



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Triumphe Casualty Company

NAIC Group Code00840084NAIC Company Code41106Employer's ID Number95-3623282

(Current)(Prior)

Organized under the Laws ofOH, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized10/20/1981Commenced Business12/31/1981

Statutory Home Office3250 Interstate DriveRichfield, OH, US 44286

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office3250 Interstate Drive

(Street and Number)

Richfield, OH, US 44286330-659-8900

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address3250 Interstate DriveRichfield, OH, US 44286

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records3250 Interstate Drive

(Street and Number)

Richfield, OH, US 44286330-659-8900

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.natl.com

Statutory Statement ContactLeah Marie Blazek330-659-8900-5498

(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

PresidentAnthony Joseph Mercurio

SecretaryMatthew David Felvus

Senior VP, Chief Financial Officer, & TreasurerJulie Ann McGraw

VP, Chief Investment Officer, & Assistant TreasurerGary Norman Monda

OTHER

George Olaf Skuggen, Senior Vice PresidentShawn Vincent Los #, Executive Vice PresidentScott Edward Noerr, Vice President, Chief Information Officer

Magdalena Franziska Kulik Grossman, Chief Compliance OfficerAnthony Gerald Prinzo, Assistant Vice PresidentJeannine Eileen Novak, Assistant Vice President

Howard Kim Baird, Assistant TreasurerRobert Jude Zbacnik, Assistant TreasurerStephen Charles Beraha, Assistant Secretary

DIRECTORS OR TRUSTEES

Michelle Ann GillisGary John GruberMichael Eugene Sullivan Jr.

David John WitzgallAnthony Joseph MercurioDavid Lawrence Thompson Jr.

State ofOhioSS:

County ofSummit

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.

Anthony Joseph MercurioMatthew David FelvusJulie Ann McGraw

PresidentSecretarySenior VP, Chief Financial Officer, & Treasurer

Subscribed and sworn to before me this8thday ofNovember, 2021

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.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	45,042,378	0	45,042,378	42,788,342
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$44,030), cash equivalents (\$13,955,771) and short-term investments (\$0)	13,999,801	0	13,999,801	15,501,238
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	59,042,179	0	59,042,179	58,289,580
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	212,941	0	212,941	207,779
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,958,797	5,271	1,953,526	1,077,640
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	12,409,914	264,111	12,145,803	6,943,271
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	207,641	0	207,641	210,816
16.2 Funds held by or deposited with reinsured companies	144,851	0	144,851	147,902
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	64,559	0	64,559	0
18.2 Net deferred tax asset	519,221	57,072	462,149	445,193
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	628,940	0	628,940	1,097,970
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	108,946	0	108,946	114,476
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	75,297,988	326,454	74,971,535	68,534,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	75,297,988	326,454	74,971,535	68,534,627
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Receivable from insureds for deductible payments	53,480	0	53,480	48,853
2502. Commission receivables	28,162	0	28,162	36,325
2503. Miscellaneous Receivable	27,304	0	27,304	29,298
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	108,946	0	108,946	114,476

