



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENTAS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE**Triumph Casualty Company**NAIC Group Code 0084 0084 NAIC Company Code 41106 Employer's ID Number 95-3623282
(Current) (Prior)Organized under the Laws of Ohio, State of Domicile or Port of Entry OhioCountry of Domicile United States of AmericaIncorporated/Organized 10/20/1981 Commenced Business 12/31/1981Statutory Home Office 3250 Interstate Drive, Richfield, OH, US 44286
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 3250 Interstate Drive, 330-659-8900
(Street and Number) (Area Code) (Telephone Number)
Richfield, OH, US 44286, (City or Town, State, Country and Zip Code)Mail Address 3250 Interstate Drive, Richfield, OH, US 44286
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
Richfield, OH, US 44286, 330-659-8900
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Primary Location of Books and Records 3250 Interstate Drive, 330-659-8900
(Street and Number) (Area Code) (Telephone Number)
Richfield, OH, US 44286, (City or Town, State, Country and Zip Code)Internet Website Address www.natl.com
Statutory Statement Contact Leah Marie Blazek, 330-659-8900-5498
(Name) Leah.Blazek@natl.com, 330-659-8904
(E-mail Address) (FAX Number)**OFFICERS**President Shawn Vincent Los #, Senior VP, Chief Financial Officer, & Treasurer Julie Ann McGraw
Secretary Matthew David Felvus, VP, Chief Investment Officer, & Assistant Treasurer Gary Norman Monda**OTHER**George Olaf Skuggen, Senior Vice President Scott Edward Noerr #, Senior Vice President, Chief Information Officer Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Anthony Gerald Prinzo, Vice President Jeannine Eileen Novak, Vice President Colleen Frances Shepherd, Vice President
Leah Marie Blazek #, Assistant Vice President Howard Kim Baird, Assistant Treasurer Robert Jude Zbacnik, Assistant Treasurer
Stephen Charles Beraha, Assistant Secretary**DIRECTORS OR TRUSTEES**Michelle Ann Gillis Michael Eugene Sullivan Jr. David John Witzgall
Anthony Joseph Mercurio David Lawrence Thompson Jr.State of Ohio SS: Summit

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

Shawn Vincent Los
PresidentMatthew David Felvus
SecretaryJulie Ann McGraw
Senior VP, Chief Financial Officer, & TreasurerSubscribed and sworn to before me this
4th day of November, 2022

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH 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	62,610,154	0	62,610,154	41,776,137
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 \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 77,202), cash equivalents (\$ 4,536,926) and short-term investments (\$ 0)	4,614,128	0	4,614,128	20,028,015
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)	67,224,282	0	67,224,282	61,804,152
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	298,919	0	298,919	200,222
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,363,144	157,784	5,205,359	1,463,938
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	15,871,226	83,928	15,787,298	8,707,781
15.3 Accrued retrospective premiums (\$ 3,494) and contracts subject to redetermination (\$ 0)	3,497	3	3,494	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	637,651	0	637,651	130,038
16.2 Funds held by or deposited with reinsured companies	172,369	0	172,369	102,198
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	0	0	0	65,351
18.2 Net deferred tax asset	584,829	79,034	505,795	456,970
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	3,412,685	0	3,412,685	2,205,750
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	177,950	130	177,820	163,592
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	93,746,552	320,879	93,425,672	75,299,992
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	93,746,552	320,879	93,425,672	75,299,992
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	103,489	130	103,359	95,240
2502. Miscellaneous receivables	47,331	0	47,331	39,046
2503. Commission receivable	27,130	0	27,130	29,306
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)	177,950	130	177,820	163,592

