



# QUARTERLY STATEMENT

As of September 30, 2020  
of the Condition and Affairs of the

## Triumphe Casualty Company

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

### OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. 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
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	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) Anthony Joseph Mercurio 1. (Printed Name) President (Title)	_____ (Signature) Sue Ann Erhart 2. (Printed Name) Secretary (Title)	_____ (Signature) Julie Ann McGraw 3. (Printed Name) Senior VP, Chief Financial Officer, & Treasurer (Title)
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Subscribed and sworn to before me  
This 6th day of November, 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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	44,329,761		44,329,761	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 (\$.....1,688,478), cash equivalents (\$.....10,652,785) and short-term investments (\$.....0).....	12,341,263		12,341,263	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).....	56,671,024	.0	56,671,024	55,059,756
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	228,819		228,819	276,012
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	935,008	5,271	929,738	1,258,989
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,022,528	50,502	9,972,026	6,662,480
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	330,579		330,579	225,412
16.2 Funds held by or deposited with reinsured companies.....	135,251		135,251	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.....	27,284		27,284	
18.2 Net deferred tax asset.....	480,594	38,339	442,255	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.....	1,105,098		1,105,098	1,870,912
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	196,761	66,660	130,101	151,092
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	70,132,947	160,772	69,972,176	66,150,917
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	70,132,947	160,772	69,972,176	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.....	141,065	66,660	74,405	85,116
2502. Commission receivables.....	29,172		29,172	28,096
2503. Miscellaneous receivables.....	26,524		26,524	37,880
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).....	196,761	66,660	130,101	151,092

Statement for September 30, 2020 of the **Triumphe Casualty Company**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....2,942,393).....	11,376,061	11,380,265
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	2,555,524	2,609,173
4. Commissions payable, contingent commissions and other similar charges.....	468,891	409,034
5. Other expenses (excluding taxes, licenses and fees).....	666,326	558,606
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	169,887	200,032
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		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 \$.....12,125,918 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).....	5,006,694	4,914,537
10. Advance premium.....	1,670	4,141
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,842,669	1,684,829
13. Funds held by company under reinsurance treaties.....	25,689,795	23,704,013
14. Amounts withheld or retained by company for account of others.....	303,046	173,926
15. Remittances and items not allocated.....		256
16. Provision for reinsurance (including \$.....0 certified).....	210,199	19,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	76,450	44,186
20. Derivatives.....		
21. Payable for securities.....	1,000,000	
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).....	50,367,210	45,754,631
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	50,367,210	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).....	10,104,966	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).....	19,604,966	20,396,286
38. Totals (Page 2, Line 28, Col. 3).....	69,972,176	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 for September 30, 2020 of the **Triumpher Casualty Company**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....23,969,784).....	20,928,722	19,770,491	26,185,782
1.2 Assumed..... (written \$.....7,644,323).....	7,590,585	7,744,346	10,484,188
1.3 Ceded..... (written \$.....24,379,398).....	21,376,754	20,345,562	26,954,994
1.4 Net..... (written \$.....7,234,710).....	7,142,553	7,169,275	9,714,976
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....3,480,401):			
2.1 Direct.....	9,834,632	8,951,825	11,536,753
2.2 Assumed.....	3,578,746	3,834,544	5,206,579
2.3 Ceded.....	10,388,669	9,538,093	12,341,960
2.4 Net.....	3,024,709	3,248,276	4,401,372
3. Loss adjustment expenses incurred.....	741,358	857,887	1,160,096
4. Other underwriting expenses incurred.....	2,349,811	2,195,291	2,858,600
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	6,115,878	6,301,454	8,420,068
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	1,026,675	867,821	1,294,908
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	999,398	1,102,523	1,469,879
10. Net realized capital gains (losses) less capital gains tax of \$.....9,665.....	30,783	(156)	2,677
11. Net investment gain (loss) (Lines 9 + 10).....	1,030,182	1,102,367	1,472,557
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	25	25	25
14. Aggregate write-ins for miscellaneous income.....	(334,525)	(387,866)	(524,522)
15. Total other income (Lines 12 through 14).....	(334,500)	(387,841)	(524,522)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	1,722,357	1,582,347	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).....	1,722,357	1,582,347	2,242,937
19. Federal and foreign income taxes incurred.....	281,053	324,095	478,616
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,441,304	1,258,252	1,764,321
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	20,396,286	18,683,725	18,683,725
22. Net income (from Line 20).....	1,441,304	1,258,252	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.....			
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(26,096)	38,100	70,380
27. Change in nonadmitted assets.....	(15,329)	(136,529)	(125,140)
28. Change in provision for reinsurance.....	(191,199)	(112,679)	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.....	(2,000,000)		
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(791,320)	1,047,145	1,712,561
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	19,604,966	19,730,870	20,396,286
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous income.....	18,450	18,272	24,433
1402. Interest from funds held.....	(352,975)	(406,138)	(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).....	(334,525)	(387,866)	(524,522)
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	5,459,902	6,139,916	10,051,686
2. Net investment income.....	1,196,457	1,273,054	1,697,011
3. Miscellaneous income.....	(334,500)	(387,841)	(524,527)
4. Total (Lines 1 through 3).....	6,321,860	7,025,129	11,224,170
5. Benefit and loss related payments.....	3,090,205	3,037,149	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.....	3,007,386	2,740,515	3,652,904
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....9,665 tax on capital gains (losses).....	370,636	273,915	472,862
10. Total (Lines 5 through 9).....	6,468,227	6,051,579	8,148,522
11. Net cash from operations (Line 4 minus Line 10).....	(146,367)	973,550	3,075,648
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	10,588,850	6,757,783	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.....	1,000,000		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	11,588,948	6,757,783	9,922,844
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	8,752,310	1,183,808	10,345,317
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	8,752,310	1,183,808	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).....	2,836,638	5,573,976	(422,474)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	2,000,001		
16.6 Other cash provided (applied).....	2,867,054	2,958,527	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).....	867,053	2,958,527	2,498,752
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	3,557,324	9,506,052	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).....	12,341,263	13,138,064	8,783,939