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$3,227,382)	11,943,998	11,367,782
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	2,735,561	2,628,979
4. Commissions payable, contingent commissions and other similar charges	512,668	441,503
5. Other expenses (excluding taxes, licenses and fees)	804,285	715,330
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	257,176	182,934
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	63,307
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$15,698,897 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)	5,303,583	4,826,619
10. Advance premium	1,636	4,894
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	3,649,410	1,650,109
13. Funds held by company under reinsurance treaties	27,627,457	25,893,360
14. Amounts withheld or retained by company for account of others	479,628	245,565
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$0 certified)	62,000	17,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	125,023	60,308
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	53,502,426	48,097,690
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	53,502,426	48,097,690
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	6,500,000	6,500,000
35. Unassigned funds (surplus)	11,969,109	10,936,938
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 30 \$0)	0	0
36.20 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	21,469,108	20,436,938
38. Totals (Page 2, Line 28, Col. 3)	74,971,535	68,534,628
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 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$29,408,615)	23,179,385	20,928,722	28,010,214
1.2 Assumed (written \$9,013,416)	8,499,998	7,590,585	10,317,184
1.3 Ceded (written \$30,034,176)	23,768,491	21,376,754	28,644,142
1.4 Net (written \$8,387,855)	7,910,891	7,142,553	9,683,256
DEDUCTIONS:			
2. Losses incurred (current accident year \$3,753,019):			
2.1 Direct	10,119,004	9,834,632	13,688,045
2.2 Assumed	4,002,267	3,578,746	4,663,021
2.3 Ceded	10,731,351	10,388,669	14,413,150
2.4 Net	3,389,920	3,024,709	3,937,916
3. Loss adjustment expenses incurred	881,011	741,358	1,049,277
4. Other underwriting expenses incurred	2,552,943	2,349,811	2,994,956
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	6,823,874	6,115,878	7,982,149
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,087,018	1,026,675	1,701,107
INVESTMENT INCOME			
9. Net investment income earned	859,132	999,398	1,269,572
10. Net realized capital gains (losses) less capital gains tax of \$(26,102)	(52,888)	30,783	25,270
11. Net investment gain (loss) (Lines 9 + 10)	806,244	1,030,181	1,294,842
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0	0
13. Finance and service charges not included in premiums	0	25	25
14. Aggregate write-ins for miscellaneous income	(343,827)	(334,525)	(457,784)
15. Total other income (Lines 12 through 14)	(343,827)	(334,500)	(457,759)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,549,435	1,722,356	2,538,190
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,549,435	1,722,356	2,538,190
19. Federal and foreign income taxes incurred	347,544	281,053	455,779
20. Net income (Line 18 minus Line 19)(to Line 22)	1,201,891	1,441,303	2,082,411
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	20,436,937	20,396,286	20,396,286
22. Net income (from Line 20)	1,201,891	1,441,303	2,082,411
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	24,240	(26,096)	(11,709)
27. Change in nonadmitted assets	(148,960)	(15,329)	(32,051)
28. Change in provision for reinsurance	(45,000)	(191,199)	2,000
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(2,000,000)	(2,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,032,171	(791,321)	40,651
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	21,469,108	19,604,965	20,436,937
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	19,813	18,450	23,986
1402. Interest from funds held	(363,639)	(352,975)	(481,770)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(343,827)	(334,525)	(457,784)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	4,069,892	5,459,902	9,537,079
2. Net investment income	871,542	1,196,457	1,526,220
3. Miscellaneous income	(343,827)	(334,500)	(457,758)
4. Total (Lines 1 to 3)	4,597,608	6,321,859	10,605,541
5. Benefit and loss related payments	2,810,529	3,090,205	3,904,580
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,093,009	3,007,386	3,852,331
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (26,102) tax on capital gains (losses)	449,308	370,636	452,807
10. Total (Lines 5 through 9)	6,352,846	6,468,227	8,209,718
11. Net cash from operations (Line 4 minus Line 10)	(1,755,238)	(146,368)	2,395,823
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,863,951	10,588,850	15,084,242
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	.98	.98
12.7 Miscellaneous proceeds	0	1,000,000	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,863,951	11,588,948	15,084,340
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,214,550	8,752,310	11,752,309
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,214,550	8,752,310	11,752,309
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,350,599)	2,836,638	3,332,031
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	2,000,001	2,000,000
16.6 Other cash provided (applied)	2,604,399	2,867,054	2,989,445
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,604,399	867,053	989,445
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(1,501,438)	3,557,323	6,717,299
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	15,501,238	8,783,939	8,783,939
19.2 End of period (Line 18 plus Line 19.1)	13,999,800	12,341,262	15,501,238

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

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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The 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 #	09-30-2021	12-31-2020
1. Net income state basis	XXX	XXX	XXX	1,201,891	2,082,411
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	\$ 1,201,891	\$ 2,082,411
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 21,469,108	\$ 20,436,938
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	\$ 21,469,108	\$ 20,436,938

B. No significant change.

C. Accounting Policies

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. The prospective adjustment method is used for all these securities.

D. Going Concern

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company’s ability to continue as a going concern.

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A-C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) due to either the intent to sell or the inability or lack of intent to hold to recovery during the nine months ended September 30, 2021.

NOTES TO FINANCIAL STATEMENTS

3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 30, 2021.
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 | \$ (3,719) |
| | 2. 12 months or longer | (5,935) |
| b. | The aggregate related fair value of securities with unrealized losses: | |
| | 1. Less than 12 months | \$ 2,049,171 |
| | 2. 12 months or longer | 1,025,740 |
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, 2021. 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.

A. Working Capital Finance Investments

Not applicable

B. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

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

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A - O. No significant change.

Note 11 – Debt

A. The Company does not have any outstanding liability for borrowed money.

B. The Company does not have any agreements with the Federal Home Loan Bank.

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

A. Defined Benefit Plan

Not applicable

B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

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

Note 15 - Leases

No significant change.

