



QUARTERLY STATEMENT

As of September 30, 2018
of the Condition and Affairs of the

Triumphe Casualty Company

| | | |
|---|--|--|
| NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 41106 | Employer's ID Number..... 95-3623282 |
| Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US |
| Incorporated/Organized..... October 20, 1981 | Commenced Business..... December 31, 1981 | |
| Statutory Home Office | 3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | |
| Main Administrative Office | 3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 330-659-8900 <i>(Area Code) (Telephone Number)</i> |
| Mail Address | 3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i> | |
| Primary Location of Books and Records | 3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 330-659-8900 <i>(Area Code) (Telephone Number)</i> |
| Internet Web Site Address | | |
| Statutory Statement Contact | Leah Marie Blazek <i>(Name)</i> Leah.Blazek@natl.com <i>(E-Mail Address)</i> | 330-659-8900 -5498 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i> |

OFFICERS

| Name | Title | Name | Title |
|----------------------------|---|----------------------------|---|
| 1. Anthony Joseph Mercurio | President | 2. Arthur Jeffrey Gonzales | Senior VP, General Counsel, & Secretary |
| 3. Julie Ann McGraw | Senior VP, Chief Financial Officer, & Treasurer | 4. Gary Norman Monda | VP, Chief Investment Officer, & Assistant Treasurer |

OTHER

| | | | |
|-----------------------|-----------------------|--------------------|---|
| George Olaf Skuggen | Senior Vice President | Scott Edward Noerr | Vice President, Chief Information Officer |
| Matthew Jon Grimm | Vice President | Howard Kim Baird # | Assistant Treasurer |
| Robert Jude Zbacnik # | Assistant Treasurer | | |

DIRECTORS OR TRUSTEES

| | | | |
|-------------------------|-------------------------|------------------|-------------------|
| Anthony Joseph Mercurio | Arthur Jeffrey Gonzales | Julie Ann McGraw | Gary Norman Monda |
| Stephen Edward Winborn | | | |

State of..... OH
County of..... Summit

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

| | | |
|--|--|---|
| _____ (Signature) Anthony Joseph Mercurio 1. (Printed Name) President (Title) | _____ (Signature) Arthur Jeffrey Gonzales 2. (Printed Name) Senior VP, General Counsel, & Secretary (Title) | _____ (Signature) Julie Ann McGraw 3. (Printed Name) Senior VP, Chief Financial Officer, & Treasurer (Title) |
|--|--|---|

Subscribed and sworn to before me
This 9th day of November

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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 46,987,477 | | 46,987,477 | 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 (\$.....248,929), cash equivalents (\$.....2,994,600) and short-term investments (\$.....0)..... | 3,243,528 | | 3,243,528 | 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)..... | 50,231,006 | 0 | 50,231,006 | 47,621,776 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | 343,395 | | 343,395 | 246,674 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 1,569,191 | | 1,569,191 | 1,732,981 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 8,247,121 | 62,057 | 8,185,065 | 7,598,954 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 585,376 | | 585,376 | 124,377 |
| 16.2 Funds held by or deposited with reinsured companies..... | 246,749 | | 246,749 | 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..... | 406,580 | | 406,580 | 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..... | 701,083 | | 701,083 | 2,603,295 |
| 24. Health care (\$.....0) and other amounts receivable..... | | | 0 | |
| 25. Aggregate write-ins for other than invested assets..... | 84,455 | 7,930 | 76,525 | 96,165 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 62,414,956 | 69,987 | 62,344,969 | 60,484,278 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | 0 | |
| 28. Total (Lines 26 and 27)..... | 62,414,956 | 69,987 | 62,344,969 | 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. Miscellaneous receivables..... | 29,052 | | 29,052 | 49,008 |
| 2502. Commissions receivable..... | 27,600 | | 27,600 | 27,411 |
| 2503. Insured deductible recoverable..... | 22,224 | 2,500 | 19,724 | 11,587 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 5,578 | 5,430 | 148 | 8,159 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 84,455 | 7,930 | 76,525 | 96,165 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....2,910,960)..... | 10,791,738 | 10,600,311 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | | |
| 3. Loss adjustment expenses..... | 2,355,458 | 2,131,866 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 390,054 | 319,221 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 347,301 | 549,597 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 138,722 | 155,749 |
| 7.1 Current federal and foreign income taxes (including \$.....(2,514) on realized capital gains (losses))..... | 20,587 | 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 \$.....10,582,019 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)..... | 4,193,886 | 4,553,938 |
| 10. Advance premium..... | 1,240 | 3,462 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | | |
| 11.2 Policyholders..... | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | 2,802,433 | 1,892,363 |
| 13. Funds held by company under reinsurance treaties..... | 20,959,990 | 20,936,082 |
| 14. Amounts withheld or retained by company for account of others..... | 183,032 | 162,570 |
| 15. Remittances and items not allocated..... | | |
| 16. Provision for reinsurance (including \$.....0 certified)..... | 134,711 | |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates..... | | |
| 18. Drafts outstanding..... | | |
| 19. Payable to parent, subsidiaries and affiliates..... | 28,056 | 53,882 |
| 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)..... | 42,347,207 | 41,396,812 |
| 27. Protected cell liabilities..... | | |
| 28. Total liabilities (Lines 26 and 27)..... | 42,347,207 | 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)..... | 10,497,762 | 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)..... | 19,997,762 | 19,087,466 |
| 38. Totals (Page 2, Line 28, Col. 3)..... | 62,344,969 | 60,484,278 |