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

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## NOTES TO FINANCIAL STATEMENTS

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**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 #	09-30-2020	12-31-2019
1. Net income state basis	XXX	XXX	XXX	\$ 1,441,304	\$ 1,764,321
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 1,441,304</u>	<u>\$ 1,764,321</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 19,604,966	\$ 20,396,286
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 19,604,966</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

- 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.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the nine months ended September 30, 2020.

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## NOTES TO FINANCIAL STATEMENTS

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3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 30, 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	\$	(66,138)
2. 12 months or longer		(19,055)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	4,013,653
2. 12 months or longer		981,107

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

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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**

A-C. No significant change.

D. Dates and Amounts of Dividends Paid

An ordinary dividend in the amount of \$2,000,000 was paid by the Company on September 18, 2020.

E-M. 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.

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## NOTES TO FINANCIAL STATEMENTS

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

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

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

The Company did not hold any investments measured at fair value at September 30, 2020.

### 2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities during the three months ended September 30, 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.

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## NOTES TO FINANCIAL STATEMENTS

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

The table below reflects, as of September 30, 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	\$ 3,792,139	\$ 3,732,665	\$ 3,792,139	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	11,066,980	10,856,681	-	11,066,980	-	-	-
Residential MBS	7,882,009	7,766,731	-	7,882,009	-	-	-
Collateralized loan obligations	4,242,929	4,253,455	-	4,242,929	-	-	-
Asset backed securities	8,324,247	8,116,291	-	8,324,247	-	-	-
All other bonds	10,346,947	9,603,938	-	10,346,947	-	-	-
<b>Total bonds</b>	<b>45,655,251</b>	<b>44,329,761</b>	<b>3,792,139</b>	<b>41,863,112</b>	<b>-</b>	<b>-</b>	<b>-</b>
Cash, cash equivalents & short-term investments	12,341,263	12,341,263	12,341,263	-	-	-	-
<b>Total</b>	<b>\$ 57,996,514</b>	<b>\$ 56,671,024</b>	<b>\$ 16,133,402</b>	<b>\$ 41,863,112</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

**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****A. Unusual or Infrequent Items**

In response to the unprecedented situation caused by the COVID-19 virus, the Company worked with its insureds, upon request, to adjust exposures to assist with cash flow difficulties by providing premium adjustments or credits impacting the following annual statement lines through September 30, 2020 as follows:

Workers' Compensation	\$ 743,776
Commercial Auto Liability	<u>161,583</u>
<b>Total</b>	<b>\$ 905,359</b>

B-H. No significant change.