Note 16 - Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

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

A. The Company did not sell any receivable balances during 2021.

B. Transfers and Servicing of Financial Assets – Not applicable

C. The Company was not involved in any wash sale transactions during 2021.

Note 18 - Gain or Loss from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

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

1. Items Measured and Reported at Fair Value by Levels 1, 2 and 3

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

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

NOTES TO FINANCIAL STATEMENTS

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 on September 30, 2021.

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three months ended September 30, 2021.

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. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

The table below reflects, as of September 30, 2021, 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	\$ 3,514,397	\$ 3,531,181	\$ 3,514,397	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	7,370,020	7,213,566	-	7,152,209	217,811	-	-
Residential MBS	5,371,229	5,300,421	-	5,371,229	-	-	-
Collateralized loan obligations	11,224,609	11,208,570	-	11,224,609	-	-	-
Asset backed securities	6,652,989	6,484,616	-	6,652,989	-	-	-
All other bonds	11,826,305	11,304,024	-	11,826,305	-	-	-
Total bonds	45,959,549	45,042,378	3,514,397	42,227,341	217,811	-	-
Cash, cash equivalents & short-term investments	13,999,801	13,999,801	13,999,801	-	-	-	-
Total	\$ 59,959,350	\$ 59,042,179	\$ 17,514,198	\$ 42,227,341	\$ 217,811	\$ -	\$ -

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-H. No significant change.

Note 22 - Events Subsequent

Subsequent events have been considered through November 8, 2021, 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, 2020 were \$13,996,761. As of September 30, 2021, \$2,813,335 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$10,603,426 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been \$580,000 of favorable prior year development since December 31, 2020. The favorable development in 2021 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.

B. Significant Change in Methodologies and Assumptions

Not applicable

NOTES TO FINANCIAL STATEMENTS

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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

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

Yes [X] No []
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [X] No []
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Vanliner Insurance Company redomiciled from Missouri to Ohio effective September 30, 2021, retroactive to the Company's original date of incorporation of April 16, 1953.
- 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?

If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

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

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

11/17/2017
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$625,601

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$0
13.

Amount of real estate and mortgages held in short-term investments:

\$0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$0	\$0
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0
- 15.1

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

Yes [] No [X]
- 15.2

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

Yes [] No [] N/A [X]
16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$0

16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$0

16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A.....

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 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 of 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 shares were 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 reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - 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

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:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent23.900 %

