/2029	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	06/25/2018.	MBS Paydown.....	.....	12,292	.....12,292	.....12,361	.....12,336	.....	.....(22)	.....	.....(22)	.....	.....12,292	.....	.....	.....0	.....154	04/25/2029.	1FE.....
92257A AB 0 VCC 2018-1 A ABS SSNR 3.59 04/25/2048	..	06/25/2018.	MBS Paydown.....	.....	.....25,708	.....25,708	.....25,699	.....	.....	.....(3)	.....	.....(3)	.....	.....25,708	.....	.....	.....0	.....192	04/25/2048.	1FE.....	
3899999. Total - Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	.....628,689	.....626,839	.....626,545	.....600,852	.....0	.....1	.....0	.....1	.....0	.....	.....626,844	.....0	.....1,846	.....1,846	.....12,549	XXX	XXX
8399997. Total - Bonds - Part 4.....	.....	.....	.....	.....	.....964,202	.....962,351	.....976,352	.....947,178	.....0	.....(3,942)	.....0	.....(3,942)	.....0	.....	.....962,356	.....0	.....1,846	.....1,846	.....18,132	XXX	XXX
8399999. Total - Bonds.....	.....	.....	.....	.....	.....964,202	.....962,351	.....976,352	.....947,178	.....0	.....(3,942)	.....0	.....(3,942)	.....0	.....	.....962,356	.....0	.....1,846	.....1,846	.....18,132	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....964,202	XXX	.....976,352	.....947,178	.....0	.....(3,942)	.....0	.....(3,942)	.....0	.....	.....962,356	.....0	.....1,846	.....1,846	.....18,132	XXX	XXX

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

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

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

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

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

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 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	

**Open Depositories**

Fifth Third	Cincinnati, OH		0.410	76		16,759	16,764	164,155	XXX
Regions...	Birmingham, AL					3,938	3,938	7,875	XXX
Conduent...	Quincy, MA		2.290	17		1,687	1,675	2,320	XXX
019999. Total Open Depositories		XXX	XXX	93	0	22,384	22,377	174,349	XXX
039999. Total Cash on Deposit		XXX	XXX	93	0	22,384	22,377	174,349	XXX
059999. Total Cash		XXX	XXX	93	0	22,384	22,377	174,349	XXX

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
31846V 41 9	FIRST AMERICAN TREASURY OBLIG CL V.....		06/30/2018	.1.600		7,500		.6
31846V 80 7	FIRST AMERICAN TREASURY OBLIG CL Y.....		06/30/2018	.1.450		671,210		44,501
31846V 80 7	FIRST AMERICAN TREASURY OBLIG CL Y.....		06/30/2018	.1.450		48,509		239
97181C 50 6	WILMINGTON US GOVT MMF SERVICE SHARE	SD	06/30/2018	.1.020		15,034		48
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						742,253	.0	44,794
8899999. Total - Cash Equivalents						742,253	.0	44,794