



QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

Triumphe Casualty Company

NAIC Group Code.....84, 84	NAIC Company Code..... 41106	Employer's ID Number..... 95-3623282
(Current Period) (Prior Period)		
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	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286	330-659-8900
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286	330-659-8900
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek	330-659-8900 -5498
	(Name)	(Area Code) (Telephone Number) (Extension)
	Leah.Blazek@natl.com	330-659-8904
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Sue Ann Erhart	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	Shawn Vincent Los	Senior Vice President
Scott Edward Noerr	Vice President, Chief Information Officer	Matthew Jon Grimm	Vice President
Anthony Gerald Prinzo	Assistant Vice President	Jeannine Eileen Novak	Assistant Vice President
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Stephen Charles Beraha	Assistant Secretary		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David John Witzgall	Anthony Joseph Mercurio	David Lawrence Thompson Jr.	

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)	(Signature)	(Signature)
Anthony Joseph Mercurio	Sue Ann Erhart	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 8th day of May, 2020

a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	44,639,309		44,639,309	46,275,817
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 (\$.....84,675), cash equivalents (\$.....12,471,097) and short-term investments (\$.....0).....	12,555,772		12,555,772	8,783,939
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).....	57,195,081	0	57,195,081	55,059,756
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	267,776		267,776	276,012
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	818,973	5,435	813,537	1,258,989
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,069,927	104,764	11,965,162	6,662,480
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	469,513		469,513	225,412
16.2 Funds held by or deposited with reinsured companies.....	150,149		150,149	179,125
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.....	501,877	43,207	458,670	467,138
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.....	212		212	1,870,912
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	214,438	42,613	171,826	151,092
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	71,687,945	196,019	71,491,925	66,150,917
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	71,687,945	196,019	71,491,925	66,150,917

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. Receivable from insureds for deductible payments.....	179,643	42,613	137,031	85,116
2502. Miscellaneous receivables.....	27,460		27,460	37,880
2503. Commission receivables.....	7,335		7,335	28,096
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	214,438	42,613	171,826	151,092

Triumphe Casualty Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,132,301).....	.....11,511,112	.....11,380,265
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	.....2,583,945	.....2,609,173
4. Commissions payable, contingent commissions and other similar charges.....	.....369,342	.....409,034
5. Other expenses (excluding taxes, licenses and fees).....	.....633,734	.....558,606
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	.....202,950	.....200,032
7.1 Current federal and foreign income taxes (including \$.....4,039 on realized capital gains (losses)).....	.....155,376	.....52,634
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 \$.....13,776,668 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).....	.....5,103,892	.....4,914,537
10. Advance premium.....	.....3,259	.....4,141
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	.....2,102,272	.....1,684,829
13. Funds held by company under reinsurance treaties.....	.....25,801,188	.....23,704,013
14. Amounts withheld or retained by company for account of others.....	.....268,602	.....173,926
15. Remittances and items not allocated.....		.....256
16. Provision for reinsurance (including \$.....0 certified).....	.....101,356	.....19,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	.....1,920,803	.....44,186
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).....	.....50,757,831	.....45,754,631
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	.....50,757,831	.....45,754,631
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).....	.....11,234,094	.....10,896,286
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).....	.....20,734,094	.....20,396,286
38. Totals (Page 2, Line 28, Col. 3).....	.....71,491,925	.....66,150,917

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

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....11,397,673).....	6,739,056	6,584,938	26,185,782
1.2 Assumed..... (written \$.....2,791,047).....	2,606,915	2,506,140	10,484,188
1.3 Ceded..... (written \$.....11,545,381).....	6,891,988	6,782,969	26,954,994
1.4 Net..... (written \$.....2,643,339).....	2,453,984	2,308,108	9,714,976
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,212,907):			
2.1 Direct.....	4,810,535	3,480,160	11,536,753
2.2 Assumed.....	1,333,084	1,451,574	5,206,579
2.3 Ceded.....	5,023,152	3,791,645	12,341,960
2.4 Net.....	1,120,467	1,140,090	4,401,372
3. Loss adjustment expenses incurred.....	249,638	271,496	1,160,096
4. Other underwriting expenses incurred.....	828,145	720,717	2,858,600
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,198,250	2,132,302	8,420,068
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	255,734	175,806	1,294,908
INVESTMENT INCOME			
9. Net investment income earned.....	402,757	365,872	1,469,879
10. Net realized capital gains (losses) less capital gains tax of \$.....4,039.....	2,348	(245)	2,677
11. Net investment gain (loss) (Lines 9 + 10).....	405,105	365,627	1,472,557
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.....	25		25
14. Aggregate write-ins for miscellaneous income.....	(86,608)	(124,353)	(524,552)
15. Total other income (Lines 12 through 14).....	(86,583)	(124,353)	(524,527)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	574,256	417,080	2,242,937
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).....	574,256	417,080	2,242,937
19. Federal and foreign income taxes incurred.....	98,703	69,150	478,616
20. Net income (Line 18 minus Line 19) (to Line 22).....	475,553	347,930	1,764,321
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	20,396,286	18,683,725	18,683,725
22. Net income (from Line 20).....	475,553	347,930	1,764,321
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.....	(4,813)	(935)	70,380
27. Change in nonadmitted assets.....	(50,576)	(53,853)	(125,140)
28. Change in provision for reinsurance.....	(82,356)	(43,961)	3,000
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	337,808	249,182	1,712,561
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	20,734,094	18,932,907	20,396,286