**Note 22 - Events Subsequent**

Subsequent events have been considered through November 6, 2020, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 - Reinsurance**

No significant change.

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

A-E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

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

A. Reserves as of December 31, 2019 were \$13,989,438. As of September 30, 2020, \$3,052,079 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$10,237,359 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$700,000 favorable prior year development since December 31, 2019 to September

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## **NOTES TO FINANCIAL STATEMENTS**

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30, 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1042046

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

### FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes  No   
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 1,104,625

### INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No  N/A   
 If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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 [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit 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 [X]

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 27.800%

5.2 A&H cost containment percent 4.800%

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 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
18767.....	39-0712210.....	Church Mutual Insurance Co.....	WI.....	Authorized.....	.....	.....
00000.....	AA-1126510.....	Lloyd's of London Syndicate #0510.....	GBR.....	Authorized.....	.....	.....
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

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		101,867	226,992	62,470	25,076	166,814	209,822
2. Alaska.....AK.....L.....		127,277	130,544	1,005	36,484	228,403	306,306
3. Arizona.....AZ.....L.....		132,697	986,589	217,736	134,663	1,068,597	905,113
4. Arkansas.....AR.....L.....		2,610,082	343,392	346,242	37,172	767,808	381,005
5. California.....CA.....L.....		2,393,531	1,070,704	170,141	148,285	1,999,263	1,335,037
6. Colorado.....CO.....L.....		568,602	694,843	184,342	161,260	886,638	760,507
7. Connecticut.....CT.....L.....		188,816	599,984	102,738	144,727	1,055,097	1,108,781
8. Delaware.....DE.....L.....			(27,158)	87,865	27,387	97,369	316,597
9. District of Columbia.....DC.....L.....		34,203				8,973	
10. Florida.....FL.....L.....		346,493	310,331	246,604	220,314	541,272	302,345
11. Georgia.....GA.....L.....		1,375,167	1,064,036	348,237	1,375,143	1,863,869	1,915,910
12. Hawaii.....HI.....L.....		28,578	8,382			9,170	956
13. Idaho.....ID.....L.....		1,328,969	1,325,555	391,654	179,675	1,180,239	572,517
14. Illinois.....IL.....L.....		599,969	666,029	290,777	267,444	950,851	1,276,777
15. Indiana.....IN.....L.....		795,563	556,587	102,197	149,259	617,314	335,322
16. Iowa.....IA.....L.....		255,312	352,204	92,156	199,819	333,674	323,052
17. Kansas.....KS.....L.....		412,017	1,105,420	338,031	462,337	2,144,165	1,315,799
18. Kentucky.....KY.....L.....		1,448,577	1,386,267	227,140	317,344	1,320,841	1,094,116
19. Louisiana.....LA.....L.....		39,582	167,357	4,276	38,792	132,390	165,104
20. Maine.....ME.....L.....		(6,914)	44,502			9,303	6,131
21. Maryland.....MD.....L.....		250,533	571,310	171,627	155,076	558,370	260,361
22. Massachusetts.....MA.....L.....		(61,396)		196,960	46,124	272,053	70,284
23. Michigan.....MI.....N.....							
24. Minnesota.....MN.....L.....		126,864	300,032	94,617	5,741	308,096	216,114
25. Mississippi.....MS.....L.....		162,305	374,621	127,310	74,174	319,231	380,057
26. Missouri.....MO.....L.....		956,344	1,456,761	829,086	812,840	2,352,665	2,254,274
27. Montana.....MT.....L.....		466,075	(27,756)	(803)	(1,873)	181,214	175,719
28. Nebraska.....NE.....L.....		180,062	425,627	132,639	64,946	412,080	793,618
29. Nevada.....NV.....L.....		587,598	671,736	115,027	109,755	576,802	311,108
30. New Hampshire.....NH.....L.....		208,261	217,801	134,131	81,228	312,316	301,258
31. New Jersey.....NJ.....N.....							
32. New Mexico.....NM.....L.....							
33. New York.....NY.....N.....							
34. North Carolina.....NC.....L.....		488,001	979,008	204,816	645,414	1,340,420	1,800,020
35. North Dakota.....ND.....L.....						385	485
36. Ohio.....OH.....L.....				12,573		976	1,931
37. Oklahoma.....OK.....L.....		517,991	194,096	265,611	406,986	984,198	1,384,186
38. Oregon.....OR.....L.....		45,131	63,647	77,430	119,568	139,728	119,463
39. Pennsylvania.....PA.....L.....		3,974,873	2,168,965	1,091,307	533,012	2,608,385	1,258,693
40. Rhode Island.....RI.....L.....		60,865	9,319	1,247	4,276	73,985	36,386
41. South Carolina.....SC.....L.....		(59,745)	78,164	35,199	93,397	403,067	576,985
42. South Dakota.....SD.....L.....		145,250	240,681	82,439	426	299,009	311,631
43. Tennessee.....TN.....L.....		519,320	398,169	100,846	115,437	575,443	667,154
44. Texas.....TX.....L.....		224,555	357,481	254,025	95,215	825,997	1,525,711
45. Utah.....UT.....L.....		1,444,541	904,703	537,861	728,600	1,567,342	1,679,584
46. Vermont.....VT.....L.....		105,614	310,303	1,654		94,097	43,751
47. Virginia.....VA.....L.....		617,545	479,443	372,982	218,186	813,083	1,374,330
48. Washington.....WA.....L.....						3,197	5,263
49. West Virginia.....WV.....L.....		42,399	100,720	141	220	235,082	130,407
50. Wisconsin.....WI.....L.....		186,410	(140,399)	1,508	23,105	57,200	111,502
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.....		23,969,784	21,146,992	8,053,843	8,257,033	30,696,469	28,421,475