DETAILS OF WRITE-INS

| | | |
|--|---|---|
| 2501. Payable to insureds for deductible payments overpayment..... | 0 | 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 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct..... (written \$.....20,297,452)..... | 21,964,595 | 25,704,588 | 34,413,209 |
| 1.2 Assumed..... (written \$.....7,795,231)..... | 7,995,681 | 6,957,331 | 9,374,257 |
| 1.3 Ceded..... (written \$.....21,612,162)..... | 23,119,704 | 26,108,763 | 34,992,560 |
| 1.4 Net..... (written \$.....6,480,521)..... | 6,840,573 | 6,553,157 | 8,794,906 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....3,524,678): | | | |
| 2.1 Direct..... | 7,757,884 | 14,202,260 | 20,174,621 |
| 2.2 Assumed..... | 3,913,532 | 3,726,926 | 5,143,951 |
| 2.3 Ceded..... | 8,428,548 | 14,385,740 | 20,503,716 |
| 2.4 Net..... | 3,242,868 | 3,543,446 | 4,814,856 |
| 3. Loss adjustment expenses incurred..... | 913,340 | 815,598 | 1,086,636 |
| 4. Other underwriting expenses incurred..... | 2,060,297 | 1,921,812 | 2,444,999 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 6,216,504 | 6,280,856 | 8,346,490 |
| 7. Net income of protected cells..... | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 624,068 | 272,301 | 448,415 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 1,005,485 | 823,279 | 1,014,380 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....(2,514)..... | 10,469 | 3,579 | 6,284 |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 1,015,954 | 826,858 | 1,020,664 |
| OTHER INCOME | | | |
| 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..... | 5,397 | 31,367 | 40,177 |
| 14. Aggregate write-ins for miscellaneous income..... | (325,764) | (93,747) | (148,470) |
| 15. Total other income (Lines 12 through 14)..... | (320,367) | (62,380) | (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)..... | 1,319,656 | 1,036,779 | 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)..... | 1,319,656 | 1,036,779 | 1,360,786 |
| 19. Federal and foreign income taxes incurred..... | 217,103 | 245,479 | 376,600 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 1,102,553 | 791,300 | 984,186 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 19,087,466 | 19,959,697 | 19,959,697 |
| 22. Net income (from Line 20)..... | 1,102,553 | 791,300 | 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..... | (2,389) | (23,509) | (246,287) |
| 27. Change in nonadmitted assets..... | (55,158) | 223,854 | 289,870 |
| 28. Change in provision for reinsurance..... | (134,711) | (3,002) | |
| 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)..... | 910,296 | 988,643 | (872,231) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 19,997,762 | 20,948,340 | 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..... | 28,388 | 110,782 | 133,798 |
| 1402. Funds held interest..... | (354,151) | (204,529) | (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)..... | (325,764) | (93,747) | (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 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 6,918,016 | 3,770,594 | 9,223,298 |
| 2. Net investment income..... | 1,047,094 | 1,065,111 | 1,326,880 |
| 3. Miscellaneous income..... | (320,367) | (62,380) | (108,293) |
| 4. Total (Lines 1 through 3)..... | 7,644,743 | 4,773,325 | 10,441,885 |
| 5. Benefit and loss related payments..... | 3,708,100 | 3,193,431 | 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..... | 2,898,534 | 2,510,300 | 3,159,301 |
| 8. Dividends paid to policyholders..... | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....(2,514) tax on capital gains (losses)..... | 231,774 | 165,423 | 636,563 |
| 10. Total (Lines 5 through 9)..... | 6,838,408 | 5,869,154 | 8,259,511 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 806,335 | (1,095,829) | 2,182,373 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 4,202,078 | 8,776,887 | 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..... | | | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 4,202,078 | 8,776,887 | 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)..... | (13,663,056) | 1,614,067 | 4,968,479 |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | | | |
| 16.2 Capital and paid in surplus, less treasury stock..... | | | |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | | |
| 16.5 Dividends to stockholders..... | | | 1,900,000 |
| 16.6 Other cash provided (applied)..... | 1,933,272 | (2,144,381) | (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)..... | 1,933,272 | (2,144,381) | (5,483,326) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)..... | (10,923,449) | (1,626,143) | 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)..... | 3,243,528 | 10,873,309 | 14,166,978 |

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

| | | | |
|---------|--|--|--|
| 20.0001 | | | |
|---------|--|--|--|

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting practices, impact of NAIC/state differences

The Quarterly Statement of Triumphe 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 # | 09-30-2018 | 12-31-2017 |
|--|--------|----------|------------|----------------------|----------------------|
| 1. Net income state basis | XXX | XXX | XXX | \$ 1,102,553 | \$ 984,186 |
| 2. Effect of state prescribed | | | | - | - |
| 3. Effect of state permitted practices | | | | - | - |
| 4. Net income, NAIC SAP | XXX | XXX | XXX | <u>\$ 1,102,553</u> | <u>\$ 984,186</u> |
| 5. Statutory surplus state basis | XXX | XXX | XXX | \$ 19,997,762 | \$ 19,087,466 |
| 6. Effect of state prescribed | | | | - | - |
| 7. Effect of state permitted practices | | | | - | - |
| 8. Statutory surplus, NAIC SAP | XXX | XXX | XXX | <u>\$ 19,997,762</u> | <u>\$ 19,087,466</u> |

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 nine months ended September 30, 2018.

3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 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 | \$ | (202,034) |
| 2. 12 months or longer | | (182,680) |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 months | \$ | 15,969,876 |
| 2. 12 months or longer | | 3,625,024 |

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 September 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 September 30, 2018 or at December 31, 2017.

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 2018 and 2017, respectively.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities during the three months ended September 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 September 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 | \$ 46,600,609 | \$ 46,987,477 | \$ 2,132,899 | \$ 44,467,710 | \$ - | \$ - | \$ - |
| Preferred stock | - | - | - | - | - | - | - |
| Common stock | - | - | - | - | - | - | - |
| Cash, cash equivalents & short-term investments | 3,243,528 | 3,243,528 | 3,243,528 | - | - | - | - |
| Totals | \$ 49,844,137 | \$ 50,231,005 | \$ 5,376,427 | \$ 44,467,710 | \$ - | \$ - | \$ - |

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 | \$ 47,898,300 | \$ 47,621,776 | \$ 16,100,658 | \$ 31,797,642 | \$ - | \$ - | \$ - |

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 November 9, 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 September 30, 2018, \$2,925,663 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$9,509,421 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$297,093 favorable prior year development since December 31, 2017 to September 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.