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.....	6,050	6,030	24,433
1402. Interest from funds held.....	(92,658)	(130,383)	(548,986)
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).....	(86,608)	(124,353)	(524,552)
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

Triumphe Casualty Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	(1,801,639)	(531,583)	10,051,686
2. Net investment income.....	433,079	416,144	1,697,011
3. Miscellaneous income.....	(86,583)	(124,353)	(524,527)
4. Total (Lines 1 through 3).....	(1,455,142)	(239,791)	11,224,170
5. Benefit and loss related payments.....	1,204,743	1,191,329	4,022,757
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,064,657	954,490	3,652,904
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....4,039 tax on capital gains (losses).....			472,862
10. Total (Lines 5 through 9).....	2,269,400	2,145,819	8,148,522
11. Net cash from operations (Line 4 minus Line 10).....	(3,724,543)	(2,385,610)	3,075,648
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,624,268	1,846,300	9,922,844
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.....	98		
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,624,366	1,846,300	9,922,844
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,003,557	600,047	10,345,317
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....		250,000	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,003,557	850,047	10,345,317
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,620,809	996,253	(422,474)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	5,875,567	4,230,446	2,498,752
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	5,875,567	4,230,446	2,498,752
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).....	3,771,833	2,841,089	5,151,927
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	8,783,939	3,632,012	3,632,012
19.2 End of period (Line 18 plus Line 19.1).....	12,555,772	6,473,101	8,783,939

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

20.0001
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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 #	03-31-2020	12-31-2019
1. Net income state basis	XXX	XXX	XXX	\$ 475,553	\$ 1,764,321
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 475,553</u>	<u>\$ 1,764,321</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 20,734,094	\$ 20,396,286
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 20,734,094</u>	<u>\$ 20,396,286</u>

B. No significant change.

C. Accounting Policies

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. 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.

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 other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. The prospective adjustment method is used for all these securities.

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 Correction 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.
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 three months ended March 31, 2020.

NOTES TO FINANCIAL STATEMENTS

3. The Company does not have any loan-backed securities with an OTTI recognized during the three months ended March 31, 2020.

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	\$ (490,882)
	2.	12 months or longer	(81,744)
b.	The aggregate related fair value of securities with unrealized losses:		
	1.	Less than 12 months	\$ 10,519,035
	2.	12 months or longer	918,430

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 March 31, 2020. 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 – Q. 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

A – B. Not applicable as the Company does not invest in derivative instruments.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A - O. No significant change.

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 and Financial Instruments with Concentrations of Credit 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 2020.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2020.

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 Measurements

- A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value
 - 1. Items Measured and Reported at Fair Value by Levels 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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2020.

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities during the three months ended March 31, 2020.

3. Policy on Transfers Into and Out of Level 3

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, 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.

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects, as of March 31, 2020, 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	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 1,553,966	\$ 1,485,432	\$ 1,553,966	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	13,349,634	13,036,358	-	13,349,634	-	-	-
Residential MBS	9,001,382	9,020,251	-	9,001,382	-	-	-
Collateralized loan obligations	3,093,959	3,265,169	-	3,093,959	-	-	-
Asset backed securities	7,448,963	7,652,453	-	7,448,963	-	-	-
All other bonds	10,415,089	10,179,646	-	10,415,089	-	-	-
Total bonds	44,862,993	44,639,309	1,553,966	43,309,027	-	-	-
Cash, cash equivalents & short-term investments	12,555,772	12,555,772	12,555,772	-	-	-	-
Total	\$ 57,418,765	\$ 57,195,081	\$ 14,109,738	\$ 43,309,027	\$ -	\$ -	\$ -

D. Items for which Not Practicable to Determine Fair Values

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

Since March 31, 2020, the spread of COVID-19 has affected the international and national economy and credit markets and has interrupted normal business activities due to quarantines and other travel or health-related restrictions. As of the date of issuance of these financial statements, the full impact to the Company is unknown, but management expects continued interruptions to day-to-day business activities, impacts to claim and premium activity and decreases in the in the fair value of certain investments. As of the date of issuance, the outbreak is still evolving and thus there is significant uncertainty as to its ultimate impacts on the Company.

Subsequent events have been considered through May 8, 2020, the date of issuance of these financial statements. There were no other 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

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of December 31, 2019 were \$13,989,438. As of March 31, 2020, \$1,135,975 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$12,653,463 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$200,000 favorable prior year development since December 31, 2019 to March 31, 2020. The favorable development in 2020 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.

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

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.
American Empire Surplus Lines Insurance Company, Great American E & S Insurance Company, Great American Fidelity Insurance Company and Mid-Continent Excess and Surplus Insurance Company were re-domiciled from Delaware to Ohio.

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?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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	2 NAIC Company Code	3 State of Domicile
Name of Entity		

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

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?

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?
(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.

Yes ☒ No ☐

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

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

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

\$0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [] No [X]
- 14.2 If yes, please complete the following:

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

1 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
\$0	\$0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

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

Yes [] No [] N/A [X]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

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

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

\$0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
THE 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 [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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 invested assets?