5.2 A&H cost containment percent(86.700)%

5.3 A&H expense percent excluding cost containment expenses40.400 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.									
1.	Alabama	AL	L	194,590	101,867	13,072	62,470	158,782	166,814
2.	Alaska	AK	L	167,675	127,277	53,435	1,005	392,795	228,403
3.	Arizona	AZ	L	263,372	132,697	114,466	217,736	1,237,124	1,068,597
4.	Arkansas	AR	L	2,522,618	2,610,082	400,751	346,242	1,587,166	767,808
5.	California	CA	L	4,262,909	2,393,531	290,129	170,141	3,267,264	1,999,263
6.	Colorado	CO	L	865,783	568,602	285,704	184,342	1,386,859	886,638
7.	Connecticut	CT	L	576,475	188,816	151,235	102,738	860,838	1,055,097
8.	Delaware	DE	L	0	0	(8,109)	87,865	25,247	97,369
9.	District of Columbia	DC	L	0	34,203	0	0	10,197	8,973
10.	Florida	FL	L	493,927	346,493	135,971	246,604	326,080	541,272
11.	Georgia	GA	L	992,261	1,375,167	667,063	348,237	2,379,102	1,863,869
12.	Hawaii	HI	L	20,538	28,578	0	0	16,409	9,170
13.	Idaho	ID	L	1,168,427	1,328,969	285,864	391,654	1,634,727	1,180,239
14.	Illinois	IL	L	466,287	599,969	130,661	290,777	698,051	950,851
15.	Indiana	IN	L	1,157,957	795,563	104,012	102,197	908,204	617,314
16.	Iowa	IA	L	235,061	255,312	351,131	92,156	310,692	333,674
17.	Kansas	KS	L	413,902	412,017	338,575	338,031	1,235,555	2,144,165
18.	Kentucky	KY	L	1,314,476	1,448,577	376,965	227,140	1,906,331	1,320,841
19.	Louisiana	LA	L	113,568	39,582	544	4,276	110,248	132,390
20.	Maine	ME	L	314,677	(6,914)	0	0	55,502	9,303
21.	Maryland	MD	L	(30,071)	250,533	40,263	171,627	367,829	558,370
22.	Massachusetts	MA	L	91,305	(61,396)	149,376	196,960	433,419	272,053
23.	Michigan	MI	N	0	0	0	0	0	0
24.	Minnesota	MN	L	329,846	126,864	105,530	94,617	430,286	308,096
25.	Mississippi	MS	L	220,342	162,305	87,138	127,310	308,555	319,231
26.	Missouri	MO	L	1,042,707	956,344	850,835	829,086	1,906,629	2,352,665
27.	Montana	MT	L	406,597	466,075	45,178	(803)	294,549	181,214
28.	Nebraska	NE	L	236,621	180,062	9,378	132,639	345,126	412,080
29.	Nevada	NV	L	588,978	587,598	136,874	115,027	712,891	576,802
30.	New Hampshire	NH	L	200,813	208,261	177,071	134,131	373,369	312,316
31.	New Jersey	NJ	N	0	0	0	0	0	0
32.	New Mexico	NM	L	21,869	0	207	0	11,027	0
33.	New York	NY	N	0	0	0	0	0	0
34.	North Carolina	NC	L	631,877	488,001	208,761	204,816	1,125,326	1,340,420
35.	North Dakota	ND	L	0	0	0	0	0	385
36.	Ohio	OH	L	0	0	0	12,573	0	976
37.	Oklahoma	OK	L	614,589	517,991	201,243	265,611	700,569	984,198
38.	Oregon	OR	L	92,272	45,131	(8,356)	77,430	117,106	139,728
39.	Pennsylvania	PA	L	3,762,578	3,974,873	1,191,205	1,091,307	3,197,381	2,608,385
40.	Rhode Island	RI	L	15,392	60,865	0	1,247	118,799	73,985
41.	South Carolina	SC	L	493,468	(59,745)	42,646	35,199	436,271	403,067
42.	South Dakota	SD	L	(28,357)	145,250	57,559	82,439	176,853	299,009
43.	Tennessee	TN	L	774,076	519,320	239,680	100,846	926,876	575,443
44.	Texas	TX	L	233,954	224,555	2,764	254,025	595,261	825,997
45.	Utah	UT	L	2,856,633	1,444,541	473,637	537,861	2,094,270	1,567,342
46.	Vermont	VT	L	359,075	105,614	0	1,654	193,259	94,097
47.	Virginia	VA	L	785,397	617,545	42,233	372,982	741,033	813,083
48.	Washington	WA	L	0	0	0	0	0	3,197
49.	West Virginia	WV	L	34,929	42,399	11,433	141	225,683	235,082
50.	Wisconsin	WI	L	129,222	186,410	10,436	1,508	44,687	57,200
51.	Wyoming	WY	N	0	0	0	0	0	0
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	N	0	0	0	0	0	0
54.	Puerto Rico	PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59.	Totals	XXX		29,408,615	23,969,784	7,766,562	8,053,844	34,384,229	30,696,471
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 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....47

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state10

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
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	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
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	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Entity affiliated but not owned
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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
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*	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 *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer
@ Entity affiliated but not owned
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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire 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	
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 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 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 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	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

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	Domi-ciliary Location	Relation-ship 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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000		.00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	.OH	UIP		Ownership	0.000		.N	.0
.0000		.00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.N	.1
							Bay Bridge Marina Hemingway's Restaurant, LLC								
.0000		.00000	27-4078277	0	0			.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	.N	.1
.0000		.00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	.SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.N	.1
.0000		.00000	86-3225970	0	0		Sailfish Holding Company, LLC	.FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2654660	0	0		Skipjack Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	52-2179330	0	0		Skipjack Marina Corp.	.MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0996797	0	0		American Financial Enterprises, Inc.	.CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0828578	0	0		American Money Management Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-1577326	0	0		American Real Estate Capital Company, LLC	.OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	.DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	41-2112001	0	0		APU Holding Company	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	23-6000765	0	0		American Premier Underwriters, Inc.	.PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	13-6400464	0	0		Lehigh Valley Railroad Company	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	.PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	.AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	.MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	.OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	13-6021353	0	0		The Owasco River Railway, Inc.	.NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	76-0080537	0	0		PCC Technical Industries, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	.NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	.N	.0
.0000		.00000	98-1073776	0	0		GAI Insurance Company, Ltd.	.BMU	.IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1446308	0	0		Hangar Acquisition Corp.	.OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Premier Lease & Loan Services Insurance Agency, Inc.								
.0000		.00000	91-1242743	0	0		Premier Lease & Loan Services of Canada, Inc.	.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	91-1508644	0	0			.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0823725	0	0		Dixie Terminal Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	06-1356481	0	0		Great American Financial Resources, Inc.	.DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1017531	0	0		Ceres Group, Inc.	.DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	47-0717079	0	0		Continental General Corporation	.NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1947042	0	0		QQAgency of Texas, Inc.	.TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1246122	0	0		Brothers Management, LLC	.FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1391777	0	0		GALIC Brothers, Inc.	.OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2654660	0	0		Helium Holdings Limited	.BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	52-2179330	0	0		GAI Australia Pty Ltd	.AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0686194	0	0		One East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1119320	0	0		TEJ Holdings, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0728327	0	0		Three East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	42-1575938	0	0		Great American Holding, Inc.	.OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	80-0333563	0	0		ABA Insurance Services, Inc.	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-3062314	0	0		Agricultural Services, LLC	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