Note 28 – Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 No

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

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

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 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

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 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. 1042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No

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

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

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

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

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

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

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

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

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 No

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

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 No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 700,727

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
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
- 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 Prior Year End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|----|--|---|
| \$ | 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
- 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 No

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|---|
| Key Bank | PO Box 6717, Cleveland, OH 44101 |
| US Bank | Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102 |
| Bank of New York Mellon | 1 Wall Street, New York, NY 10286 |

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

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

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

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

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|-------------------------|---------------------|--|
| US Bank | Bank of New York Mellon | 09/17/2018 | Consolidate investments across all AFG insurance companies at one bank |

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

| 1 Name of Firm or Individual | 2 Affiliation |
|---------------------------------------|------------------|
| 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

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

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|---|---------------------------------------|------------------------------------|----------------------|--|
| 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 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

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 Maximum 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 | 0 |
| Total | XXX | XXX | 0 | 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 |
|------------------------------|-----------------|--|----------------------------------|---------------------------|---|--|
| U.S. Insurers | | | | | | |
| 21415..... | 42-0234980..... | Employers Mutual Casualty Co..... | IA..... | Authorized..... | ..... | ..... |
| 26921..... | 22-2005057..... | Everest Re U.S. Group..... | NJ..... | Authorized..... | ..... | ..... |
| All Other Insurers | | | | | | |
| 00000..... | AA-1126004..... | Lloyd's of London Syndicate #4444..... | GBR..... | Authorized..... | ..... | ..... |

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.....L..... | | 174,342 | 244,688 | 52,769 | 12,807 | 174,342 | 185,485 |
| 2. Alaska.....AK.....L..... | | 560,747 | 490,205 | 157 | 824 | 180,500 | 82,180 |
| 3. Arizona.....AZ.....L..... | | 282,638 | 472,796 | 623,960 | 238,082 | 520,899 | 324,225 |
| 4. Arkansas.....AR.....L..... | | 307,532 | 381,026 | 118,571 | 666,367 | 354,627 | 319,361 |
| 5. California.....CA.....L..... | | 563,816 | 2,403,629 | 348,921 | 342,913 | 933,694 | 836,263 |
| 6. Colorado.....CO.....L..... | | 759,288 | 409,237 | 88,515 | 38,834 | 279,593 | 153,318 |
| 7. Connecticut.....CT.....L..... | | 923,689 | 1,233,583 | 131,374 | 35,477 | 566,390 | 284,208 |
| 8. Delaware.....DE.....L..... | | 33,094 | 255,948 | 104,453 | 30,975 | 324,253 | 85,995 |
| 9. District of Columbia.....DC.....L..... | | | | | | | |
| 10. Florida.....FL.....L..... | | 367,720 | 1,521,257 | 744,949 | 1,317,182 | 570,152 | 1,380,414 |
| 11. Georgia.....GA.....L..... | | 1,333,741 | 2,056,293 | 406,867 | 231,469 | 1,793,799 | 1,420,942 |
| 12. Hawaii.....HI.....L..... | | | | | | | |
| 13. Idaho.....ID.....L..... | | 1,146,635 | 100,009 | 34,405 | 51,441 | 245,147 | 131,554 |
| 14. Illinois.....IL.....L..... | | 740,315 | 1,440,680 | 249,487 | 410,839 | 1,070,849 | 903,849 |
| 15. Indiana.....IN.....L..... | | 573,951 | 360,926 | 152,151 | 160,348 | 1,019,696 | 1,075,077 |
| 16. Iowa.....IA.....L..... | | 488,013 | 163,227 | 13,900 | 15,933 | 118,829 | 25,064 |
| 17. Kansas.....KS.....L..... | | 1,037,524 | 1,233,042 | 244,754 | 249,626 | 1,421,229 | 1,396,809 |
| 18. Kentucky.....KY.....L..... | | 960,115 | 991,782 | 201,875 | 80,233 | 1,013,980 | 476,113 |
| 19. Louisiana.....LA.....L..... | | 208,471 | 236,171 | | 1,544 | 93,688 | 46,886 |
| 20. Maine.....ME.....L..... | | | | | | 22,487 | 25,909 |
| 21. Maryland.....MD.....L..... | | 417,630 | 358,975 | 868,020 | 332,800 | 588,304 | 1,005,959 |
| 22. Massachusetts.....MA.....L..... | | | | | | | |
| 23. Michigan.....MI.....N..... | | | | | | | |
| 24. Minnesota.....MN.....L..... | | 299,922 | 109,619 | 65,419 | 380,374 | 408,873 | 475,786 |
| 25. Mississippi.....MS.....L..... | | 409,148 | 518,794 | 187,256 | 44,027 | 314,986 | 193,612 |
| 26. Missouri.....MO.....L..... | | 1,220,198 | 1,093,548 | 575,490 | 508,621 | 2,462,456 | 2,538,048 |
| 27. Montana.....MT.....L..... | | 9,622 | 1,877,017 | 960,677 | 614,063 | 252,395 | 729,418 |
| 28. Nebraska.....NE.....L..... | | 348,831 | 271,366 | 224,517 | 102,853 | 400,488 | 220,354 |
| 29. Nevada.....NV.....L..... | | 330,798 | 235,132 | 35,824 | 47,141 | 155,433 | 110,948 |
| 30. New Hampshire.....NH.....L..... | | 251,879 | 351,320 | 115,824 | 19,734 | 176,239 | 139,500 |
| 31. New Jersey.....NJ.....N..... | | | | | | | |
| 32. New Mexico.....NM.....L..... | | | | | | | |
| 33. New York.....NY.....N..... | | | | | | | |
| 34. North Carolina.....NC.....L..... | | 943,663 | 1,395,217 | 520,382 | 688,052 | 1,579,309 | 1,662,737 |
| 35. North Dakota.....ND.....L..... | | | 10,432 | 3,097 | | 741 | 730 |
| 36. Ohio.....OH.....L..... | | 154 | 50,394 | 9,406 | (82,071) | 2,992 | 2,141 |
| 37. Oklahoma.....OK.....L..... | | 603,204 | 1,060,110 | 818,510 | 259,643 | 1,063,433 | 1,045,914 |
| 38. Oregon.....OR.....L..... | | 49,774 | 63,385 | 3,528 | 34,775 | 60,005 | 79,153 |
| 39. Pennsylvania.....PA.....L..... | | 722,314 | 1,155,132 | 360,337 | 561,941 | 1,237,989 | 1,571,405 |
| 40. Rhode Island.....RI.....L..... | | 14,090 | | | | 1,886 | |
| 41. South Carolina.....SC.....L..... | | 135,269 | 280,962 | 86,392 | 125,153 | 483,514 | 513,245 |
| 42. South Dakota.....SD.....L..... | | 208,401 | 511,967 | 710,806 | 286,859 | 232,761 | 740,404 |
| 43. Tennessee.....TN.....L..... | | 486,248 | 561,800 | 19,766 | 85,188 | 638,741 | 613,841 |
| 44. Texas.....TX.....L..... | | 1,195,882 | 2,241,902 | 474,098 | 956,187 | 1,946,154 | 2,410,582 |
| 45. Utah.....UT.....L..... | | 1,199,164 | 535,013 | 89,285 | 6,059 | 531,103 | 231,391 |
| 46. Vermont.....VT.....L..... | | | | | | | |
| 47. Virginia.....VA.....L..... | | 478,960 | 1,150,948 | 494,145 | 508,231 | 1,606,112 | 2,098,528 |
| 48. Washington.....WA.....L..... | | (44) | 30,059 | 8,257 | 51,194 | 9,725 | 12,570 |
| 49. West Virginia.....WV.....L..... | | 56,417 | 110,636 | 7,412 | 20,245 | 148,773 | 114,784 |
| 50. Wisconsin.....WI.....L..... | | 454,296 | 160,832 | 25,848 | 37,966 | 84,227 | 109,833 |
| 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 | 0 |
| 59. Totals..... | XXX | 20,297,452 | 28,129,059 | 10,181,405 | 9,473,926 | 25,090,794 | 25,774,533 |