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH CASUALTY COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 3,736,461)	12,933,601	12,397,741
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	3,053,523	2,787,302
4. Commissions payable, contingent commissions and other similar charges	613,233	461,775
5. Other expenses (excluding taxes, licenses and fees)	819,828	758,805
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	290,600	259,687
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	54,497	0
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 \$ 19,759,082 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)	6,095,363	4,858,055
10. Advance premium	1,652	1,839
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	5,348,372	2,627,828
13. Funds held by company under reinsurance treaties	40,447,177	28,745,427
14. Amounts withheld or retained by company for account of others	876,106	444,900
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	66,476	1,000
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	44,364	36,496
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)	70,644,792	53,380,855
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	70,644,792	53,380,855
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)	13,280,881	12,419,137
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	22,780,881	21,919,137
38. Totals (Page 2, Line 28, Col. 3)	93,425,672	75,299,992
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, 2022 OF THE TRIUMPH CASUALTY COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 43,711,424)	35,839,833	23,179,385	32,425,361
1.2 Assumed (written \$ 11,140,394)	9,838,211	8,499,998	11,434,094
1.3 Ceded (written \$ 44,550,787)	36,614,320	23,768,491	33,174,638
1.4 Net (written \$ 10,301,031)	9,063,724	7,910,891	10,684,817
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 4,360,348):			
2.1 Direct	15,818,802	10,119,004	15,568,237
2.2 Assumed	4,876,028	4,002,267	5,759,540
2.3 Ceded	16,256,364	10,731,351	16,367,371
2.4 Net	4,438,466	3,389,920	4,960,406
3. Loss adjustment expenses incurred	1,236,808	881,011	1,258,205
4. Other underwriting expenses incurred	2,883,905	2,552,943	3,252,794
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	8,559,180	6,823,874	9,471,405
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	504,544	1,087,018	1,213,412
INVESTMENT INCOME			
9. Net investment income earned	1,162,319	859,132	1,070,021
10. Net realized capital gains (losses) less capital gains tax of \$.846	(3,669)	(52,888)	(4,328)
11. Net investment gain (loss) (Lines 9 + 10)	1,158,650	806,244	1,065,693
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	0	0
14. Aggregate write-ins for miscellaneous income	(331,188)	(343,827)	(463,217)
15. Total other income (Lines 12 through 14)	(331,188)	(343,827)	(463,217)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,332,007	1,549,435	1,815,888
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)	1,332,007	1,549,435	1,815,888
19. Federal and foreign income taxes incurred	339,651	347,544	361,287
20. Net income (Line 18 minus Line 19)(to Line 22)	992,356	1,201,891	1,454,601
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	21,919,137	20,436,937	20,436,938
22. Net income (from Line 20)	992,356	1,201,891	1,454,601
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	76,477	24,240	13,371
27. Change in nonadmitted assets	(141,613)	(148,960)	(1,772)
28. Change in provision for reinsurance	(65,476)	(45,000)	16,000
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	0	0
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)	861,743	1,032,171	1,482,199
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	22,780,880	21,469,108	21,919,137
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	18,374	19,813	25,124
1402. Interest from funds held	(349,562)	(363,639)	(488,341)
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)	(331,188)	(343,827)	(463,217)
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, 2022 OF THE TRIUMPH 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	2,007,953	4,069,892	9,493,671
2. Net investment income	1,090,328	871,542	1,201,342
3. Miscellaneous income	(331,188)	(343,827)	(463,217)
4. Total (Lines 1 to 3)	2,767,094	4,597,608	10,231,796
5. Benefit and loss related payments	4,410,219	2,810,529	3,849,669
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	3,611,097	3,093,009	4,212,178
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$846 tax on capital gains (losses)	220,649	449,308	496,834
10. Total (Lines 5 through 9)	8,241,966	6,352,846	8,558,680
11. Net cash from operations (Line 4 minus Line 10)	(5,474,872)	(1,755,238)	1,673,116
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,406,383	6,863,951	12,105,550
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	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,406,383	6,863,951	12,105,550
13. Cost of investments acquired (long-term only):			
13.1 Bonds	28,269,929	9,214,550	11,214,549
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)	28,269,929	9,214,550	11,214,549
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)	(20,863,546)	(2,350,599)	891,002
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	0	0
16.6 Other cash provided (applied)	10,924,532	2,604,399	1,962,659
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	10,924,532	2,604,399	1,962,659
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)	(15,413,887)	(1,501,438)	4,526,777
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	20,028,015	15,501,238	15,501,238
19.2 End of period (Line 18 plus Line 19.1)	4,614,128	13,999,800	20,028,015

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

20.0001. Securities acquired in paid in kind interest payment912	0	0
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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 Triumphhe Casualty Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in the Company's financial statements.

	SSAP #	F/S Page	F/S Line #	09-30-2022	12-31-2021
1. Net income state basis	XXX	XXX	XXX	\$ 992,356	\$ 1,454,601
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	\$ 992,356	\$ 1,454,601
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 22,780,881	\$ 21,919,137
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	\$ 22,780,881	\$ 21,919,137

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, 2022.

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, 2022.

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	\$	(2,673,029)
2. 12 months or longer		(153,755)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	40,700,987
2. 12 months or longer		1,869,433

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, 2022. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J-L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

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

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

In August 2022, the United States federal government enacted the Inflation Reduction Act ("IRA") which, among other changes, created a new corporate alternative minimum tax ("AMT") based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company's financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the Company has not included any impact from the enactment of the IRA in third quarter 2022 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 2022.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2022.

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

NOTES TO FINANCIAL STATEMENTS

assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

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

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

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

The Company did not hold any investments measured at fair value at September 30, 2022.

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, 2022.