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	Domi-ciliary Location	Relation-ship 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of California	.CA	.IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-3269531	0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	95-2801326	0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.JRL	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	66-0660039	0	0		Hudson Management Group, Ltd.	.VIR	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.N	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	83-1767590	0	0		CropSurance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

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	Domi-ciliary Location	Relation-ship 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000		.00000	31-1277904	0	0		El Aguila, Compa?ia de Seguros, S.A. de C.V.	.MEX	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.Y	.0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0589001	0	0		Foreign Credit Insurance Association	.NY	.OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	.N	.2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1753938	0	0		GAI Warranty Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.Y	.0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida	.FL	.NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.26832	95-1542353	0	0		Great American Alliance Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.26344	15-6020948	0	0		Great American Assurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.39896	61-0983091	0	0		Great American Casualty Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.37532	31-0954439	0	0		Great American E & S Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.41858	31-1036473	0	0		Great American Fidelity Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Great American Insurance Company of New York								
.0084	American Financial Group, Inc.	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.38580	31-1288778	0	0		Great American Protection Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0918893	0	0		Great American Re Inc.	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.31135	31-1209419	0	0		Great American Security Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.33723	31-1237970	0	0		Great American Spirit Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Great American Underwriters Insurance Company								
.0084	American Financial Group, Inc.	.16618	83-1694393	0	0			.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-1263251	0	0		Key Largo Group, Inc.	.FL	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	87-1850814	0	0		PLLS Canada Insurance Brokers Inc.	.CAN	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc.	.IL	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000		0	0		Shelter Rock Holdings, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000		0	0		Westline Industrial, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPH CASUALTY COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	0	0	0.0	0.0
2.	Allied Lines	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	23,179,356	9,890,661	42.7	46.3
17.1	Other liability - occurrence	0	3,052	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	0	56,279	0.0	0.0
19.3,19.4	Commercial auto liability	28	2,024	7,107.6	(832.2)
21.	Auto physical damage	0	166,987	0.0	(9,851,582.5)
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	23,179,385	10,119,004	43.7	47.0
DETAILS OF WRITE-INS					
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	0	0	0
2.	Allied Lines	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	3,828,446	29,408,586	23,969,027
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	0	28	765
21.	Auto physical damage	0	0	(8)
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	3,828,447	29,408,615	23,969,784
DETAILS OF WRITE-INS				
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

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)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 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. 2018 + Prior	2,633	3,310	5,943	1,082	2	1,084	2,175	7	2,279	4,461	624	(1,022)	(398)	
2. 2019	1,337	1,928	3,265	752	4	756	1,237	9	1,174	2,419	652	(741)	(89)	
3. Subtotals 2019 + Prior	3,970	5,238	9,208	1,834	6	1,840	3,412	16	3,452	6,881	1,276	(1,763)	(487)	
4. 2020	1,148	3,641	4,789	908	66	974	1,396	62	2,265	3,723	1,156	(1,249)	(93)	
5. Subtotals 2020 + Prior	5,118	8,879	13,997	2,742	71	2,813	4,808	79	5,717	10,603	2,432	(3,012)	(580)	
6. 2021	XXX	XXX	XXX	XXX	775	775	XXX	1,126	2,950	4,076	XXX	XXX	XXX	
7. Totals	5,118	8,879	13,997	2,742	846	3,588	4,808	1,205	8,667	14,680	2,432	(3,012)	(580)	
8. Prior Year-End Surplus As Regards Policyholders	20,437										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. 47.5	2. (33.9)	3. (4.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8	
													4. (2.8)	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