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**

| | Domiciliary Location | FEIN | NAIC Co. Code |
|--|-----------------------------|-------------|----------------------|
| American Financial Group, Inc. | OH | 31-1544320 | |
| American Financial Capital Trust II | DE | 31-6549738 | |
| American Financial Capital Trust III | DE | 16-6543606 | |
| American Financial Capital Trust IV | DE | 16-6543609 | |
| American Financial Enterprises, Inc. | CT | 31-0996797 | |
| American Money Management Corporation | OH | 31-0828578 | |
| American Real Estate Capital Company, LLC | OH | 27-1577326 | |
| Mid-Market Capital Partners, LLC | DE | 27-2829629 | |
| APU Holding Company | OH | 41-2112001 | |
| American Premier Underwriters, Inc. | PA | 23-6000765 | |
| Lehigh Valley Railroad Company | PA | 13-6400464 | |
| Pennsylvania Lehigh Oil & Gas Holdings LLC | PA | 46-1665396 | |
| Magnolia Alabama Holdings, Inc. | DE | 20-1548213 | |
| Magnolia Alabama Holdings LLC | AL | 20-1574094 | |
| Michigan Oil & Gas Holdings, LLC | MI | 46-1852532 | |
| Ohio Oil & Gas Holdings, LLC | OH | 46-1480078 | |
| The Owasco River Railway, Inc. | NY | 13-6021353 | |
| PCC Technical Industries, Inc. | DE | 76-0080537 | |
| Penn Towers, Inc. | PA | 23-1537928 | |
| Pennsylvania Oil & Gas Holdings, LLC | PA | 46-3246684 | |
| Pennsylvania-Reading Seashore Lines (66.67%) | NJ | 23-6000766 | |
| Pittsburgh and Cross Creek Railroad Company (83%) | PA | 23-6207599 | |
| Waynesburg Southern Railroad Company | PA | 23-1675796 | |
| GAI Insurance Company, Ltd. * | BMU | 98-1073776 | |
| Great American Specialty & Affinity Limited | GBR | | |
| Hangar Acquisition Corp. | OH | 31-1446308 | |
| Premier Lease & Loan Services Insurance Agency, Inc. | WA | 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**

| | Domiciliary Location | FEIN | NAIC Co. Code |
|--|-----------------------------|-------------|----------------------|
| American Financial Group, Inc. | OH | 31-1544320 | |
| Great American Financial Resources, Inc. ^ | DE | 06-1356481 | |
| AAG Insurance Agency, Inc. | KY | 31-1422717 | |
| Ceres Group, Inc. | DE | 34-1017531 | |
| Continental General Corporation | NE | 47-0717079 | |
| QQAgency of Texas, Inc. | TX | 34-1947042 | |
| Great American Advisors, Inc. | OH | 31-1395344 | |
| Great American Life Insurance Company * | OH | 13-1935920 | 63312 |
| Annuity Investors Life Insurance Company * | OH | 31-1021738 | 93661 |
| Bay Bridge Marina Hemingway's Restaurant, LLC (85%) | MD | 27-4078277 | |
| 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 | |
| Triumphe 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

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**

| | Domiciliary Location | FEIN | NAIC Co. Code |
|---|-----------------------------|-------------|----------------------|
| 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 | | |
| Financidora 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, 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 | |

* 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

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) | * |
| Members | | | | | | | | | | | | | | | |
| | | | 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 | |
| | | | | | | | Great American Specialty & Affinity Limited | GBR | NIA | APU Holding Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | 31-1446308.. | | | | Hangar Acquisition Corp. | OH | NIA | APU Holding Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | | | | | Premier Lease & Loan Services Insurance Agency, Inc. | WA | NIA | APU Holding Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | 91-1242743.. | | | | | | | | | | | | |
| | | | 91-1508644.. | | | | Premier Lease & Loan Services of Canada, Inc. | WA | NIA | APU Holding Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | 31-1262960.. | | | | Risiko Management Corporation | DE | NIA | APU Holding Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | 31-0823725.. | | | | 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. | N | 2 |
| | | | 98-0606803.. | | | | GAI Holding Bermuda Ltd | BMU | NIA | GAI Australia Pty Ltd | Ownership | 30.000 | American Financial Group, Inc. | N | 2 |
| | | | 98-0556144.. | | | | GAI Indemnity, Ltd | GBR | IA | GAI Holding Bermuda Ltd | Ownership | 100.000 | American Financial Group, Inc. | N | |

