



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Triumph Casualty Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 41106 Employer's ID Number 95-3623282
State of Domicile or Port of Entry OH

Organized under the Laws of _____ OH _____, State of Domicile or Port of Entry _____ OH _____

Country of Domicile United States of America

Incorporated/Organized 10/20/1981 Commenced Business 12/31/1981

Statutory Home Office 3250 Interstate Drive, Richfield, OH, US 44286
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive
Richfield, OH, US 44286 (Street and Number) 330-659-8000

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

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

Primary Location of Books and Records 3250 Interstate Drive
(Street and Number)
Richfield, OH, US 44286 330-659-8900
(City or Town, State, County and Zip Code) (Area Code) (Telephone Number)

Internet Website Address: www.net1.com

Statutory Statement Contact: Leah Marie Blazek 330-659-8900, 5198

(Name) _____ (Area Code) (Telephone Number)
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	Matthew John Stevens, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer
Stephen Charles Beraha, Assistant Secretary		

DIRECTORS OR TRUSTEES

State of OH SS: _____
County of Summit _____

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

Shawn Vincent Los
President

Matthew David Felvus
Secretary

Julie Ann McGraw
Senior VP, Chief Financial Officer, & Treasurer

Subscribed and sworn to before me this
8th day of May, 2023

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 MARCH 31, 2023 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	71,448,454	0	71,448,454	63,142,099
2. Stocks:				0
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				0
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				0
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 (\$ 74,174), cash equivalents (\$ 7,476,905) and short-term investments (\$ 0)	7,551,079	0	7,551,079	10,968,530
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	1,547	0	1,547	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)	79,001,080	0	79,001,080	74,110,628
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued .....	.447,871	0	.447,871	.388,432
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,463,219	99,354	4,363,865	3,895,709
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	26,725,147	151,195	26,573,952	11,320,592
15.3 Accrued retrospective premiums (\$ 83,800) and contracts subject to redetermination (\$ 0)	83,800	0	83,800	61,273
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,746,693	0	1,746,693	1,552,219
16.2 Funds held by or deposited with reinsured companies	504,808	0	504,808	110,273
16.3 Other amounts receivable under reinsurance contracts	2,717,223	0	2,717,223	.907,777
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	12,169
18.2 Net deferred tax asset	560,067	62,379	497,688	.473,478
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	178,860	0	178,860	2,738,538
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	.233,142	605	.232,537	196,603
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	116,661,909	313,534	116,348,376	95,767,691
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	116,661,909	313,534	116,348,376	95,767,691
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	111,886	605	111,280	100,350
2502. Miscellaneous receivables	91,740	0	91,740	68,521
2503. Commission receivable	29,516	0	29,516	27,732
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)	233,142	605	232,537	196,603