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

Yes [] No [X]

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

1 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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a.

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes ☐ No ☒

20.

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

a.

The security was purchased prior to January 1, 2018.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d.

The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes ☐ No ☒

21.

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

a.

The security was purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes ☐ No ☒

Q07.2

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?

If yes, attach an explanation.

Yes [] No [X] N/A []

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?

If yes, attach an explanation.

Yes [] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	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.

Operating Percentages:

5.1

A&H loss percent

26.800%

5.2

A&H cost containment percent

3.900%

5.3

A&H expense percent excluding cost containment expenses

46.000%

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

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

\$ 0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

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

\$ 0

7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

7.1

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

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1120156.....	Lloyd's of London Syndicate #1686.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-1126727.....	Lloyd's of London Syndicate #0727.....	GBR.....	Authorized.....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		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
States, Etc.								
1.	Alabama.....AL	...L...	.....86,420	.....99,287	.....17,365	.....23,464	.....199,248	.....205,214
2.	Alaska.....AK	...L...		.....12,992	.....1,005	.....13,807	.....290,559	.....289,858
3.	Arizona.....AZ	...L...	.....54,860	.....746,311	.....48,502	.....(18,801)	.....1,114,425	.....731,317
4.	Arkansas.....AR	...L...	.....2,265,169	.....24,499	.....88,896	.....19,398	.....496,546	.....372,256
5.	California.....CA	...L...	.....1,395,258	.....343,527	.....37,334	.....72,511	.....1,469,117	.....1,139,569
6.	Colorado.....CO	...L...	.....(46,567)	.....(16,372)	.....133,621	.....5,943	.....826,341	.....549,359
7.	Connecticut.....CT	...L...	.....12,313	.....591,860	.....35,040	.....45,445	.....1,198,067	.....966,720
8.	Delaware.....DE	...L...			.....117,627	.....18,777	.....172,982	.....216,475
9.	District of Columbia.....DC	...L...						
10.	Florida.....FL	...L...	.....208,222	.....54,862	.....16,867	.....40,492	.....607,242	.....569,303
11.	Georgia.....GA	...L...	.....242,267	.....134,371	.....74,127	.....715,436	.....1,976,528	.....1,953,511
12.	Hawaii.....HI	...L...	.....7,235	.....8,382			.....2,671	.....319
13.	Idaho.....ID	...L...	.....262,040	.....332,011	.....88,682	.....30,158	.....933,712	.....431,063
14.	Illinois.....IL	...L...	.....122,079	.....294,599	.....150,459	.....99,685	.....1,168,307	.....1,146,132
15.	Indiana.....IN	...L...	.....516,937	.....13,920	.....11,753	.....81,948	.....601,018	.....596,310
16.	Iowa.....IA	...L...	.....289,764	.....280,638	.....13,276	.....12,130	.....402,577	.....240,413
17.	Kansas.....KS	...L...	.....72,811	.....604,172	.....96,144	.....162,397	.....1,628,305	.....1,810,790
18.	Kentucky.....KY	...L...	.....273,496	.....161,821	.....114,375	.....107,912	.....1,362,813	.....1,112,173
19.	Louisiana.....LA	...L...		.....2,983	.....4,094	.....13,221	.....162,643	.....130,978
20.	Maine.....ME	...L...	.....12,649	.....44,502			.....13,297	.....(8,248)
21.	Maryland.....MD	...L...	.....156,855	.....50,400	.....64,558	.....23,314	.....668,448	.....549,536
22.	Massachusetts.....MA	...L...	.....13,693		.....70,374	.....5,583	.....219,695	.....47,316
23.	Michigan.....MI	...N...					.....(84)	
24.	Minnesota.....MN	...L...	.....(36,961)	.....(2,365)	.....77,301	.....5,110	.....303,559	.....288,357
25.	Mississippi.....MS	...L...	.....79,933	.....85,127	.....102,043	.....31,859	.....375,370	.....338,608
26.	Missouri.....MO	...L...	.....987,064	.....1,137,281	.....99,751	.....579,064	.....2,362,663	.....2,313,966
27.	Montana.....MT	...L...	.....363	.....(32,271)		.....4,582	.....134,527	.....76,012
28.	Nebraska.....NE	...L...	.....38,152	.....64,296	.....89,967	.....13,519	.....522,961	.....424,720
29.	Nevada.....NV	...L...	.....377,742	.....488,964	.....10,903	.....22,449	.....567,238	.....346,932
30.	New Hampshire.....NH	...L...	.....152,863	.....175,989	.....37,848	.....27,284	.....313,860	.....258,820
31.	New Jersey.....NJ	...N...						
32.	New Mexico.....NM	...L...						
33.	New York.....NY	...N...						
34.	North Carolina.....NC	...L...	.....100,741	.....432,693	.....58,083	.....197,429	.....1,844,360	.....2,127,062
35.	North Dakota.....ND	...L...					.....332	.....116
36.	Ohio.....OH	...L...			.....12,573		.....972	.....(824)
37.	Oklahoma.....OK	...L...	.....186,506	.....85,992	.....80,727	.....161,767	.....1,321,910	.....1,313,025
38.	Oregon.....OR	...L...	.....46,207	.....68,608	.....65,934	.....3,963	.....107,080	.....82,020
39.	Pennsylvania.....PA	...L...	.....1,529,212	.....768,726	.....303,448	.....239,934	.....2,049,879	.....1,187,745
40.	Rhode Island.....RI	...L...	.....(26,971)	.....11,296	.....762		.....50,547	.....16,903
41.	South Carolina.....SC	...L...	.....(61,795)	.....17,569	.....11,387	.....30,488	.....491,963	.....519,360
42.	South Dakota.....SD	...L...	.....171,555	.....240,681	.....59,514	.....9,177	.....336,894	.....193,252
43.	Tennessee.....TN	...L...	.....418,679	.....186,233	.....14,010	.....82,171	.....652,703	.....631,293
44.	Texas.....TX	...L...	.....69,360	.....171,209	.....24,816	.....18,499	.....1,217,576	.....1,736,208
45.	Utah.....UT	...L...	.....796,585	.....808,078	.....254,407	.....467,812	.....1,384,378	.....1,219,253
46.	Vermont.....VT	...L...	.....291,832	.....310,303	.....1,445		.....105,775	.....18,139
47.	Virginia.....VA	...L...	.....140,292	.....142,775	.....317,088	.....89,847	.....924,304	.....1,375,037
48.	Washington.....WA	...L...					.....3,677	.....3,881
49.	West Virginia.....WV	...L...	.....36,031	.....79,045			.....254,002	.....114,039
50.	Wisconsin.....WI	...L...	.....154,781	.....(166,993)	.....(543)	.....6,634	.....79,662	.....108,148
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...	.....11,397,673	.....8,858,001	.....2,805,566	.....3,464,406	.....30,920,649	.....27,742,436