**DETAILS OF WRITE-INS**

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	47	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	10

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	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. ^	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		
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

^ Entity is owned by more than one company within the AFG group.

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Financial Resources, Inc. ^	DE	06-1356481	
└─ AAG Insurance Agency, Inc.	KY	31-1422717	
└─ Ceres Group, Inc.	DE	34-1017531	
└─ Continental General Corporation	NE	47-0717079	
└─ QQAgency of Texas, Inc.	TX	34-1947042	
└─ Great American Advisors, Inc.	OH	31-1395344	
└─ Great American Life Insurance Company *	OH	13-1935920	63312
└─ Annuity Investors Life Insurance Company *	OH	31-1021738	93661
└─ Bay Bridge Holding Company, LLC ^	MD	84-4395026	
└─ 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
└─ Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
└─ 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

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# Participant in Lloyd's Syndicate 2468

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**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group**

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Insurance Company *	OH	31-0501234	16691
└─ American Empire 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

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# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

# 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)	*
<b>Members</b>															
			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	99.990	American Financial Group, Inc.	N	2.
			98-0606803				GAI Holding Bermuda Ltd	BMU	NIA	GAI Australia Pty Ltd.	Ownership	0.010	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	

Q12

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Neon 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.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Helium Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			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.....	
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	85.000	American Financial Group, Inc.....	N.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	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.....	
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			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 American 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.....	

Q12.1

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	...
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.....	...
0084..	American Financial Group, Inc.	.....	73-0773259	.....	.....	.....	Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	34-1607394	.....	.....	.....	National Interstate Corporation.....	OH.....	UIP.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	34-1899058	.....	.....	.....	American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	31-1548235	.....	.....	.....	Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	98-0191335	.....	.....	.....	Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	66-0660039	.....	.....	.....	Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	34-1607396	.....	.....	.....	National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	36-4670968	.....	.....	.....	Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc.....	.....N.....	4.
0084..	American Financial Group, Inc.	32620.....	34-1607395	.....	.....	.....	National Interstate Insurance Company.....	OH.....	UDP.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	11051.....	99-0345306	.....	.....	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	43-1254631	.....	.....	.....	TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	41106.....	95-3623282	.....	.....	.....	Triumphe Casualty Company.....	OH.....	RE.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	21172.....	86-0114294	.....	.....	.....	Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....Y.....	...
.....	.....	.....	20-5546054	.....	.....	.....	Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
.....	.....	.....	46-4570914	.....	.....	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	22179.....	95-2801326	.....	.....	.....	Republic Indemnity Company of America.....	CA.....	UDP.....	Great American Holding, Inc.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	43753.....	31-1054123	.....	.....	.....	Republic Indemnity Company of California.....	CA.....	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.....	...
.....	.....	.....	59-1671722	.....	.....	.....	American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc.....	.....N.....	...
0084..	American Financial Group, Inc.	35351.....	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.....	...