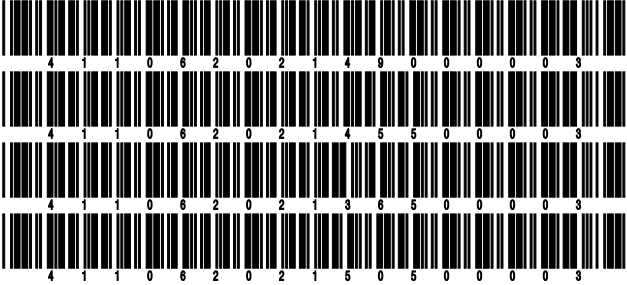
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

1.
2.
3.
4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	42,788,342	46,275,817
2. Cost of bonds and stocks acquired	9,214,550	11,752,309
3. Accrual of discount	98,211	24,672
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(78,990)	32,873
6. Deduct consideration for bonds and stocks disposed of	6,863,951	15,095,195
7. Deduct amortization of premium	115,784	213,087
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	10,953
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	45,042,378	42,788,342
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	45,042,378	42,788,342

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	43,695,056	998,870	1,764,091	115,702	39,929,555	43,695,056	43,045,537	40,732,142
2. NAIC 2 (a)	2,056,644	0	0	(59,803)	2,056,421	2,056,644	1,996,841	2,056,200
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	45,751,700	998,870	1,764,091	55,899	41,985,976	45,751,700	45,042,378	42,788,342
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	45,751,700	998,870	1,764,091	55,899	41,985,976	45,751,700	45,042,378	42,788,342

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	15,436,360	8,704,776
2. Cost of cash equivalents acquired	12,505,760	22,804,382
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	98
6. Deduct consideration received on disposals	13,986,350	16,072,896
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,955,771	15,436,360
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,955,771	15,436,360