3. Policy on Transfers Into and Out of Level 3

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

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

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

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

5. Derivative Fair Values

Not applicable

B. 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, 2022, 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	\$ 3,664,242	\$ 4,021,007	\$ 3,664,242	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	5,516,106	5,870,964	-	5,516,106	-	-	-
Residential MBS	13,478,968	14,753,020	-	13,478,968	-	-	-
Collateralized loan obligations	11,581,046	12,185,556	-	11,581,046	-	-	-
Asset backed securities	12,600,616	13,192,975	-	12,600,616	-	-	-
All other bonds	11,893,089	12,586,632	-	11,893,089	-	-	-
Total bonds	58,734,067	62,610,154	3,664,242	55,069,825	-	-	-
Cash, cash equivalents & short-term investments	4,614,128	4,614,128	4,614,128	-	-	-	-
Total	<u>\$ 63,348,195</u>	<u>\$ 67,224,282</u>	<u>\$ 8,278,370</u>	<u>\$ 55,069,825</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

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 4, 2022, 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, 2021 were \$15,185,043. As of September 30, 2022, \$3,955,234 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$11,229,809 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2021. 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, 2022 OF THE TRIUMPH 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 [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1042046

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY
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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 3,412,383

INVESTMENT

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments:	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
14.2 If yes, please complete the following:		
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]		
15.2 If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of 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, 2022 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 [] No []

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No []

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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 []

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH CASUALTY COMPANY
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:

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

5. Operating Percentages:

5.1 A&H loss percent 24.700 %

5.2 A&H cost containment percent 3.700 %

5.3 A&H expense percent excluding cost containment expenses 12.400 %

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 []

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH CASUALTY COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	512,046	194,590	7,282	13,072	234,230	158,782
2. Alaska	AK	143,160	167,675	75,610	53,435	237,143	392,795
3. Arizona	AZ	210,086	263,372	117,862	114,466	902,466	1,237,124
4. Arkansas	AR	2,808,826	2,522,618	429,162	400,751	2,454,864	1,587,166
5. California	CA	3,806,641	4,262,909	353,736	290,129	4,039,297	3,267,264
6. Colorado	CO	1,132,248	865,783	309,612	285,704	1,450,396	1,386,859
7. Connecticut	CT	328,752	576,475	134,721	151,235	456,412	860,838
8. Delaware	DE	0	0	7,745	(8,109)	0	25,247
9. District of Columbia	DC	0	0	0	0	10,443	10,197
10. Florida	FL	1,668,932	493,927	215,703	135,971	847,041	326,080
11. Georgia	GA	2,233,288	992,261	439,638	667,063	2,877,885	2,379,102
12. Hawaii	HI	23,109	20,538	2,480	0	25,777	16,409
13. Idaho	ID	697,134	1,168,427	1,442,362	285,864	2,290,680	1,634,727
14. Illinois	IL	2,266,774	466,287	69,634	130,661	1,119,095	698,051
15. Indiana	IN	1,040,480	1,157,957	57,581	104,012	1,121,283	908,204
16. Iowa	IA	523,588	235,061	101,999	351,131	405,262	310,692
17. Kansas	KS	201,740	413,902	155,679	338,575	1,371,483	1,235,555
18. Kentucky	KY	1,842,590	1,314,476	763,337	376,965	1,703,492	1,906,331
19. Louisiana	LA	941,102	113,568	15,870	544	277,137	110,248
20. Maine	ME	220,175	314,677	0	0	133,453	55,502
21. Maryland	MD	426,532	(30,071)	24,066	40,263	267,666	367,829
22. Massachusetts	MA	1,061,492	91,305	152,428	149,376	871,310	433,419
23. Michigan	MI	N	0	0	0	0	0
24. Minnesota	MN	L	199,787	329,846	174,386	105,530	366,121
25. Mississippi	MS	L	567,319	220,342	14,113	87,138	334,983
26. Missouri	MO	L	928,960	1,042,707	181,484	850,835	1,739,048
27. Montana	MT	L	393,883	406,597	18,826	45,178	422,008
28. Nebraska	NE	L	254,217	236,621	98,703	9,378	298,977
29. Nevada	NV	L	759,819	588,978	116,605	136,874	876,196
30. New Hampshire	NH	L	88,430	200,813	14,022	177,071	255,257
31. New Jersey	NJ	N	0	0	0	0	0
32. New Mexico	NM	L	331,598	21,869	402	207	123,317
33. New York	NY	N	0	0	0	0	0
34. North Carolina	NC	L	3,242,914	631,877	231,466	208,761	1,577,807
35. North Dakota	ND	L	0	0	0	0	0
36. Ohio	OH	L	0	0	0	0	0
37. Oklahoma	OK	L	736,428	614,589	201,144	201,243	808,222
38. Oregon	OR	L	(64,165)	92,272	22,000	(8,356)	88,526
39. Pennsylvania	PA	L	4,355,681	3,762,578	1,228,144	1,191,205	4,876,284
40. Rhode Island	RI	L	416,286	15,392	0	0	201,993
41. South Carolina	SC	L	1,913,510	493,468	31,869	42,646	865,813
42. South Dakota	SD	L	26,235	(28,357)	21	57,559	105,435
43. Tennessee	TN	L	1,500,321	774,076	287,516	239,680	1,150,253
44. Texas	TX	L	1,699,092	233,954	3,261	2,764	634,837
45. Utah	UT	L	2,952,716	2,856,633	1,174,275	473,637	5,763,232
46. Vermont	VT	L	(473,157)	359,075	1,141	0	19,063
47. Virginia	VA	L	1,567,433	785,397	148,094	42,233	1,065,136
48. Washington	WA	L	0	0	0	0	0
49. West Virginia	WV	L	30,384	34,929	45,945	11,433	281,399
50. Wisconsin	WI	L	195,038	129,222	116,199	10,436	132,882
51. Wyoming	WY	N	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	43,711,424	29,408,615	8,986,123	7,766,562	45,083,606	34,384,229
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	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	10