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
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	...XXX...	.....0	.....0	.....0	.....0	.....0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	47
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0

R - Registered - Non-domicled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	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 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	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
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	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	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		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
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	
QQAAgency 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, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
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 Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	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 Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
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	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	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 *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	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
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc.	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															
Q12			31-1544320.		.1042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			...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.....	...
			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.....	...66.670	American Financial Group, Inc..	...N.....	...
			98-1073776.				GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	...N.....	...
			31-1446308.				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	...N.....	...
			91-1242743.				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	...N.....	...
			91-1508644.				Premier Lease & Loan Services of Canada, Inc.....	WA.....	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.....	...69.990	American Financial Group, Inc..	...N.....	2.
			98-0606803.				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	...30.010	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.....	...
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc..	...N.....	...
							NCM Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	...N.....	...
							Neon Capital Managers.....	GBR.....	NIA.....	NCM Holdings (U.K.) Limited.....	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.....	...
			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.....	...
							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.....	...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

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 Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
							Orca Insurance Agency A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...89.425	American Financial Group, Inc..	.....N.....	...
			98-0431601.				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
							Xenon Agency Limited.....	GBR.....	NIA.....	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.....	...23.350	.....	.....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, LLC.....	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.....	...100.000	American Financial Group, Inc..	.....N.....	...
			81-3737639.				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			20-4604276.				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			31-1391777.				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			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.....	...
			84-2654660.				Skipjack Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			52-2179330.				Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	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.....	...
			80-0333563.				ABA Insurance Services, Inc.....	OH.....	NIA.....	Great American Holding, 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 Amerian Holding (Europe) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			AA-1784136				Great American International Insurance (EU) Designated Activity Company.....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			AA-1120817				Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	Great American Europe Limited.....	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.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16		
						Name of Securities Exchange if Publicly Traded (U.S. or International)					Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)						
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK		Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)		If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*		
0084..	American Financial Group, Inc.	23426.....	30-0571535.				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			73-0773259.				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			34-1607394.				National Interstate Corporation.....	OH.....	UIP.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			34-1899058.				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			31-1548235.				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			98-0191335.				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			66-0660039.				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			34-1607396.				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
0084..	American Financial Group, Inc.	32620.....	36-4670968.				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	....N.....	4.	
			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.....		
0084..	American Financial Group, Inc.	41106.....	43-1254631.				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			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.....		
			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.....		
			95-2801326.				Republic Indemnity Company of America.....	CA.....	UDP.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			31-1054123.				Republic Indemnity Company of California.....	CA.....	RE.....	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.	37990.....	31-0973761.				American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
0084..	American Financial Group, Inc.	35351.....	59-1671722.				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			31-0912199.				American Empire Surplus Lines Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			31-1463075.				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			59-2840291.				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			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.....		
			31-1277904.				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			83-1767590.				CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		
			31-0589001.				Dempsey & Sidars Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			84-2358400.				Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			31-1341668.				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....Y.....	...
			39-1404033.				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			13-3628555.				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
							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.....	...
			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..	.....N.....	...
			74-2693636.				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
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.....	OH.....	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.....	OH.....	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..	.....N.....	...
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..	.....N.....	...
			31-0856644.				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
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..	.....N.....	...
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.....	...
0084..	American Financial Group, Inc..	16618.....	83-1694393.				Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			59-1263251.				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			871850814..				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			31-1293064.				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	...
			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.....	...

Asteris

Explanation

1 Another affiliated company owns 1% or less of the shares.

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)	*
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 Ownership LLC,														
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.														