Q12

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..... | |
| | | | 98-0412245.. | | | | 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..... | |
| | | | 98-0431601.. | | | | Orca Services A/S..... | DNK..... | NIA..... | Neon Holdings (U.K.) Limited..... | Ownership..... | ...89.400 | 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..... | 5..... |
| | | | | | | | Neon Employee Ownership LLC..... | DE..... | NIA..... | Helium Holdings Limited..... | Ownership..... | ...23.400 | ..... | ...N..... | 5..... |
| | | | | | | | GAI Australia Pty Ltd..... | AUS..... | NIA..... | Neon Employee Ownership LLC..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | 5..... |
| | | | 06-1356481.. | | | | Great American Financial Resources, Inc..... | DE..... | NIA..... | American Financial Group, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | 1..... |
| | | | 31-1422717.. | | | | AAG Insurance Agency, Inc..... | KY..... | NIA..... | Great American Financial Resources, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 34-1017531.. | | | | Ceres Group, Inc..... | DE..... | NIA..... | Great American Financial Resources, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 47-0717079.. | | | | Continental General Corporation..... | NE..... | NIA..... | Ceres Group, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 34-1947042.. | | | | QQAgency of Texas, Inc..... | TX..... | NIA..... | Ceres Group, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 31-1395344.. | | | | Great American Advisors, Inc..... | OH..... | NIA..... | Great American Financial Resources, 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..... | |
| | | | 27-4078277.. | | | | Bay Bridge Marina Hemingway's Restaurant, LLC | MD..... | NIA..... | Great American Life Insurance Company..... | Ownership..... | ...85.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 27-0513333.. | | | | Bay Bridge Marina Management..... | MD..... | NIA..... | Great American Life Insurance Company..... | Ownership..... | ...85.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 20-1246122.. | | | | Brothers Management, LLC..... | FL..... | NIA..... | Great American Life Insurance Company..... | Ownership..... | ...99.000 | American Financial Group, Inc..... | ...Y..... | |
| | | | 81-3737639.. | | | | Charleston Harbor Fishing, LLC..... | SC..... | NIA..... | Great American Life Insurance Company..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |
| | | | 47-5618395.. | | | | GA Key Lime, LLC..... | OH..... | NIA..... | Great American Life Insurance Company..... | Ownership..... | ...50.000 | American Financial Group, Inc..... | ...N..... | 2..... |
| | | | 47-5618395.. | | | | GA Key Lime, LLC..... | OH..... | NIA..... | Great American Insurance Company..... | Ownership..... | ...50.000 | American Financial Group, Inc..... | ...N..... | 2..... |
| | | | 20-4604276.. | | | | 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 | 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) | * |
| | | | 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 | |
| 0084 | American Financial Group, Inc. | 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 | |
| 0084 | American Financial Group, Inc. | 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 | |
| 0084 | American Financial Group, Inc. | 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 | |
| 0084 | American Financial Group, Inc. | 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 | |
| | | | 36-4670968 | | | | Commercial For Hire Transportation Purchasing Group | SC | NIA | National Interstate Insurance Agency, Inc. | Management | | American Financial Group, Inc. | N | 4 |
| 0084 | American Financial Group, Inc. | 32620 | 34-1607395 | | | | National Interstate Insurance Company | OH | UDP | National Interstate Corporation | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 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 | |
| 0084 | American Financial Group, Inc. | 41106 | 95-3623282 | | | | Triumphe Casualty Company | OH | RE | National Interstate Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 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 | 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) | * |
| | | | 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..... | |
| | | | | | | | Financidora 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..... | |
| | | | | | | | Foreign Credit Insurance Association..... | NY..... | OTH..... | Great American Insurance Company..... | Management..... | | American Financial Group, Inc..... | ...N..... | 3..... |
| | | | 81-0814136.. | | | | 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 | 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) | * |
| | | | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| | | | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| 0084 | 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..... | |
| | | | 31-0728327.. | | | | Three East Fourth, Inc..... | OH..... | NIA..... | American Financial Group, Inc..... | Ownership..... | ...100.000 | American Financial Group, Inc..... | ...N..... | |

Q12.4

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) | * |
| Aster | | | | | | | | | | | | | | | |
| 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 | Company is affiliated but not owned. | | | | | | | | | | | | | | |
| 5 | 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 Ownershp LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd. | | | | | | | | | | | | | | |

Q12.5

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..... | | | 0.000 | |
| 2. Allied lines..... | | | 0.000 | |
| 3. Farmowners multiple peril..... | | | 0.000 | |
| 4. Homeowners multiple peril..... | | | 0.000 | |
| 5. Commercial multiple peril..... | | | 0.000 | |
| 6. Mortgage guaranty..... | | | 0.000 | |
| 8. Ocean marine..... | | | 0.000 | |
| 9. Inland marine..... | | | 0.000 | |
| 10. Financial guaranty..... | | | 0.000 | |
| 11.1. Medical professional liability - occurrence..... | | | 0.000 | |
| 11.2. Medical professional liability - claims-made..... | | | 0.000 | |
| 12. Earthquake..... | | | 0.000 | |
| 13. Group accident and health..... | | | 0.000 | |
| 14. Credit accident and health..... | | | 0.000 | |
| 15. Other accident and health..... | | | 0.000 | |
| 16. Workers' compensation..... | 20,338,963 | 6,338,858 | .31.166 | .48.661 |
| 17.1 Other liability-occurrence..... | 23,438 | (69,082) | (.294.737) | .27.024 |
| 17.2 Other liability-claims made..... | | | 0.000 | |
| 17.3 Excess workers' compensation..... | | | 0.000 | |
| 18.1 Products liability-occurrence..... | | | 0.000 | |
| 18.2 Products liability-claims made..... | | | 0.000 | |
| 19.1, 19.2 Private passenger auto liability..... | 181,662 | 356,854 | 196.439 | 153.279 |
| 19.3, 19.4 Commercial auto liability..... | 3,287 | 42,357 | 1,288.567 | 109.721 |
| 21. Auto physical damage..... | 1,417,245 | 1,088,896 | .76.832 | .69.338 |
| 22. Aircraft (all perils)..... | | | 0.000 | |
| 23. Fidelity..... | | | 0.000 | |
| 24. Surety..... | | | 0.000 | |
| 26. Burglary and theft..... | | | 0.000 | |
| 27. Boiler and machinery..... | | | 0.000 | |
| 28. Credit..... | | | 0.000 | |
| 29. International..... | | | 0.000 | |
| 30. Warranty..... | | | 0.000 | |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0.000 | |
| 35. Totals..... | 21,964,595 | 7,757,884 | .35.320 | .55.252 |