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY

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	
Verikai Inc.	DE	81-4361220	

* 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, 2022 OF THE TRIUMPHE CASUALTY COMPANY

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	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphhe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
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.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY

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 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
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
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.

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 Loca- tion	Rela- tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Per- cent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH 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	Domestic-ity Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	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	100.00	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UIP	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYML	IA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.00	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	UDP	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	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	100.00	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumph Casualty Company	OH	RE	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.00	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Re, Inc.	CYML	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0

12.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH 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 Loca-tion	Rela-tion-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 Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0000		00000		0	0	El Aguila, Compañía de Seguros, S.A. de C.V.		MEX..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	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. ..	NO..	0..
..0000		00000	81-0814136	0	0	Foreign Credit Insurance Association ..		NY..OTH..		Great American Insurance Company ..	Management..	0.000	American Financial Group, Inc. ..	NO..	2..
..0000		00000	31-1753938	0	0	GAI Mexico Holdings, LLC ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1765544	0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	61-1329718	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	26832	95-1542353	0	0	Global Premier Finance Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	26344	15-6020948	0	0	Great American Alliance Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	39896	61-0983091	0	0	Great American Assurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	37532	31-0954439	0	0	Great American Casualty Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	41858	31-1036473	0	0	Great American E & S Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1652643	0	0	Great American Fidelity Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000						Great American Insurance Agency, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	22136	13-5539046	0	0	Great American Insurance Company of New York ..		NY..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	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. ..	NO..	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. ..	NO..	0..
..0000		00000	31-0918893	0	0	Great American Re Inc. ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	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. ..	NO..	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. ..	NO..	0..
..0084	American Financial Group, Inc.	16618	83-1694393	0	0	Great American Underwriters Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1293064	0	0	Professional Risk Brokers, Inc. ..		IL..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	00000	0	0	Shelter Rock Holdings, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	88-1379846	0	0	Trusted Coverage Professionals Agency, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000				Westline Industrial, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	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, 2022 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
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	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
13.1 Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15.1 Vision only	0	0	0.0	0.0
15.2 Dental only	0	0	0.0	0.0
15.3 Disability income	0	0	0.0	0.0
15.4 Medicare supplement	0	0	0.0	0.0
15.5 Medicaid Title XIX	0	0	0.0	0.0
15.6 Medicare Title XVIII	0	0	0.0	0.0
15.7 Long-term care	0	0	0.0	0.0
15.8 Federal employees health benefits plan	0	0	0.0	0.0
15.9 Other health	0	0	0.0	0.0
16. Workers' compensation	35,840,022	15,932,627	44.5	42.7
17.1 Other liability - occurrence	0	(35,974)	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 Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2 Other private passenger auto liability	0	50,832	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0	23	0.0	0.0
19.4 Other commercial auto liability	(189)	.515	(273.0)	.6,933.3
21.1 Private passenger auto physical damage	0	(129,518)	0.0	0.0
21.2 Commercial auto physical damage	0	298	0.0	0.0
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	35,839,833	15,818,802	44.1	43.7
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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH CASUALTY COMPANY
PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	0	0	0
2.1 Allied Lines	0	0	0
2.2 Multiple peril crop	0	0	0
2.3 Federal flood	0	0	0
2.4 Private crop	0	0	0
2.5 Private flood	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
13.1 Comprehensive (hospital and medical) individual	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0
14. Credit accident and health	0	0	0
15.1 Vision only	0	0	0
15.2 Dental only	0	0	0
15.3 Disability income	0	0	0
15.4 Medicare supplement	0	0	0
15.5 Medicaid Title XIX	0	0	0
15.6 Medicare Title XVIII	0	0	0
15.7 Long-term care	0	0	0
15.8 Federal employees health benefits plan	0	0	0
15.9 Other health	0	0	0
16. Workers' compensation	3,926,083	43,711,613	29,408,586
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 Private passenger auto no-fault (personal injury protection)	0	0	0
19.2 Other private passenger auto liability	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	28
19.4 Other commercial auto liability	0	(189)	0
21.1 Private passenger auto physical damage	0	0	0
21.2 Commercial auto physical damage	0	0	0
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	3,926,083	43,711,424	29,408,615
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, 2022 OF THE TRIUMPHE CASUALTY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	3,285	3,055	6,341	1,753	58	1,811	2,388	20	2,150	4,558	856	(828)	28
2. 2020	1,357	2,022	3,379	804	6	810	1,203	7	1,332	2,541	650	(678)	(28)
3. Subtotals 2020 + Prior	4,643	5,077	9,720	2,557	63	2,620	3,592	27	3,481	7,100	1,506	(1,506)	0
4. 2021	1,583	3,882	5,465	1,210	125	1,335	1,601	85	2,445	4,130	1,228	(1,228)	0
5. Subtotals 2021 + Prior	6,226	8,959	15,185	3,766	189	3,955	5,193	111	5,926	11,230	2,734	(2,734)	0
6. 2022	XXX	XXX	XXX	XXX	918	918	XXX	1,210	3,547	4,757	XXX	XXX	XXX
7. Totals	6,226	8,959	15,185	3,766	1,107	4,873	5,193	1,321	9,473	15,987	2,734	(2,734)	0
8. Prior Year-End Surplus As Regards Policyholders		21,919									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. 43.9	2. (30.5)	3. 0.0
													4. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH 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