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			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.....	6,738,243	4,666,452	69.253	55.165
17.1 Other liability-occurrence.....		3,945	0.000	834,712.442
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.....		(37,672)	0.000	40,241.779
19.3, 19.4 Commercial auto liability.....	816	(5,948)	(729.277)	(1,556.285)
21. Auto physical damage.....	(2)	183,758	(9,187,923.000)	9,745.544
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.....	6,739,056	4,810,535	71.383	52.850
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
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.....	11,396,917	11,396,917	8,859,151
17.1 Other liability-occurrence.....			(2)
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.....			(68)
19.3 19.4 Commercial auto liability.....	764	764	12
21. Auto physical damage.....	(8)	(8)	(1,092)
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.....	11,397,673	11,397,673	8,858,001
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)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 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. 2017 + Prior.....	.....2,241	.....3,674	.....5,915	.....418	.....2	.....420	.....2,046	.....1	.....3,322	.....5,369	.....223	.....(349)	.....(126)
2. 2018.....	.....1,290	.....1,898	.....3,188	.....230	.....1	.....231	.....1,244	.....3	.....1,636	.....2,883	.....184	.....(258)	.....(74)
3. Subtotals 2018 + Prior.....	.....3,531	.....5,572	.....9,103	.....648	.....3	.....651	.....3,290	.....4	.....4,958	.....8,252	.....407	.....(607)	.....(200)
4. 2019.....	.....1,283	.....3,604	.....4,887	.....460	.....26	.....486	.....1,298	.....33	.....3,070	.....4,401	.....475	.....(475)	.....0
5. Subtotals 2019 + Prior.....	.....4,814	.....9,176	.....13,990	.....1,108	.....29	.....1,137	.....4,588	.....37	.....8,028	.....12,653	.....882	.....(1,082)	.....(200)
6. 2020.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....128	.....128	.....XXX.....	.....256	.....1,186	.....1,442	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals.....	.....4,814	.....9,176	.....13,990	.....1,108	.....157	.....1,265	.....4,588	.....293	.....9,214	.....14,095	.....882	.....(1,082)	.....(200)
8. Prior Year- End's Surplus As Regards Policyholders20,396										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
											1.18.3 %	2.(11.8)%	3.(1.4)%
											Col. 13, Line 7 Line 8		
											4.(1.0)%		

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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?	<div>NO</div>
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	<div>NO</div>
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<div>NO</div>
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<div>NO</div>

Explanation:

1.

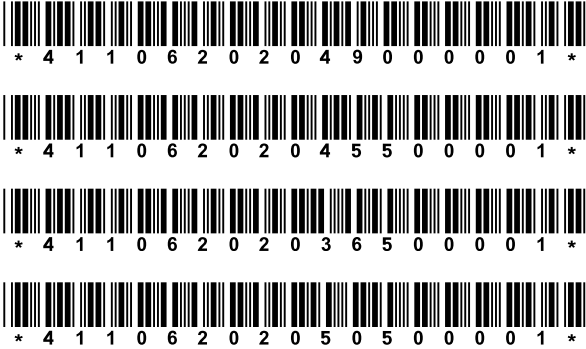
The data for this supplement is not required to be filed.
2.

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:



Triumphe Casualty Company
Overflow Page for Write-Ins

NONE

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

SCHEDULE B - VERIFICATION
Mortgage Loans

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	.....46,275,817	.....46,027,508
2. Cost of bonds and stocks acquired.....	.....3,003,557	.....10,345,317
3. Accrual of discount.....	.....31,894	.....34,402
4. Unrealized valuation increase (decrease).....		.....1
5. Total gain (loss) on disposals.....	.....6,289	.....4,645
6. Deduct consideration for bonds and stocks disposed of.....	.....4,634,438	.....9,922,844
7. Deduct amortization of premium.....	.....53,980	.....213,213
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.....	.....10,170	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	.....44,639,309	.....46,275,817
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	.....44,639,309	.....46,275,817

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).....	42,279,701	3,003,557	4,617,978	(16,896)	40,648,384			42,279,701
2. NAIC 2 (a).....	3,996,115			(5,190)	3,990,925			3,996,115
3. NAIC 3 (a).....					0			
4. NAIC 4 (a).....					0			
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....					0			
7. Total Bonds.....	46,275,817	3,003,557	4,617,978	(22,086)	44,639,309	0	0	46,275,817
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.....	46,275,817	3,003,557	4,617,978	(22,086)	44,639,309	0	0	46,275,817

(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.