Q12.2

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			83-1767590				CropSurance Agency, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc..	.....N.....	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc..	.....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.....	

Q12.3

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.

Statement for September 30, 2020 of the **Triumpher Casualty Company**  
**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	20,927,906	9,693,639	46.319	45,884
17.1 Other liability-occurrence.....		(6,346)	0.000	1,695,127.189
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.....		(42,891)	0.000	(13,266.805)
19.3, 19.4 Commercial auto liability.....	817	(6,802)	(832.192)	(2,232.581)
21. Auto physical damage.....	(2)	197,032	(9,851,582.500)	8,206.070
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.....	20,928,722	9,834,632	46.991	45,279

**DETAILS OF WRITE-INS**

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

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	2,349,900	23,969,027	21,148,038
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.....	1	765	108
21. Auto physical damage.....		(8)	(1,084)
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	2,349,901	23,969,784	21,146,992

**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	.....1,186	.....4	.....1,190	.....1,677	.....2	.....2,481	.....4,160	.....622	.....(1,187)	.....(565)
2. 2018.....	.....1,290	.....1,898	.....3,188	.....701	.....5	.....706	.....1,082	.....10	.....1,317	.....2,409	.....493	.....(566)	.....(73)
3. Subtotals 2018 + Prior.....	.....3,531	.....5,572	.....9,103	.....1,887	.....9	.....1,896	.....2,759	.....12	.....3,798	.....6,569	.....1,115	.....(1,753)	.....(638)
4. 2019.....	.....1,283	.....3,604	.....4,887	.....1,068	.....89	.....1,157	.....1,404	.....44	.....2,220	.....3,668	.....1,189	.....(1,251)	.....(62)
5. Subtotals 2019 + Prior.....	.....4,814	.....9,176	.....13,990	.....2,955	.....98	.....3,053	.....4,163	.....56	.....6,018	.....10,237	.....2,304	.....(3,004)	.....(700)
6. 2020.....	.....XXX	.....XXX	.....XXX	.....XXX	.....771	.....771	.....XXX	.....873	.....2,822	.....3,695	.....XXX	.....XXX	.....XXX
7. Totals.....	.....4,814	.....9,176	.....13,990	.....2,955	.....869	.....3,824	.....4,163	.....929	.....8,840	.....13,932	.....2,304	.....(3,004)	.....(700)
8. Prior Year-End's Surplus As Regards Policyholders	.....20,396										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. ....47.9 %	2. ....(32.7)%	3. ....(5.0)%
													Col. 13, Line 7 Line 8
													4. ....(3.4)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**NONE**

Statement for September 30, 2020 of the **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.....	8,752,310	10,345,317
3. Accrual of discount.....	21,162	34,402
4. Unrealized valuation increase (decrease).....		.1
5. Total gain (loss) on disposals.....	40,350	4,645
6. Deduct consideration for bonds and stocks disposed of.....	10,599,803	9,922,844
7. Deduct amortization of premium.....	171,028	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.....	10,953	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	44,329,761	46,275,817
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	44,329,761	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
<b>BONDS</b>								
1. NAIC 1 (a).....	38,201,375	5,748,753	3,537,737	(43,101)	40,648,384	38,201,375	40,369,290	42,279,701
2. NAIC 2 (a).....	3,989,799		24,013	(5,315)	3,990,925	3,989,799	3,960,471	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.....	42,191,174	5,748,753	3,561,749	(48,416)	44,639,309	42,191,174	44,329,761	46,275,817
<b>PREFERRED STOCK</b>								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	42,191,174	5,748,753	3,561,749	(48,416)	44,639,309	42,191,174	44,329,761	46,275,817