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 | 2 | 3 |
|--|--------------------|-------------------------|----------------------------|
| | Current Quarter | Current Year to Date | 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..... | 2,854,712 | 20,395,433 | 23,025,893 |
| 17.1 Other liability-occurrence..... | (67) | (1,374) | 73,253 |
| 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..... | (973) | (11,676) | 560,315 |
| 19.3 19.4 Commercial auto liability..... | 75 | (453) | 9,664 |
| 21. Auto physical damage..... | (5,311) | (84,478) | 4,459,934 |
| 22. Aircraft (all perils)..... | | | |
| 23. Fidelity..... | | | |
| 24. Surety..... | | | |
| 26. Burglary and theft..... | | | |
| 27. Boiler and machinery..... | | | |
| 28. Credit..... | | | |
| 29. International..... | | | |
| 30. Warranty..... | | | |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0 |
| 35. Totals..... | 2,848,436 | 20,297,452 | 28,129,059 |

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|---|--|--|--|--|---|--|--------------------------------------|--|---|---|--|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2018 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
| 1. 2015 + Prior..... | 2,330 | 2,997 | 5,327 | 1,223 | 2 | 1,225 | 1,579 | 6 | 2,216 | 3,801 | 472 | (773) | (301) |
| 2. 2016..... | 1,012 | 1,952 | 2,964 | 532 | 7 | 539 | 885 | 7 | 1,533 | 2,425 | 405 | (405) | 0 |
| 3. Subtotals 2016 + Prior..... | 3,342 | 4,949 | 8,291 | 1,755 | 9 | 1,764 | 2,464 | 13 | 3,749 | 6,226 | 877 | (1,178) | (301) |
| 4. 2017..... | 1,148 | 3,293 | 4,441 | 1,074 | 85 | 1,159 | 1,054 | 33 | 2,196 | 3,283 | 980 | (979) | 1 |
| 5. Subtotals 2017 + Prior..... | 4,490 | 8,242 | 12,732 | 2,829 | 94 | 2,923 | 3,518 | 46 | 5,945 | 9,509 | 1,857 | (2,157) | (300) |
| 6. 2018..... | XXX | XXX | XXX | XXX | 815 | 815 | XXX | 895 | 2,743 | 3,638 | XXX | XXX | XXX |
| 7. Totals..... | 4,490 | 8,242 | 12,732 | 2,829 | 909 | 3,738 | 3,518 | 941 | 8,688 | 13,147 | 1,857 | (2,157) | (300) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 19,087 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1. ....41.4 % | 2. ....(26.2)% | 3. ....(2.4)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. ....(1.6)% |

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | Response |
|--|-----------------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | 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:



Overflow Page for Write-Ins

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..... | 5,430 | 5,430 | 0 | |
| 2505. Structured settlements - annuities..... | 148 | | 148 | 8,159 |
| 2597. Summary of remaining write-ins for Line 25..... | 5,578 | 5,430 | 148 | 8,159 |

Triumphe 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 |

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 33,454,798 | 38,665,320 |
| 2. Cost of bonds and stocks acquired..... | 17,865,134 | 7,162,819 |
| 3. Accrual of discount..... | 35,955 | 82,709 |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | 7,955 | 9,667 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 4,202,079 | 12,131,298 |
| 7. Deduct amortization of premium..... | 174,285 | 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)..... | 46,987,478 | 33,454,798 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 46,987,478 | 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 |
|--|--|--|--|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 43,327,013 | | 529,458 | (39,969) | 37,307,342 | 43,327,013 | 42,757,587 | 31,191,159 |
| 2. NAIC 2 (a)..... | 4,238,945 | | | (9,054) | 4,247,921 | 4,238,945 | 4,229,891 | 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..... | 47,565,959 | 0 | 529,458 | (49,023) | 41,555,263 | 47,565,959 | 46,987,478 | 33,454,798 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | | | | | | | 0 | |
| 9. NAIC 2..... | | | | | | | 0 | |
| 10. NAIC 3..... | | | | | | | 0 | |
| 11. NAIC 4..... | | | | | | | 0 | |
| 12. NAIC 5..... | | | | | | | 0 | |
| 13. NAIC 6..... | | | | | | | 0 | |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock..... | 47,565,959 | 0 | 529,458 | (49,023) | 41,555,263 | 47,565,959 | 46,987,478 | 33,454,798 |

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... |0 |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..... | 12,061,514 | 16,048,980 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 23,154,901 | 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)..... | 2,994,600 | 14,087,987 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 2,994,600 | 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