QSI02

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

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.....	8,704,776	3,525,854
2. Cost of cash equivalents acquired.....	7,192,679	16,831,368
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	98	
6. Deduct consideration received on disposals.....	3,426,456	11,652,446
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).....	12,471,097	8,704,776
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	12,471,097	8,704,776

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government												
36179V HF 0	G2 MA6530 - RMBS.....				03/12/2020.....	Bank of America Merrill Lynch.....			1,003,750	1,000,000	1,528	1.....
0599999. Total - Bonds - U.S. Government.....									1,003,750	1,000,000	1,528	XXX.....
Bonds - U.S. Special Revenue and Special Assessment												
31418D NN 8	FN MA3996 - RMBS.....				03/12/2020.....	WELLS FARGO SECURITIES LLC.....			999,844	1,000,000	1,528	1.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									999,844	1,000,000	1,528	XXX.....
Bonds - Industrial and Miscellaneous												
00180A AA 7	AMSR 20SFR1 A - CMBS.....				03/04/2020.....	GOLDMAN.....			999,963	1,000,000		1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									999,963	1,000,000	0	XXX.....
8399997. Total - Bonds - Part 3.....									3,003,557	3,000,000	3,056	XXX.....
8399999. Total - Bonds.....									3,003,557	3,000,000	3,056	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....									3,003,557	XXX	3,056	XXX.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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 and Admini- strative Symbol
Bonds - U.S. Government																							
36179V	HF	0	G2 MA6530 - RMBS.....	..	03/23/2020.	Amherst Securities Group LLC...	.....	....1,006,250	..1,000,000	...1,003,750	.....	.....	.....2	.....	.....2	.....	.....1,003,752	.....	.....2,498	.....2,498	.....1,736	03/20/2050.	1.....
38373A	D9	4	GNR 0969E PV - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	.....354	.....354	.....372	.....368	.....	.....(14)	.....	.....(14)	.....	.....354	.....	.....	.....0	.....2	08/20/2039.	1.....
38379X	KD	1	GNR 1683D AP - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	.....9,850	.....9,850	.....10,273	.....10,176	.....	.....(326)	.....	.....(326)	.....	.....9,850	.....	.....	.....0	.....50	10/20/2045.	1.....
0599999.	Total - Bonds - U.S. Government.....			.....	.....	.....	.....	....1,016,454	..1,010,204	...1,014,395	.....10,544	.....0	.....(338)	.....0	.....(338)	.....0	.....1,013,956	.....0	.....2,498	.....2,498	.....1,789	XXX	XXX
Bonds - U.S. Political Subdivisions of States																							
490278	3J	5	KENT CNTY MICH.....	..	01/01/2020.	Maturity @ 100.00.....	.....	....1,085,000	..1,085,000	...1,222,036	.....1,085,000	.....	.....	.....	.....0	.....	.....1,085,000	.....	.....	.....0	.....27,125	01/01/2020.	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			.....	.....	.....	.....	....1,085,000	..1,085,000	...1,222,036	.....1,085,000	.....0	.....0	.....0	.....0	.....0	.....1,085,000	.....0	.....0	.....0	.....27,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
196479	N9	6	COLORADO HSG & FIN AUTH.....	..	03/02/2020.	Direct.....	.....	....40,000	....40,000	....42,366	.....41,861	.....	.....(41)	.....	.....(41)	.....	.....40,000	.....	.....	.....0	.....12	11/01/2048.	1FE.....
3128P7	XX	6	FH C91594 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....2,358	....2,358	....2,479	.....2,464	.....	.....(106)	.....	.....(106)	.....	.....2,358	.....	.....	.....0	.....12	01/01/2033.	1.....
3132J4	H3	6	FH G30949 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....8,207	....8,206	....8,648	.....8,545	.....	.....(338)	.....	.....(338)	.....	.....8,207	.....	.....	.....0	.....37	08/01/2036.	1.....
3133N3	VG	6	FH RE6015 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....259,400	....259,400	....263,169	.....263,023	.....	.....(3,623)	.....	.....(3,623)	.....	.....259,400	.....	.....	.....0	.....1,587	09/01/2049.	1.....
3133XX	PS	0	FEDERAL HOME LOAN BANKS.....	..	03/13/2020.	Maturity @ 100.00.....	.....	....10,000	....10,000	....11,429	.....10,037	.....	.....(37)	.....	.....(37)	.....	.....10,000	.....	.....	.....0	.....206	03/13/2020.	1.....
3134G9	UM	7	FEDERAL HOME LOAN MORTGAGE CORP.....	..	03/30/2020.	Call @ 100.00.....	.....	....215,000	....215,000	....215,000	.....215,000	.....	.....	.....	.....0	.....	.....215,000	.....	.....	.....0	.....941	06/30/2021.	1.....
3136A5	BB	1	FNR 1240C PA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....543	....543	....546	.....544	.....	.....(1)	.....	.....(1)	.....	.....543	.....	.....	.....0	.....2	09/25/2040.	1.....
3136AC	A5	0	FNR 1318J PA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....1,529	....1,529	....1,499	.....1,508	.....	.....21	.....	.....21	.....	.....1,529	.....	.....	.....0	.....5	11/25/2041.	1.....
3136AT	CK	8	FNR 1650A BN - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....882	....882	....921	.....911	.....	.....(29)	.....	.....(29)	.....	.....882	.....	.....	.....0	.....4	02/25/2046.	1.....