AUGUST FILING

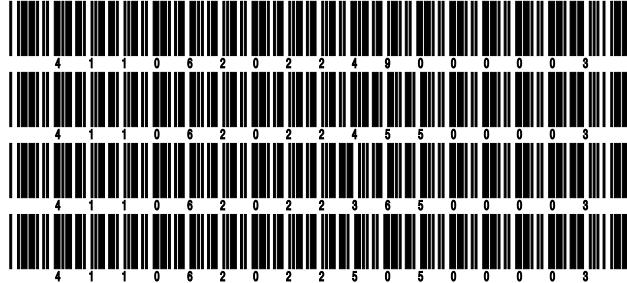
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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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, 2022 OF THE TRIUMPHE CASUALTY COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses	0	0	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH CASUALTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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)		

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

NONE**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	41,776,137	42,788,342
2. Cost of bonds and stocks acquired	28,270,841	11,214,549
3. Accrual of discount	38,310	15,967
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(2,823)	2,561
6. Deduct consideration for bonds and stocks disposed of	7,406,383	12,178,460
7. Deduct amortization of premium	65,928	139,732
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	72,910
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	62,610,154	41,776,137
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	62,610,154	41,776,137

STATEMENT AS OF SEPTEMBER 30, 2022 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)	56,440,989	1,093,853	.945,172	(7,619)	51,720,574	56,440,989	56,582,051	40,776,508
2. NAIC 2 (a)	5,275,396	751,320	6,250	7,638	2,499,001	5,275,396	6,028,104	999,629
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	61,716,385	1,845,173	951,422	19	54,219,575	61,716,385	62,610,154	41,776,137
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	61,716,385	1,845,173	951,422	19	54,219,575	61,716,385	62,610,154	41,776,137

(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

SI02

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,967,046	15,436,360
2. Cost of cash equivalents acquired	10,963,669	19,748,762
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	26,393,789	15,218,076
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)	4,536,926	19,967,046
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,536,926	19,967,046