QSI02

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

**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.....	14,289,182	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.....	12,341,271	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).....	10,652,785	8,704,776
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	10,652,785	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
<b>Bonds - U.S. Government</b>									
91282C AJ 0	UNITED STATES TREASURY		09/24/2020	GOLDMAN		2,248,828	2,250,000	.275	1
0599999. Total - Bonds - U.S. Government						2,248,828	2,250,000	.275	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
03666L AA 0	ANTR 201 A1 - CDO	C	09/18/2020	BNP Paribas		1,000,000	1,000,000		1Z
63862X AA 0	NHLT 201 A - RMBS		09/21/2020	CREDIT SUISSE SECURITIES (USA)		999,999	1,000,000		1FE
85022W AP 9	SCFT 2020-A A - ABS		09/16/2020	CREDIT SUISSE SECURITIES (USA)		1,499,925	1,500,000		1
3899999. Total - Bonds - Industrial and Miscellaneous						3,499,925	3,500,000	.0	XXX
8399997. Total - Bonds - Part 3						5,748,753	5,750,000	.275	XXX
8399999. Total - Bonds						5,748,753	5,750,000	.275	XXX
9999999. Total - Bonds, Preferred and Common Stocks						5,748,753	XXX	.275	XXX

QE04

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>																					
38373A	D9 4		09/01/2020	GNR 2009-069 PV - CMO/RMBS		729	729	767	758		(28)		(28)		729			0	19	08/20/2039	1
38379X	KD 1		09/01/2020	GNR 2016-083 AP - CMO/RMBS		24,379	24,379	25,426	25,186		(807)		(807)		24,379			0	494	10/20/2045	1
0599999	Total - Bonds - U.S. Government					25,108	25,108	26,193	25,943	0	(835)	0	(835)	0	25,108	0	0	0	513	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
196479	N9 6		09/01/2020	COLORADO HSG & FIN AUTH		50,000	50,000	52,957	50,361		(361)		(361)		50,000			0	1,043	11/01/2048	1FE
3128P7	XX 6		09/01/2020	FH C91594 - RMBS		4,113	4,113	4,325	4,298		(185)		(185)		4,113			0	83	01/01/2033	1
3132J4	H3 6		09/01/2020	FH G30949 - RMBS		13,521	13,521	14,248	14,079		(558)		(558)		13,521			0	369	08/01/2036	1
3133N3	VG 6		09/01/2020	FH RE6015 - RMBS		306,176	306,176	310,625	310,453		(4,277)		(4,277)		306,176			0	7,102	09/01/2049	1
3136A5	BB 1		09/01/2020	FNR 2012-40 PA - CMO/RMBS		482	482	484	483		(1)		(1)		482			0	6	09/25/2040	1
3136AC	A5 0		09/01/2020	FNR 2013-18 PA - CMO/RMBS		1,734	1,734	1,699	1,710		24		24		1,734			0	23	11/25/2041	1
3136AT	CK 8		09/01/2020	FNR 2016-50 BN - CMO/RMBS		619	619	646	639		(20)		(20)		619			0	12	02/25/2046	1
3136AT	JR 6		09/01/2020	FNR 2016-49 PA - CMO/RMBS		2,809	2,809	2,881	2,868		(59)		(59)		2,809			0	56	09/25/2045	1
3136AT	U8 5		09/01/2020	FNR 2016-77 BA - CMO/RMBS		33,499	33,499	34,671	34,264		(765)		(765)		33,499			0	565	01/25/2045	1
3136AU	RZ 6		09/01/2020	FNR 2016-92 DA - CMO/RMBS		54,316	54,316	55,512	55,160		(844)		(844)		54,316			0	1,061	02/25/2034	1
3136AV	V9 7		09/01/2020	FNR 2017-22 BE - CMO/RMBS		8,880	8,880	9,230	9,131		(251)		(251)		8,880			0	208	08/25/2040	1
3136AW	JZ 1		09/01/2020	FNR 2017-31 QA - CMO/RMBS		44,193	44,193	45,946	45,524		(1,332)		(1,332)		44,193			0	1,041	11/25/2045	1
3137A2	PF 2		09/01/2020	FHR 3766 HE - CMO/RMBS		749	749	759	749		0		0		749			0	15	11/15/2020	1
3137B0	DW 1		09/01/2020	FHR 4183 ME - CMO/RMBS		28,955	28,955	29,277	29,190		(234)		(234)		28,955			0	366	02/15/2042	1
3137BC	GX 0		09/01/2020	FHR 4360 KA - CMO/RMBS		18,215	18,215	18,955	18,698		(483)		(483)		18,215			0	368	05/15/2040	1
3137BR	6T 7		09/01/2020	FHR 4608 HA - CMO/RMBS		9,392	9,392	9,691	9,609		(217)		(217)		9,392			0	155	06/15/2041	1
3137BS	YX 5		09/01/2020	FHR 4631 AC - CMO/RMBS		4,134	4,134	4,278	4,236		(102)		(102)		4,134			0	95	08/15/2043	1
3138ER	VP 2		09/01/2020	FN AL9621 - RMBS		4,002	4,002	4,266	4,219		(217)		(217)		4,002			0	106	01/01/2037	1
3138ES	B8 0		09/01/2020	FN AL9962 - RMBS		5,990	5,990	6,271	6,221		(231)		(231)		5,990			0	136	01/01/2036	1
3140QC	DT 0		09/01/2020	FN CA4613 - RMBS		159,838	159,838	162,285	162,211		(2,373)		(2,373)		159,838			0	3,770	11/01/2049	1
31417Y	SD 0		09/01/2020	FN MA0515 - RMBS		5,421	5,421	5,623	5,516		(95)		(95)		5,421			0	124	09/01/2025	1