3136AT	JR	6	FNR 1649A PA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....3,094	....3,094	....3,173	.....3,159	.....	.....(65)	.....	.....(65)	.....	.....3,094	.....	.....	.....0	.....15	09/25/2045.	1.....
3136AT	U8	5	FNR 1677B BA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....13,809	....13,809	....14,292	.....14,124	.....	.....(316)	.....	.....(316)	.....	.....13,809	.....	.....	.....0	.....58	01/25/2045.	1.....
3136AU	RZ	6	FNR 1692A DA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....6,138	....6,138	....6,274	.....6,234	.....	.....(95)	.....	.....(95)	.....	.....6,138	.....	.....	.....0	.....38	02/25/2034.	1.....
3136AV	V9	7	FNR 1722B BE - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....3,184	....3,184	....3,309	.....3,274	.....	.....(90)	.....	.....(90)	.....	.....3,184	.....	.....	.....0	.....18	08/25/2040.	1.....
3136AW	JZ	1	FNR 1731A QA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....19,987	....19,987	....20,780	.....20,589	.....	.....(602)	.....	.....(602)	.....	.....19,987	.....	.....	.....0	.....109	11/25/2045.	1.....
3137A2	PF	2	FHR 3766D HE - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....912	....912	....924	.....911	.....	.....0	.....	.....0	.....	.....912	.....	.....	.....0	.....5	11/15/2020.	1.....
3137B0	DW	1	FHR 4183E ME - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....21,678	....21,678	....21,919	.....21,854	.....	.....(175)	.....	.....(175)	.....	.....21,678	.....	.....	.....0	.....75	02/15/2042.	1.....
3137BC	GX	0	FHR 4360C KA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....7,062	....7,062	....7,349	.....7,250	.....	.....(187)	.....	.....(187)	.....	.....7,062	.....	.....	.....0	.....36	05/15/2040.	1.....
3137BR	6T	7	FHR 4608G HA - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....3,226	....3,226	....3,329	.....3,300	.....	.....(75)	.....	.....(75)	.....	.....3,226	.....	.....	.....0	.....13	06/15/2041.	1.....
3137BS	YX	5	FHR 4631E AC - CMO/RMBS.....	..	03/01/2020.	Paydown.....	.....	....3,542	....3,542	....3,666	.....3,629	.....	.....(87)	.....	.....(87)	.....	.....3,542	.....	.....	.....0	.....22	08/15/2043.	1.....
3138ER	VP	2	FN AL9621 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....3,242	....3,242	....3,456	.....3,418	.....	.....(176)	.....	.....(176)	.....	.....3,242	.....	.....	.....0	.....22	01/01/2037.	1.....
3138ES	B8	0	FN AL9962 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....2,161	....2,161	....2,262	.....2,244	.....	.....(83)	.....	.....(83)	.....	.....2,161	.....	.....	.....0	.....13	01/01/2036.	1.....
3140QC	DT	0	FN CA4613 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....83,431	....83,431	....84,708	.....84,670	.....	.....(1,239)	.....	.....(1,239)	.....	.....83,431	.....	.....	.....0	.....578	11/01/2049.	1.....
31417Y	SD	0	FN MA0515 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....8,451	....8,451	....8,766	.....8,600	.....	.....(149)	.....	.....(149)	.....	.....8,451	.....	.....	.....0	.....51	09/01/2025.	1.....
31418A	AJ	7	FN MA0908 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....4,540	....4,540	....4,801	.....4,757	.....	.....(217)	.....	.....(217)	.....	.....4,540	.....	.....	.....0	.....30	11/01/2031.	1.....
31418A	F2	9	FN MA1084 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....6,377	....6,377	....6,826	.....6,776	.....	.....(399)	.....	.....(399)	.....	.....6,377	.....	.....	.....0	.....38	06/01/2032.	1.....
31418A	HQ	4	FN MA1138 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....17,257	....17,257	....18,422	.....18,271	.....	.....(1,014)	.....	.....(1,014)	.....	.....17,257	.....	.....	.....0	.....101	08/01/2032.	1.....
31418B	7E	0	FN MA2692 - RMBS.....	..	03/01/2020.	Paydown.....	.....	....11,060	....11,060	....11,654	.....11,539	.....	.....(479)	.....	.....(479)	.....	.....11,060	.....	.....	.....0	.....74	07/01/2036.	1.....
31418D	NN	8	FN MA3996 - RMBS.....	..	03/26/2020.	VARIOUS.....	.....	....1,007,750	....1,000,000	....999,844	.....	.....	.....1	.....	.....1	.....	.....999,845	.....	.....7,905	.....7,905	.....1,972	04/01/2050.	1.....
57419R	GH	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	..	03/01/2020.	Paydown.....	.....	....4,946	....4,946	....4,946	.....4,946	.....	.....(0)	.....	.....(0)	.....	.....4,946	.....	.....	.....0	.....28	07/01/2043.	1FE.....
594654	CM	5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	..	01/01/2020.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....19	12/01/2048.	1FE.....
60416Q	GC	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	03/01/2020.	Paydown.....	.....	....13,494	....13,494	....13,494	.....13,494	.....	.....(0)	.....	.....(0)	.....	.....13,494	.....	.....	.....0	.....69	02/01/2045.	1FE.....
60416Q	GQ	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	03/01/2020.	Paydown.....	.....	....13,352	....13,352	....13,352	.....13,352	.....	.....	.....	.....0	.....	.....13,352	.....	.....	.....0	.....72	03/01/2047.	1FE.....
61212R	8H	2	MONTANA ST BRD HSG.....	..	01/01/2020.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....5	06/01/2049.	1FE.....