Sch. D - Pt. 3
NONE

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|---|---------------------------------|---|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | |
| 38373A | D9 4 | | GNR 2009-69 PV PAC 4.00 08/20/2039..... | 09/20/2018 | MBS Paydown..... | 487 | 487 | 512 | 506 | | 11 | | 11 | | 487 | | | 0 | 13 | 08/20/2039 | 1..... |
| 38379X | KD 1 | | GNR 2016-83 AP 3.00 10/20/2045..... | 09/20/2018 | MBS Paydown..... | 7,633 | 7,633 | 7,961 | 7,904 | | 8 | | 8 | | 7,633 | | | 0 | 153 | 10/20/2045 | 1..... |
| 0599999 | Total - Bonds - U.S. Government..... | | | | | 8,120 | 8,120 | 8,473 | 8,410 | 0 | 19 | 0 | 19 | 0 | 8,120 | 0 | 0 | 0 | 167 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 3128P7 | XX 6 | | FG C91594 3.00 01/01/2033..... | 09/15/2018 | MBS Paydown..... | 2,818 | 2,818 | 2,963 | 2,956 | | 31 | | 31 | | 2,818 | | | 0 | 56 | 01/01/2033 | 1..... |
| 3132J4 | H3 6 | | FG G30949 PT 3.50 08/01/2036..... | 09/15/2018 | MBS Paydown..... | 7,913 | 7,913 | 8,338 | 8,278 | | (60) | | (60) | | 7,913 | | | 0 | 172 | 08/01/2036 | 1..... |
| 3136A5 | BB 1 | | FNR 2012-40 PAC 2.00 09/25/40..... | 09/25/2018 | MBS Paydown..... | 477 | 477 | 479 | 478 | | (0) | | (0) | | 477 | | | 0 | 6 | 09/25/2040 | 1..... |
| 3136AC | A5 0 | | FNR 2013-18 PA PAC 2.00 11/25/2041..... | 09/25/2018 | MBS Paydown..... | 1,958 | 1,958 | 1,919 | 1,926 | | 0 | | 0 | | 1,958 | | | 0 | 26 | 11/25/2041 | 1..... |
| 3136AT | CK 8 | | FNR 2016-50 BN 3.00 02/25/2046..... | 09/25/2018 | MBS Paydown..... | 323 | 323 | 337 | 334 | | 32 | | 32 | | 323 | | | 0 | 6 | 02/25/2046 | 1..... |
| 3136AT | JR 6 | | FNR 2016-49 PA PAC 3.00 09/25/45..... | 09/25/2018 | MBS Paydown..... | 3,327 | 3,327 | 3,412 | 3,407 | | 5 | | 5 | | 3,327 | | | 0 | 66 | 09/25/2045 | 1..... |
| 3136AT | U8 5 | | FNR 2016-77 BA PAC 2.50 01/25/2045..... | 09/25/2018 | MBS Paydown..... | 12,917 | 12,917 | 13,369 | 13,283 | | 326 | | 326 | | 12,917 | | | 0 | 216 | 01/25/2045 | 1..... |
| 3136AU | RZ 6 | | FNR 2016-92 DA 3.00 02/25/2034..... | 09/25/2018 | MBS Paydown..... | 4,753 | 4,753 | 4,857 | 4,842 | | 63 | | 63 | | 4,753 | | | 0 | 91 | 02/25/2034 | 1..... |
| 3136AV | V9 7 | | FNR 2017-22 BE SEQ AD 3.50 08/25/40..... | 09/25/2018 | MBS Paydown..... | 3,061 | 3,061 | 3,181 | 3,169 | | (20) | | (20) | | 3,061 | | | 0 | 72 | 08/25/2040 | 1..... |
| 3136AW | JZ 1 | | FNR 2017-31 QA PAC 3.50 11/25/45..... | 09/25/2018 | MBS Paydown..... | 6,293 | 6,293 | 6,543 | 6,521 | | 116 | | 116 | | 6,293 | | | 0 | 146 | 11/25/2045 | 1..... |
| 3137A2 | PF 2 | | FHR 3766 HE PT 3.00 11/15/20..... | 09/15/2018 | MBS Paydown..... | 1,815 | 1,815 | 1,838 | 1,817 | | (1) | | (1) | | 1,815 | | | 0 | 36 | 11/15/2020 | 1..... |
| 3137B0 | DW 1 | | FHR 4183 ME 2.00 02/15/2042..... | 09/15/2018 | MBS Paydown..... | 23,445 | 23,445 | 23,705 | 23,681 | | 13 | | 13 | | 23,445 | | | 0 | 305 | 02/15/2042 | 1..... |
| 3137BC | GX 0 | | FHR 4360 KA 3.00 05/15/2040..... | 09/15/2018 | MBS Paydown..... | 8,548 | 8,548 | 8,895 | 8,844 | | 44 | | 44 | | 8,548 | | | 0 | 169 | 05/15/2040 | 1..... |
| 3137BR | 6T 7 | | FHR 4608 HA 2.50 06/15/2041..... | 09/15/2018 | MBS Paydown..... | 1,894 | 1,894 | 1,955 | 1,946 | | 16 | | 16 | | 1,894 | | | 0 | 33 | 06/15/2041 | 1..... |
| 3137BS | YX 5 | | FHR 4631 AC 3.50 08/15/2043..... | 09/15/2018 | MBS Paydown..... | 3,496 | 3,496 | 3,618 | 3,602 | | (42) | | (42) | | 3,496 | | | 0 | 85 | 08/15/2043 | 1..... |
| 3138ER | VP 2 | | FNCT PL AL9621 PT 4.00 01/01/37..... | 09/25/2018 | MBS Paydown..... | 3,169 | 3,169 | 3,378 | 3,346 | | (39) | | (39) | | 3,169 | | | 0 | 85 | 01/01/2037 | 1..... |
| 3138ES | B8 0 | | FNCT PL AL9962 PT 3.50 01/01/36..... | 09/25/2018 | MBS Paydown..... | 2,850 | 2,850 | 2,984 | 2,974 | | (52) | | (52) | | 2,850 | | | 0 | 68 | 01/01/2036 | 1..... |
| 31397U | RJ 0 | | FNR 2011-63 MV SEQ 3.50 07/25/24..... | 09/25/2018 | MBS Paydown..... | 27,028 | 27,028 | 27,902 | 27,031 | | 315 | | 315 | | 27,028 | | | 0 | 675 | 07/25/2024 | 1..... |
| 31417Y | SD 0 | | FNCI PT 3.50 09/01/2025..... | 09/25/2018 | MBS Paydown..... | 7,816 | 7,816 | 8,107 | 8,002 | | (162) | | (162) | | 7,816 | | | 0 | 182 | 09/01/2025 | 1..... |
| 31418A | AJ 7 | | FN MA0908 4.00 11/01/2031..... | 09/25/2018 | MBS Paydown..... | 4,644 | 4,644 | 4,911 | 4,890 | | (22) | | (22) | | 4,644 | | | 0 | 125 | 11/01/2031 | 1..... |
| 31418A | F2 9 | | FN MA1084 3.50 06/01/2032..... | 09/25/2018 | MBS Paydown..... | 7,691 | 7,691 | 8,231 | 8,206 | | 1,058 | | 1,058 | | 7,691 | | | 0 | 179 | 06/01/2032 | 1..... |
| 31418A | HQ 4 | | FN MA1138 3.50 08/01/2032..... | 09/25/2018 | MBS Paydown..... | 21,013 | 21,013 | 22,431 | 22,356 | | (5) | | (5) | | 21,013 | | | 0 | 485 | 08/01/2032 | 1..... |
| 31418B | 7E 0 | | FN MA2692 PT 3.50 07/01/2036..... | 09/25/2018 | MBS Paydown..... | 6,077 | 6,077 | 6,404 | 6,364 | | 71 | | 71 | | 6,077 | | | 0 | 142 | 07/01/2036 | 1..... |
| 57419R | GH 2 | | MD ST CMNTY DEV ADMIN A 4.00 07/01/2043..... | 09/01/2018 | MBS Paydown..... | 5,332 | 5,332 | 5,332 | 5,332 | | 0 | | 0 | | 5,332 | | | 0 | 143 | 07/01/2043 | 1FE..... |
| 60416Q | GC 2 | | MINNESOTA ST HSG FIN A 2.80 02/01/2045..... | 09/01/2018 | MBS Paydown..... | 11,233 | 11,233 | 11,233 | 11,233 | | 0 | | 0 | | 11,233 | | | 0 | 196 | 02/01/2045 | 1FE..... |
| 60416Q | GQ 1 | | MN HSG FIN AGY A 2.93 03/01/2047..... | 09/01/2018 | MBS Paydown..... | 7,126 | 7,126 | 7,126 | 7,126 | | 0 | | 0 | | 7,126 | | | 0 | 132 | 03/01/2047 | 1FE..... |
| 63968M | RE 1 | | NE INVESTMENT FIN A 4.00 09/01/2048..... | 09/01/2018 | Paydown..... | 20,000 | 20,000 | 21,277 | | | (104) | | (104) | | 20,000 | | | 0 | 340 | 09/01/2048 | 1FE..... |
| 647200 | X6 6 | | NM MTGE FIN SFM C I 4.50 10/01/2043..... | 09/01/2018 | MBS Paydown..... | 13,214 | 13,214 | 13,742 | 13,725 | | (256) | | (256) | | 13,214 | | | 0 | 406 | 10/01/2043 | 1FE..... |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | 220,228 | 220,228 | 228,468 | 205,670 | 0 | 1,325 | 0 | 1,325 | 0 | 220,228 | 0 | 0 | 0 | 4,640 | XXX | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 46637V | AA 3 | | JPTep 2012-2 A SEQ 3.00 09/17/42..... | 09/17/2018 | MBS Paydown..... | 20,233 | 20,233 | 19,879 | 19,904 | | 54 | | 54 | | 20,233 | | | 0 | 396 | 09/17/2042 | 1FE..... |
| 48250W | AB 1 | | KKR 14 A1B CLO SSNR 3.06 07/15/2028..... | 08/23/2018 | Distribution..... | 20,000 | 20,000 | 20,000 | 20,001 | | (0) | | (0) | | 20,001 | | (1) | (1) | 517 | 07/15/2028 | 1Z..... |
| 48274L | AG 6 | | KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026..... | 08/15/2018 | MBS Paydown..... | 149,342 | 149,342 | 149,342 | 149,206 | | 108 | | 108 | | 149,342 | | | 0 | 3,360 | 05/15/2026 | 1FE..... |
| 82652K | AA 2 | | SRFC 2017-1A A ABS SNR 2.91 03/20/34..... | 09/20/2018 | MBS Paydown..... | 56,530 | 56,530 | 56,526 | 56,527 | | 3 | | 3 | | 56,530 | | | 0 | 1,091 | 03/20/2034 | 1FE..... |
| 85022W | AA 2 | | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029..... | 09/25/2018 | MBS Paydown..... | 9,430 | 9,430 | 9,483 | 9,464 | | (29) | | (29) | | 9,430 | | | 0 | 191 | 04/25/2029 | 1FE..... |
| 92257A | AB 0 | | VCC 2018-1 A ABS SSNR 3.59 04/25/2048..... | 09/25/2018 | MBS Paydown..... | 45,574 | 45,576 | 45,561 | | | (6) | | (6) | | 45,574 | | | 0 | 659 | 04/25/2048 | 1FE..... |
| 3899999 | Total - Bonds - Industrial and Miscellaneous..... | | | | | 301,109 | 301,111 | 300,791 | 255,102 | 0 | 130 | 0 | 130 | 0 | 301,110 | 0 | (1) | (1) | 6,213 | XXX | XXX |