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, 2022 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
91282C-FK-2	UNITED STATES TREASURY .....		.09/13/2022	JP Morgan	198,586	200,000		.0	1.A
0109999999. Subtotal - Bonds - U.S. Governments					198,586	200,000		0	XXX
04685A-3C-3	ATHENE GLOBAL FUNDING .....		.09/27/2022	KEYBANK CAPITAL MARKETS INC	394,835	.500,000		.1,103	1.E FE
125491-AN-0	CI FINANCIAL CORP	C.	.09/23/2022	Stifel, Nicolaus & Co., Inc.	366,930	.500,000		.4,444	2.B FE
31739P-AA-5	FASST 223S A1 - CMO/RMBS .....		.09/25/2022	Direct .....	.912	.912		.0	1.A PL
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS .....		.08/12/2022	CREDIT SUISSE SECURITIES (USA)	499,998	.500,000		.1,317	1.A FE
67115N-AA-8	OBX 221N1 A1 - CMO/RMBS .....		.07/01/2022	J P MORGAN SECURITIES	(478)	(11,235)		.478	1.A FE
876030-AA-5	TAPESTRY INC .....		.09/22/2022	JP Morgan	384,390	.500,000		.466	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,646,587	1,989,677		7,809	XXX
2509999997. Total - Bonds - Part 3					1,845,173	2,189,677		7,809	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX		XXX	XXX
2509999999. Total - Bonds					1,845,173	2,189,677		7,809	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX		0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX		XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX		0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX		0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX		XXX	XXX
5989999999. Total - Common Stocks					0	XXX		0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX		0	XXX
6009999999 - Totals					1,845,173	XXX		7,809	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPH 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	Foreign	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 Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2022	Paydown		228	228	240	236	0	(8)	0	(8)	0	228	0	0	0	0	6	08/20/2039	1.A
..38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2022	Paydown		650	650	678	664	0	(14)	0	(14)	0	650	0	0	0	0	13	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments					879	879	918	900	0	(22)	0	(22)	0	879	0	0	0	0	18	XXX	XXX	
..196479-N9-6	COLORADO HSG & FIN AUTH		09/01/2022	Direct		45,000	45,000	47,661	45,372	0	(372)	0	(372)	0	45,000	0	0	0	0	959	11/01/2048	1.A FE
..3128PT-XX-6	FH C91594 - RMBS		09/01/2022	Paydown		1,388	1,388	1,459	1,445	0	(57)	0	(57)	0	1,388	0	0	0	0	27	01/01/2033	1.A
..3132J4-H3-6	FH G30949 - RMBS		09/01/2022	Paydown		2,048	2,048	2,158	2,128	0	(80)	0	(80)	0	2,048	0	0	0	0	47	08/01/2036	1.A
..3133N3-VG-6	FH RE6015 - RMBS		09/01/2022	Paydown		5,267	5,267	5,344	5,322	0	(55)	0	(55)	0	5,267	0	0	0	0	135	09/01/2049	1.A
..3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2022	Paydown		198	198	199	198	0	0	0	0	0	198	0	0	0	0	3	09/25/2040	1.A
..3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2022	Paydown		979	979	960	968	0	11	0	11	0	979	0	0	0	0	13	11/25/2041	1.A
..3136AT-CX-8	FNR 2016-50 BN - CMO/RMBS		09/01/2022	Paydown		389	389	406	401	0	(12)	0	(12)	0	389	0	0	0	0	8	02/25/2046	1.A
..3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2022	Paydown		1,291	1,291	1,325	1,316	0	(25)	0	(25)	0	1,291	0	0	0	0	25	09/25/2045	1.A
..3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2022	Paydown		4,866	4,866	5,036	4,958	0	(92)	0	(92)	0	4,866	0	0	0	0	79	01/25/2045	1.A
..3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		09/01/2022	Paydown		1,192	1,192	1,239	1,205	0	(12)	0	(12)	0	1,192	0	0	0	0	28	08/25/2040	1.A
..3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		09/01/2022	Paydown		2,328	2,328	2,421	2,370	0	(42)	0	(42)	0	2,328	0	0	0	0	55	11/25/2045	1.A
..3137BO-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2022	Paydown		6,505	6,505	6,577	6,544	0	(39)	0	(39)	0	6,505	0	0	0	0	83	02/15/2042	1.A
..3137BR-6T-7	FHR 4608 HA - CMO/RMBS		07/15/2022	Paydown		298	298	308	299	0	(1)	0	(1)	0	298	0	0	0	0	4	06/15/2041	1.A
..3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2022	Paydown		1,317	1,317	1,363	1,339	0	(21)	0	(21)	0	1,317	0	0	0	0	30	08/15/2043	1.A
..3138ER-VP-2	FN AL9621 - RMBS		09/01/2022	Paydown		1,469	1,469	1,565	1,545	0	(76)	0	(76)	0	1,469	0	0	0	0	40	01/01/2037	1.A
..3138ES-BB-0	FN AL9862 - RMBS		09/01/2022	Paydown		562	562	589	583	0	(21)	0	(21)	0	562	0	0	0	0	13	01/01/2036	1.A
..3139TP-PL-8	FHM M012 A1A - CMBS		09/01/2022	Paydown		33,652	33,652	33,652	0	0	0	0	0	33,652	0	0	0	0	204	08/15/2051	1.B FE	