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 and Administrative Symbol
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			..	03/02/2020.	Direct.....		.....30,000	.....30,000	.....31,915	.....31,522				.....(30)	.....(30)	.....30,000			.....0	.....210	09/01/2048.	1FE.....
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS.....			..	03/01/2020.	Paydown.....		.....3,137	.....3,137	.....3,262	.....3,241				.....(104)	.....(104)	.....3,137			.....0	.....25	10/01/2043.	1FE.....
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH.....			..	02/12/2020.	Direct.....		.....50,000	.....50,000	.....53,408	.....51,326				.....(44)	.....(44)	.....50,000			.....0	.....89	11/01/2044.	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								.....1,879,749	..1,871,999	...1,892,188	.....886,374	.....0	.....(9,779)	.....0	.....(9,779)	.....0	.....1,871,844	.....0	.....7,905	.....7,905	.....6,594	XXX	XXX
Bonds - Industrial and Miscellaneous																							
073877 CS 9	BSABS 05SD3 1M1 - RMBS.....			..	03/25/2020.	Paydown.....		.....40,636	.....40,636	.....32,667	.....39,756		.....879		.....879		.....40,636			.....0	.....142	07/25/2035.	1FM.....
17275R AH 5	CISCO SYSTEMS INC.....			..	01/15/2020.	Maturity @ 100.00.....		.....20,000	.....20,000	.....21,310	.....20,007		.....(7)		.....(7)		.....20,000			.....0	.....445	01/15/2020.	1FE.....
23342K AC 8	DRB 17A A2B - ABS.....			..	03/25/2020.	Paydown.....		.....110,483	.....85,318	.....85,286	.....85,295		.....25,188		.....25,188		.....110,483			.....0	.....394	05/27/2042.	1FE.....
46637V AA 3	JPTEP A - CMO/RMBS.....			..	03/01/2020.	Paydown.....		.....14,096	.....14,096	.....13,850	.....13,873		.....224		.....224		.....14,096			.....0	.....59	09/17/2042.	1FE.....
74968R AA 3	RPIT 191 A - CMO/RMBS.....			..	03/25/2020.	Paydown.....		.....15,897	.....15,897	.....15,774	.....15,779		.....118		.....118		.....15,897			.....0	.....89	10/25/2063.	1FE.....
82652K AA 2	SRFC 171 A - ABS.....			..	03/20/2020.	Paydown.....		.....22,555	.....22,555	.....22,553	.....22,553		.....1		.....1		.....22,555			.....0	.....108	03/20/2034.	1FE.....
918204 AV 0	VF CORP.....			..	03/04/2020.	Call @ 100.00.....		.....310,170	.....300,000	.....316,422	.....304,674		.....(561)		.....(561)		.....304,114		.....(4,114)	.....(4,114)	.....15,508	09/01/2021.	1FE.....
92257A AB 0	VCC 181 A - RMBS.....			..	03/01/2020.	Paydown.....		.....65,229	.....65,229	.....65,207	.....65,278		.....(49)		.....(49)		.....65,229			.....0	.....355	04/27/2048.	1FE.....
95002F AA 2	WFMBS 194 A1 - CMO/RMBS.....			..	03/01/2020.	Paydown.....		.....54,168	.....54,168	.....55,133	.....55,092		.....(924)		.....(924)		.....54,168			.....0	.....283	09/27/2049.	1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								.....653,234	.....617,899	.....628,203	.....622,308	.....0	.....24,870	.....0	.....24,870	.....0	.....647,178	.....0	.....(4,114)	.....(4,114)	.....17,383	XXX	XXX
8399997. Total - Bonds - Part 4.....								.....4,634,438	..4,585,103	...4,756,822	.....2,604,225	.....0	.....14,753	.....0	.....14,753	.....0	.....4,617,978	.....0	.....6,289	.....6,289	.....52,891	XXX	XXX
8399999. Total - Bonds.....								.....4,634,438	..4,585,103	...4,756,822	.....2,604,225	.....0	.....14,753	.....0	.....14,753	.....0	.....4,617,978	.....0	.....6,289	.....6,289	.....52,891	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....								.....4,634,438	XXX	...4,756,822	.....2,604,225	.....0	.....14,753	.....0	.....14,753	.....0	.....4,617,978	.....0	.....6,289	.....6,289	.....52,891	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third Bank..... Cincinnati, OH.....		0.300	63		68,743	68,765	79,674	XXX
The Bank of New York Mellon..... New York, NY.....		0.010			5,676	5,323	5,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	63	0	74,419	74,088	84,675	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	63	0	74,419	74,088	84,675	XXX
0599999. Total Cash.....	XXX	XXX	63	0	74,419	74,088	84,675	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														
31846V 41 9	FIRST AMER:TRS OBG V.....							SD.....	03/03/2020.....	.....0.080	.....	.....2	.....0	.....2
31846V 80 7	FIRST AMER:TRS OBG Y.....							SD.....	03/03/2020.....	.....0.010	.....	.....20	.....0	.....20
825252 40 6	INVESCO TREASURY INST.....							.....	03/31/2020.....	.....0.220	.....	.....12,471,075	.....7,286	.....34,727
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....												.....12,471,097	.....7,286	.....34,748
8899999. Total - Cash Equivalents.....												.....12,471,097	.....7,286	.....34,748