31418A	AJ 7		09/01/2020	FN MA0908 - RMBS		4,750	4,750	5,023	4,977		(227)		(227)		4,750			0	126	11/01/2031	1
31418A	F2 9		09/01/2020	FN MA1084 - RMBS		10,441	10,441	11,175	11,094		(653)		(653)		10,441			0	243	06/01/2032	1
31418A	HQ 4		09/01/2020	FN MA1138 - RMBS		25,432	25,432	27,149	26,926		(1,494)		(1,494)		25,432			0	602	08/01/2032	1
31418B	7E 0		09/01/2020	FN MA2692 - RMBS		14,201	14,201	14,964	14,816		(615)		(615)		14,201			0	324	07/01/2036	1
57419R	GH 2		09/01/2020	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		14,695	14,695	14,695	14,695		0		0		14,695			0	403	07/01/2043	1FE
594654	CM 5		07/01/2020	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M									0					0	1	12/01/2048	1FE
60416Q	GC 2		09/01/2020	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		26,979	26,979	26,979	26,979				0		26,979			0	499	02/01/2045	1FE
60416Q	GQ 1		09/01/2020	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		40,312	40,312	40,312	40,313		(0)		(0)		40,312			0	810	03/01/2047	1FE
63968M	RE 1		09/01/2020	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		30,000	30,000	31,915	30,210		(210)		(210)		30,000			0	827	09/01/2048	1FE
647200	XJ 6		09/01/2020	NEW MEXICO MTG FIN AUTH - MBS		12,061	12,061	12,543	12,461		(400)		(400)		12,061			0	384	10/01/2043	1FE
647201	JB 2		07/01/2020	NEW MEXICO MTG FIN AUTH		15,000	15,000	16,157	15,050		(50)		(50)		15,000			0	344	07/01/2050	1FE
724799	BB 6		09/30/2020	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		1,620,000	1,620,000	1,776,719	1,632,222		(12,222)		(12,222)		1,620,000			0	94,274	02/01/2022	1FE
83756C	EP 6		08/12/2020	SOUTH DAKOTA HSG DEV AUTH		45,000	45,000	48,067	45,428		(428)		(428)		45,000			0	1,066	11/01/2044	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporarily Impaired 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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,615,909	2,615,909	2,800,330	2,644,791	0	(28,881)	0	(28,881)	0	2,615,909	0	0	0	116,550	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00180A	AA 7		09/01/2020.	AMSR 2020-SFR1 A - CMBS.....		959	959	959			0		0	959			0	8	04/17/2037.	1FE.....	
075887	AW 9		09/29/2020.	BECTON DICKINSON AND CO.....		24,087	24,000	24,638	24,090		(78)		(78)	24,013		(13)	(13)	1,025	11/12/2020.	2FE.....	
23342K	AC 8		09/25/2020.	DRB 2017-A A2B - ABS.....		96,072	96,072	96,037	96,047		26		26	96,072			0	1,820	05/27/2042.	1FE.....	
42806D	AH 2		09/25/2020.	HERTZ 2015-3 A - ABS.....		421,978	421,978	417,231	420,956		1,022		1,022	421,978			0	7,526	09/27/2021.	1FE.....	
46637V	AA 3		09/01/2020.	JPTPE A - CMO/RMBS.....		42,172	42,172	41,434	41,503		669		669	42,172			0	835	09/17/2042.	1FE.....	
74968R	AA 3		09/25/2020.	RPIT 191 A - CMO/RMBS.....		91,872	91,872	91,161	91,187		684		684	91,872			0	1,709	10/25/2063.	1FE.....	
78449P	AB 5		09/15/2020.	SMB 2018-A A2A - ABS.....		44,110	44,110	44,102	44,105		5		5	44,110			0	1,034	02/15/2036.	1FE.....	
803169	AQ 4	C	09/22/2020.	SRANC 3R AFR - CDO.....		5,714	5,714	5,714	5,714		(0)		(0)	5,714			0	175	06/24/2030.	1FE.....	
82652K	AA 2		09/20/2020.	SRFC 171 A - ABS.....		18,338	18,338	18,337	18,337		1		1	18,338			0	359	03/20/2034.	1FE.....	
89613T	AA 6		07/01/2020.	TAH 18SFR1 A - ABS.....		1,225	1,225	1,218	1,225		0		0	1,225			0	25	05/19/2037.	1FE.....	
92257A	AB 0		09/01/2020.	VCC 2018-1 A - CMBS.....		62,100	62,100	62,079	62,147		(47)		(47)	62,100			0	1,459	04/27/2048.	1FE.....	
95002F	AA 2		09/01/2020.	WFMBS 2019-4 A1 - CMO/RMBS.....		112,181	112,181	114,179	113,414		(1,233)		(1,233)	112,181			0	2,610	09/27/2049.	1FE.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					920,806	920,719	917,086	918,724	0	1,050	0	1,050	920,732	0	(13)	(13)	18,585	XXX	XXX	
8399997.	Total - Bonds - Part 4.....					3,561,823	3,561,737	3,743,610	3,589,458	0	(28,667)	0	(28,667)	3,561,749	0	(13)	(13)	135,648	XXX	XXX	
8399999.	Total - Bonds.....					3,561,823	3,561,737	3,743,610	3,589,458	0	(28,667)	0	(28,667)	3,561,749	0	(13)	(13)	135,648	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,561,823	XXX	3,743,610	3,589,458	0	(28,667)	0	(28,667)	3,561,749	0	(13)	(13)	135,648	XXX	XXX	