..31400C-DT-0	FN CA4613 - RMBS		09/01/2022	Paydown		3,255	3,255	3,305	3,288	0	(33)	0	(33)	0	3,255	0	0	0	0	73	11/01/2049	1.A
..31417Y-SD-0	FN MA0515 - RMBS		09/01/2022	Paydown		2,954	2,954	3,063	2,988	0	(35)	0	(35)	0	2,954	0	0	0	0	68	09/01/2025	1.A
..31418A-AJ-7	FN MA0908 - RMBS		09/01/2022	Paydown		2,328	2,328	2,462	2,430	0	(101)	0	(101)	0	2,328	0	0	0	0	63	11/01/2031	1.A
..31418A-F2-9	FN MA1084 - RMBS		09/01/2022	Paydown		3,571	3,571	3,822	3,776	0	(205)	0	(205)	0	3,571	0	0	0	0	84	06/01/2032	1.A
..31418A-HQ-4	FN MA1138 - RMBS		09/01/2022	Paydown		8,528	8,528	9,103	8,989	0	(461)	0	(461)	0	8,528	0	0	0	0	199	08/01/2032	1.A
..31418B-7E-0	FN MA2692 - RMBS		09/01/2022	Paydown		1,220	1,220	1,285	1,270	0	(50)	0	(50)	0	1,220	0	0	0	0	30	07/01/2036	1.A
..57419R-GH-2	MARYLAND ST CINTY DEV ADMIN DEPT HSG & C		09/01/2022	Paydown		3,309	3,309	3,309	3,309	0	0	0	0	0	3,309	0	0	0	0	84	07/01/2043	1.A FE
..60416G-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		9,286	9,286	9,286	9,286	0	0	0	0	0	9,286	0	0	0	0	168	02/01/2045	1.A FE
..60416G-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		5,197	5,197	5,197	5,197	0	0	0	0	0	5,197	0	0	0	0	96	03/01/2047	1.A FE
..63968M-RE-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		09/01/2022	Direct		30,000	30,000	31,915	30,253	0	(253)	0	(253)	0	30,000	0	0	0	0	847	09/01/2048	1.B FE
..647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		2,926	2,926	3,043	2,964	0	(38)	0	(38)	0	2,926	0	0	0	0	93	10/01/2043	1.B FE
..647201-JJ-2	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		80,000	80,000	86,168	80,660	0	(660)	0	(660)	0	80,000	0	0	0	0	2,825	07/01/2050	1.A FE
..83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		07/05/2022	Call @ 100.00		50,000	50,000	53,408	50,674	0	(333)	0	(333)	0	50,340	0	(340)	(340)	1,299	11/01/2044	1.A FE	
0909999999. Subtotal - Bonds - U.S. Special Revenues					311,323	311,323	327,628	281,073	0	(3,062)	0	(3,062)	0	311,663	0	(340)	(340)	7,679	XXX	XXX		
..07336L-AB-9	BV INN 2021-INV2 A2 - CMO/RMBS		09/01/2022	Paydown		22,822	22,822	21,941	0	0	881	0	881	0	22,822	0	0	0	0	298	06/26/2051	1.A
..073387-CS-9	BSABS 2005-SD3 1M1 - RMBS		09/26/2022	Paydown		36,033	36,033	28,967	35,895	0	138	0	138	0	36,033	0	0	0	0	395	07/25/2035	1.A FM
..10569F-AA-6	BRAVO 22NQ1M A1 - CMO/RMBS		09/25/2022	Paydown		86,835	86,835	86,769	0	0	67	0	67	0	86,835	0	0	0	0	1,677	03/01/2060	1.A FE
..12530B-AA-7	CFMT 2021-3 A - CMBS		09/25/2022	Paydown		50,172	50,172	50,172	0	0	0	0	0	50,172	0	0	0	0	386	10/27/2031	1.A FE	
..12659V-AA-2	COLT 2022-3 A1 - CMO/RMBS		09/01/2022	Paydown		24,358	24,358	24,357	0	0	0	0	0	24,358	0	0	0	0	350	02/25/2067	1.A FE	
..23304G-AN-1	DNKN 211 A21 - RMBS		08/20/2022	Paydown		1,250	1,250	1,127	0	0	123	0	123	0	1,250	0	0	0	0	13	11/20/2051	2.B FE
..23304G-AQ-4	DNKN 211 A22 - RMBS		08/20/2022	Paydown		1,250	1,250	1,096	0	0	154	0	154	0	1,250	0	0	0	0	16	11/20/2051	2.B FE
..23342K-AC-8	DRE 2017-A A2B - ABS		09/25/2022	Paydown		16,045	16,045	16,039	16,042	0	3	0	3	0	16,045	0	0	0	0	299	05/27/2042	1.A FE
..25755T-AH-3	DPABS 2017-1 A23 - ABS		07/25/2022	Paydown		2,500	2,500	2,440	0	0	60	0	60	0	2,500	0	0	0	0	26	07/25/2047	2.A FE
..31739P-AA-5	FAST 2253 A1 - CMO/RMBS		09/25/2022	Paydown		1,373	1,373	298	0	0	1,075	0	1,075	0	1,373	0	0	0	0	0	06/25/2052	1.A PL
..36170H-AA-8	GCAT 22NQ4A A1 - CMO/RMBS		09/01/2022	Paydown		2,079	2,079	2,079	0	0	0	0	0	2,079	0	0	0	0	9	08/25/2067	1.A FE	
..40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,500)	05/08/2022	1.B FE	
..411707-AH-5	HNGRY 2020-1 A2 - RMBS		09/20/2022	Paydown		1,250	1,250	1,159	0	0	91	0	91	0	1,250	0	0	0	0	25	12/20/2050	2.B FE
..46637V-AA-3	JPTER A - CMO/RMBS		09/01/2022	Paydown		6,396	6,396	6,284	6,297	0	98	0	98	0	6,396	0	0	0	0	128	09/17/2024	1.A FE
..46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		09/01/2022	Paydown		16,200	16,200	15,542	0	0	658	0	658	0	16,200	0	0	0	0	198	02/26/2052	1.A FE
..46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		09/01/2022	Paydown		28,846	28,846	27,146	0	0	1,699	0	1,699	0	28,846	0	0	0	0	349	10/25/2052	1.A FE
..585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		09/25/2022	Paydown		15,746	15,746	15,588	0	0	157	0	157	0	15,746	0	0	0	0	233	03/25/2063	1.A FE
..585493-AK-0	MELLO 22INV2 A4 - CMO/RMBS		09/01/2022	Paydown		33,145	33,145	32,674	0	0	471	0	471	0	33,							