QE05

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 8399997. | Total - Bonds - Part 4..... | | | | | 529,457 | 529,459 | 537,732 | 469,182 | 0 | 1,474 | 0 | 1,474 | 0 | 529,458 | 0 | (1) | (1) | 11,020 | XXX | XXX |
| 8399999. | Total - Bonds..... | | | | | 529,457 | 529,459 | 537,732 | 469,182 | 0 | 1,474 | 0 | 1,474 | 0 | 529,458 | 0 | (1) | (1) | 11,020 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 529,457 | XXX | 537,732 | 469,182 | 0 | 1,474 | 0 | 1,474 | 0 | 529,458 | 0 | (1) | (1) | 11,020 | 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 Bank..... Cincinnati, OH..... | |0.400 |165 | ..... | .....164,210 |164,266 |161,585 | XXX |
| The Bank of New York Mellon..... New York, NY..... | |0.700 | ..... | ..... | ..... | ..... | .....77,344 | XXX |
| US Bank..... Wilmington, DE..... | SD..... | ..... | ..... | ..... | ..... | ..... | .....10,000 | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX |165 |0 |164,210 |164,266 |248,929 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX |165 |0 |164,210 |164,266 |248,929 | XXX |
| 0599999. Total Cash..... | XXX | XXX |165 |0 |164,210 |164,266 |248,929 | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--|---------|-----------------|------------------|---------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | | | |
| 825252 40 6 | INVESCO ADVISORS INC TREASURY PORTFOLIO INSTITUTIONAL CLASS..... | | 09/28/2018..... | 1.970 | | 2,979,590 | | |
| 97181C 50 6 | WILMINGTON US GOVT MMF SERVICE SHARE..... | SD..... | 09/30/2018..... | 1.230 | | 15,000 | | 62 |
| 31846V 41 9 | FIRST AMERICAN TREASURY OBLIG CL V..... | | 09/30/2018..... | 1.910 | | 10 | | 16 |
| 8599999 | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... | | | | | 2,994,600 | 0 | 78 |
| 8899999 | Total - Cash Equivalents..... | | | | | 2,994,600 | 0 | 78 |

QE13