QE05.1

**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**

Statement for September 30, 2020 of the **Triumphe Casualty Company**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
US Bank..... St. Louis, MO.....	SD.....						.....1,431,635	XXX
The Bank of New York Mellon..... New York, NY.....		.....0.010			.....5,869	.....5,471	.....207,348	XXX
Fifth Third Bank..... Cincinnati, OH.....		.....0.100	.....20		.....81,090	.....81,097	.....49,494	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....20	.....0	.....86,960	.....86,568	.....1,688,478	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....20	.....0	.....86,960	.....86,568	.....1,688,478	XXX
0599999. Total Cash.....	XXX	XXX	.....20	.....0	.....86,960	.....86,568	.....1,688,478	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
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>										
31846V	41	9	FIRST AMER:TRS OBG V.....	SD.....	08/17/2020.....	.....0.010	.....	.....0	.....	.....2
31846V	80	7	FIRST AMER:TRS OBG Y.....	SD.....	04/02/2020.....	.....0.010	.....	.....20	.....	.....20
825252	40	6	INVESCO TREASURY INST.....	.....	09/29/2020.....	.....0.010	.....	.....10,652,765	.....235	.....47,116
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								.....10,652,785	.....235	.....47,138
8899999. Total - Cash Equivalents.....								.....10,652,785	.....235	.....47,138

QE14