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE D - PART 3

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
38373A-09-4	GNR 2009-069 PV - CMO/RMBS		09/01/2021	Paydown		.419	.419	.441	.435	.0	(.16)	.0	(.16)	.0	.419	.0	.0	.0	.11	08/20/2039	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2021	Paydown		6.675	6.675	6.962	6.890	.0	(.215)	.0	(.215)	.0	6.675	.0	.0	.0	.133	10/20/2045	1.A
0599999. Subtotal - Bonds - U.S. Governments						7.095	7.095	7.403	7.325	.0	(.231)	.0	(.231)	.0	7.095	.0	.0	.0	.144	XXX	XXX
196479-N9-6	COLORADO HSG & FIN AUTH		09/01/2021	Direct		50.000	50.000	52.957	50.435	.0	(.435)	.0	(.435)	.0	50.000	.0	.0	.0	1.063	11/01/2048	1.A FE
3128P7-XX-6	FH C91594 - RMBS		09/01/2021	Paydown		3.140	3.140	3.302	3.275	.0	(.135)	.0	(.135)	.0	3.140	.0	.0	.0	.62	01/01/2033	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2021	Paydown		8.321	8.321	8.768	8.655	.0	(.335)	.0	(.335)	.0	8.321	.0	.0	.0	.200	08/01/2036	1.A
3133N3-VG-6	FH RE6015 - RMBS		09/01/2021	Paydown		78.638	78.638	79.780	79.517	.0	(.879)	.0	(.879)	.0	78.638	.0	.0	.0	1.718	09/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2021	Paydown		.538	.538	.540	.538	.0	(.1)	.0	(.1)	.0	.538	.0	.0	.0	.7	09/25/2041	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2021	Paydown		2.071	2.071	2.030	2.045	.0	.26	.0	.26	.0	2.071	.0	.0	.0	.27	11/25/2041	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2021	Paydown		1.329	1.329	1.388	1.370	.0	(.41)	.0	(.41)	.0	1.329	.0	.0	.0	.27	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2021	Paydown		5.289	5.289	5.426	5.392	.0	(.103)	.0	(.103)	.0	5.289	.0	.0	.0	.104	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2021	Paydown		23.247	23.247	24.061	23.732	.0	(.485)	.0	(.485)	.0	23.247	.0	.0	.0	.383	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		09/01/2021	Paydown		4.447	4.447	4.622	4.552	.0	(.105)	.0	(.105)	.0	4.447	.0	.0	.0	.103	08/25/2040	1.A
3136AW-UZ-1	FNR 2017-31 QA - CMO/RMBS		09/01/2021	Paydown		11.384	11.384	11.836	11.703	.0	(.318)	.0	(.318)	.0	11.384	.0	.0	.0	.260	11/25/2045	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2021	Paydown		13.815	13.815	13.968	13.912	.0	(.96)	.0	(.96)	.0	13.815	.0	.0	.0	.184	02/15/2042	1.A
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		09/01/2021	Paydown		11.783	11.783	12.261	12.045	.0	(.262)	.0	(.262)	.0	11.783	.0	.0	.0	.234	05/15/2040	1.A
3137BR-6T-7	FHR 4608 HA - CMO/RMBS		09/01/2021	Paydown		3.246	3.246	3.350	3.314	.0	(.68)	.0	(.68)	.0	3.246	.0	.0	.0	.52	06/15/2041	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2021	Paydown		3.498	3.498	3.620	3.571	.0	(.73)	.0	(.73)	.0	3.498	.0	.0	.0	.83	08/15/2043	1.A
3138ER-VP-2	FN AL9621 - RMBS		09/01/2021	Paydown		3.600	3.600	3.838	3.792	.0	(.192)	.0	(.192)	.0	3.600	.0	.0	.0	.95	01/01/2037	1.A
3138ES-B8-0	FN AL9662 - RMBS		09/01/2021	Paydown		3.285	3.285	3.439	3.409	.0	(.124)	.0	(.124)	.0	3.285	.0	.0	.0	.79	01/01/2036	1.A
31400C-DT-0	FN CA4613 - RMBS		09/01/2021	Paydown		47.786	47.786	48.518	48.340	.0	(.553)	.0	(.553)	.0	47.786	.0	.0	.0	1.108	11/01/2049	1.A
31417Y-SD-0	FN MA0515 - RMBS		09/01/2021	Paydown		7.057	7.057	7.320	7.162	.0	(.105)	.0	(.105)	.0	7.057	.0	.0	.0	.167	09/01/2025	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2021	Paydown		4.585	4.585	4.848	4.795	.0	(.210)	.0	(.210)	.0	4.585	.0	.0	.0	.120	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2021	Paydown		7.494	7.494	8.021	7.945	.0	(.451)	.0	(.451)	.0	7.494	.0	.0	.0	.174	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2021	Paydown		20.024	20.024	21.376	21.158	.0	(.1,134)	.0	(.1,134)	.0	20.024	.0	.0	.0	.466	08/01/2032	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2021	Paydown		5.226	5.226	5.507	5.447	.0	(.221)	.0	(.221)	.0	5.226	.0	.0	.0	.124	07/01/2036	1.A
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2021	Paydown		5.207	5.207	5.207	5.207	.0	.0	.0	.0	.0	5.207	.0	.0	.0	.138	07/01/2043	1.A FE
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/01/2021	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.12/01/2048	1.C FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		19.354	19.354	19.354	19.354	.0	.0	.0	.0	.0	19.354	.0	.0	.0	.354	02/01/2045	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		19.425	19.425	19.425	19.425	.0	.0	.0	.0	.0	19.425	.0	.0	.0	.390	03/01/2047	1.A FE