STATEMENT AS OF SEPTEMBER 30, 2022 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.76971E-AA-2	RBIT 20HB1 A1 - ABS		.09/25/2022	Paydown		8	.8	8		0	0	0	0	0	8	0	0	0	0	0	0	0	10/25/2050	1.A FE	
.78449P-AB-5	SMB 2018-A A2A - ABS		.09/15/2022	Paydown		39,004	39,004	38,997	39,001	0	0	3	0	0	39,004	0	0	0	0	0	0	0	.02/15/2036	1.A FE	
.803169-AQ-4	SRANC 3R AFR - CDO	C.	.09/22/2022	Paydown		24,534	24,534	24,536	0	0	0	0	0	0	24,534	0	0	0	0	0	0	0	.06/24/2030	1.A FE	
.85022W-AP-9	SCFT 2020-A A - ABS		.09/25/2022	Paydown		67,428	67,428	67,424	0	0	3	0	0	0	67,428	0	0	0	0	0	0	0	.09/26/2037	1.A FE	
.89613T-AA-6	TAH 2018-SFR1 A - RMBS		.09/01/2022	Paydown		13,173	13,173	13,097	13,173	0	0	0	0	0	13,173	0	0	0	0	0	0	0	.05/19/2037	1.A FE	
.92257A-AB-0	VCC 2018-1 A - CMBS		.09/01/2022	Paydown		27,172	27,172	27,163	27,179	0	0	(7)	0	0	27,172	0	0	0	0	0	0	0	.04/27/2048	1.A FE	
.92257B-AA-0	VCC 2022-3 A - CMBS		.09/01/2022	Paydown		40,221	40,221	40,143	0	0	0	78	0	0	40,221	0	0	0	0	0	0	0	.06/25/2052	1.A FE	
.92259U-AA-6	VCC 222 A - RMBS		.09/25/2022	Paydown		19,158	19,158	19,155	0	0	0	3	0	0	19,158	0	0	0	0	0	0	0	.04/25/2052	1.A FE	
.95002F-AA-2	WFIMBS 2019-4 A1 - CMO/RMBS		.09/01/2022	Paydown		7,648	7,648	7,784	7,817	0	(169)	0	(169)	0	7,648	0	0	0	0	0	0	0	.09/27/2049	1.A FE	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)								638,880	637,835	625,692	335,148	0	6,045	0	6,045	0	638,880	0	0	0	0	0	7,933	XXX	XXX
2509999997. Total - Bonds - Part 4								951,082	950,036	954,239	617,121	0	2,962	0	2,962	0	951,422	0	(340)	(340)	(340)	(340)	15,630	XXX	XXX
2509999998. Total - Bonds - Part 5								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds								951,082	950,036	954,239	617,121	0	2,962	0	2,962	0	951,422	0	(340)	(340)	(340)	(340)	15,630	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals								951,082	XXX	954,239	617,121	0	2,962	0	2,962	0	951,422	0	(340)	(340)	(340)	(340)	15,630	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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank	Cincinnati, OH	0.430	74	0	77,466	77,492	70,980	XXX
The Bank of New York Mellon	New York, NY	1.350	59	0	5,914	5,698	5,816	XXX
Cash Held With Securities On Deposit		0.000	.0	0	194	2,706	406	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	133	0	83,574	85,896	77,202	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	133	0	83,574	85,896	77,202	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	133	0	83,574	85,896	77,202	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD...	08/02/2022		2,720	0	0	1
31846V-80-7	FIRST AMER:TRS OBG Y	SD...	09/13/2022		2,570	.21	1	0
825252-40-6	INVESCO TREASURY INST		09/29/2022		2,900	4,536,905	5,168	14,040
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,536,926	5,169	14,041
8609999999 - Total Cash Equivalents						4,536,926	5,169	14,041