61212R-BH-2	MONTANA ST BRD HSG		07/01/2021	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/01/2049	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2021	Direct		45.000	45.000	47.872	45.402	.0	(.402)	.0	(.402)	.0	45.000	.0	.0	.0	1.261	09/01/2048	1.B FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		13.532	13.532	14.073	13.805	.0	(.273)	.0	(.273)	.0	13.532	.0	.0	.0	.397	10/01/2043	1.B FE
647201-JJ-2	NEW MEXICO MTG FIN AUTH		07/01/2021	Direct		90.000	90.000	96.939	90.667	.0	(.667)	.0	(.667)	.0	90.000	.0	.0	.0	3.175	07/01/2050	1.A FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		40.000	40.000	42.726	40.370	.0	(.370)	.0	(.370)	.0	40.000	.0	.0	.0	.985	11/01/2044	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						552.321	552.321	576.372	560.333	.0	(8.012)	.0	(8.012)	.0	552.321	.0	.0	.0	13.542	XXX	XXX
073877-CS-9	BSABS 2005-SD3 1M1 - RMBS		09/27/2021	Paydown		46.058	46.058	37.026	45.643	.0	.415	.0	.415	.0	46.058	.0	.0	.0	.240	07/25/2035	1.D FM
23342K-AC-8	DRB 2017-A A2B - ABS		09/25/2021	Paydown		57.837	57.837	57.816	57.823	.0	.14	.0	.14	.0	57.837	.0	.0	.0	1.100	05/27/2042	1.A FE
36255C-AC-3	GPMT 2018-FL21 AS - CDO		09/21/2021	Paydown		561.367	561.367	553.617	553.617	.0	7.750	.0	7.750	.0	561.367	.0	.0	.0	5.472	11/21/2035	1.A FE
42806D-AH-2	HERTZ 2015-3 A - ABS		07/02/2021	Paydown		.0	.0	.0	.0	.0	78.990	.0	78.990	.0	.0	.0	(78.990)	(78.990)	(.401)	09/27/2021	1.F FE
46637V-AA-3	JPTPE A - CMO/RMBS		09/01/2021	Paydown		12.310	12.310	12.094	12.117	.0	.192	.0	.192	.0	12.310	.0	.0	.0	.246	09/17/2042	1.A FE
63862X-AA-0	NHLT 2020-1 A - RMBS		09/25/2021	Paydown		49.791	49.791	49.791	49.791	.0	.0	.0	.0	.0	49.791	.0	.0	.0	.415	09/25/2030	1.A FE
74968R-AA-3	RPIT 191 A - CMO/RMBS		09/25/2021	Paydown		147.695	147.695	146.552	146.734	.0	.961	.0	.961	.0	147.695	.0	.0	.0	2.628	10/25/2063	1.A FE
76971E-AA-2	RB1T 20HB1 A1 - ABS		09/25/2021	Paydown		.72	.72	.72	.72	.0	.0	.0	.0	.0	.72	.0	.0	.0	.1	10/25/2050	1.A FE
78449P-AB-5	SMB 2018-A A2A - RMBS		09/15/2021	Paydown		50.866	50.866	50.856	50.861	.0	.5	.0	.5	.0	50.866	.0	.0	.0	1.194	02/15/2036	1.A FE
82652K-AA-2	SFFC 171 A - RMBS		09/20/2021	Paydown		13.420	13.420	13.419	13.420	.0	.1	.0	.1	.0	13.420	.0	.0	.0	.258	03/20/2034	1.F FE
85022W-AP-9	SOFT 2020-A A - ABS		09/25/2021	Paydown		102.232	102.232	102.227	102.227	.0	.5	.0	.5	.0	102.232	.0	.0	.0	1.340	09/26/2037	1.A FE
89613T-AA-6	TAH 18SFR1 A - RMBS		08/01/2021	Paydown		2.122	2.122	2.110	2.122	.0	.0	.0	.0	.0	2.122	.0	.0	.0	.48	05/19/2037	1.A FE
92257A-AB-0	VCC 2018-1 A - CMBS		09/01/2021	Paydown		32.684	32.684	32.673	32.701	.0	(.16)	.0	(.16)	.0	32.684	.0	.0	.0	.762	04/27/2048	1.A FE
95002F-AA-2	WMBS 2019-4 A1 - CMO/RMBS		09/01/2021	Paydown		49.230	48.788	49.657	49.926	.0	(.696)	.0	(.696)	.0	49.230	.0	.0	.0	1.122	09/27/2049	1.D FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,125.685	1,117.492	1,107.911	1,117.054	.0	87.621	.0	87.621	.0	1,204.675	.0	(78.990)	(78.990)	14.426	XXX	XXX
8399997. Total - Bonds - Part 4						1,685,101	1,676,909	1,691,687	1,684,712	.0	79,378	.0	79,378	.0	1,764,091	.0	(78,990)	(78,990)	28,112	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
8399999. Total - Bonds						1,685,101	1,676,909	1,691,687	1,684,712	0	79,378	0	79,378	0	1,764,091	0	(78,990)	(78,990)	28,112	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						1,685,101	XXX	1,691,687	1,684,712	0	79,378	0	79,378	0	1,764,091	0	(78,990)	(78,990)	28,112	XXX	XXX

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank Cincinnati, OH		0.100	18	0	74,231	74,237	29,333	XXX
The Bank of New York Mellon ... New York, NY		0.010	0	0	5,740	5,564	14,697	XXX
Cash Held With Securities On Deposit		0.000	0	0	0	2,494	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	18	0	79,971	82,295	44,030	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	18	0	79,971	82,295	44,030	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	18	0	79,971	82,295	44,030	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]