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPH CASUALTY COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 1,615,352)	13,941,795	13,317,081
2. Reinsurance payable on paid losses and loss adjustment expenses	620,721	721,721
3. Loss adjustment expenses	2,901,064	3,099,182
4. Commissions payable, contingent commissions and other similar charges	515,024	538,390
5. Other expenses (excluding taxes, licenses and fees)	678,672	837,324
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	305,539	283,449
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	135,526	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 \$ 30,186,598 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	5,672,024	5,282,928
10. Advance premium	1,369	3,068
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	12,744,465	4,760,372
13. Funds held by company under reinsurance treaties	54,028,435	42,939,512
14. Amounts withheld or retained by company for account of others	373,486	98,344
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	244,000	9,000
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	137,170	69,519
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	376,215	277,373
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	92,675,505	72,237,264
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	92,675,505	72,237,264
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)	14,172,871	14,030,427
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)	23,672,871	23,530,427
38. Totals (Page 2, Line 28, Col. 3)	116,348,376	95,767,691
DETAILS OF WRITE-INS		
2501. Other reinsurance amounts due	376,215	277,373
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)	376,215	277,373
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 MARCH 31, 2023 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 \$ 30,174,531)	14,364,591	11,324,028	51,643,381
1.2 Assumed (written \$ 4,424,428)	4,041,762	3,141,446	13,343,324
1.3 Ceded (written \$ 30,957,691)	15,154,180	11,587,797	52,626,467
1.4 Net (written \$ 3,641,268)	3,252,172	2,877,677	12,360,238
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 1,694,093):			
2.1 Direct	9,988,747	6,159,588	24,292,552
2.2 Assumed	2,594,618	1,425,802	6,947,994
2.3 Ceded	10,651,449	6,148,807	24,964,816
2.4 Net	1,931,916	1,436,583	6,275,729
3. Loss adjustment expenses incurred	155,672	398,029	1,635,539
4. Other underwriting expenses incurred	980,064	867,857	3,629,267
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,067,652	2,702,469	11,540,535
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	184,521	175,208	819,703
INVESTMENT INCOME			
9. Net investment income earned	755,554	252,749	1,764,797
10. Net realized capital gains (losses) less capital gains tax of \$ (23,509)	(80,993)	(496)	(65,443)
11. Net investment gain (loss) (Lines 9 + 10)	674,562	252,252	1,699,354
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 1,879 amount charged off \$ 1,119)	761	0	(1,403)
13. Finance and service charges not included in premiums	25	0	0
14. Aggregate write-ins for miscellaneous income	(191,854)	(109,323)	(477,042)
15. Total other income (Lines 12 through 14)	(191,068)	(109,323)	(478,445)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	668,014	318,137	2,040,612
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)	668,014	318,137	2,040,612
19. Federal and foreign income taxes incurred	171,204	76,114	458,135
20. Net income (Line 18 minus Line 19)(to Line 22)	496,810	242,023	1,582,477
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	23,530,427	21,919,138	21,919,137
22. Net income (from Line 20)	496,810	242,023	1,582,477
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	13,875	15,221	37,839
27. Change in nonadmitted assets	(133,242)	(8,046)	(1,026)
28. Change in provision for reinsurance	(235,000)	(166,351)	(8,000)
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)	142,444	82,847	1,611,290
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	23,672,871	22,001,985	23,530,427
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. Interest from funds held	(191,854)	(109,323)	(477,042)
1402.			
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)	(191,854)	(109,323)	(477,042)
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 MARCH 31, 2023 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	(6,471,991)	(9,104,980)	8,917,141
2. Net investment income	673,368	284,930	1,609,924
3. Miscellaneous income	(191,068)	(102,217)	(478,445)
4. Total (Lines 1 to 3)	(5,989,691)	(8,922,268)	10,048,620
5. Benefit and loss related payments	1,602,677	1,686,235	6,056,849
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	1,493,781	1,194,639	4,774,028
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$	(23,509)	tax on capital gains (losses)	0
	0	0	389,085
10. Total (Lines 5 through 9)	3,096,458	2,880,874	11,219,962
11. Net cash from operations (Line 4 minus Line 10)	(9,086,149)	(11,803,142)	(1,171,342)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,131,792	2,224,201	11,541,649
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	2,724,995	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,131,792	4,949,196	11,541,649
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,519,901	14,686,526	33,022,259
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	1,547	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	12,521,448	14,686,526	33,022,259
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)	(8,389,656)	(9,737,330)	(21,480,610)
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)	14,058,354	14,644,016	13,592,467
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	14,058,354	14,644,016	13,592,467
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)	(3,417,451)	(6,896,456)	(9,059,485)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	10,968,530	20,028,015	20,028,015
19.2 End of period (Line 18 plus Line 19.1)	7,551,079	13,131,559	10,968,530

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

20.0001. Securities acquired in paid in kind interest payment	369	0	1,970
---------------------------------------------------------------------	-----	---	-------

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 #	03-31-2023	12-31-2022
1. Net income state basis	XXX	XXX	XXX	\$ 496,810	\$ 1,582,477
2. Effect of state prescribed				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 496,810</u>	<u>\$ 1,582,477</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 23,672,871	\$ 23,530,427
6. Effect of state prescribed				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 23,672,871</u>	<u>\$ 23,530,427</u>

B. No significant change.
C. Accounting Policies

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 5 – Investments

A-C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the three months ended March 31, 2023.
3. The Company does not have any loan-backed securities with an OTTI recognized during the three months ended March 31, 2023.
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	\$	(550,601)
2. 12 months or longer		(1,564,084)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	16,060,573
2. 12 months or longer		19,545,923
5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2023. 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.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

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

Note 9 - Income Taxes

No significant change.

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 2023.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2023.

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.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

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

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

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

The Company did not hold any investments measured at fair value at March 31, 2023.

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three months ended March 31, 2023.

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.

NOTES TO FINANCIAL STATEMENTS

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of March 31, 2023, 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	\$ 4,408,840	\$ 4,677,236	\$ 4,408,840	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	1,754,203	1,805,283	-	1,754,203	-	-	-
Residential MBS	14,076,638	15,294,382	-	14,076,638	-	-	-
Collateralized loan obligations	11,585,245	12,019,564	-	11,585,245	-	-	-
Asset backed securities	11,854,736	12,247,586	-	11,854,736	-	-	-
All other bonds	25,198,355	25,404,403	-	25,198,355	-	-	-
Total bonds	68,878,017	71,448,454	4,408,840	64,469,177	-	\$ -	\$ -
Cash, cash equivalents & short-term investments	7,551,079	7,551,079	7,551,079	-	-	-	-
Total	\$ 76,429,096	\$ 78,999,533	\$ 11,959,919	\$ 64,469,177	\$ -	\$ -	\$ -

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 May 8, 2023, 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

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2022 were \$16,416,263. As of March 31, 2023, \$1,523,299 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$14,892,964 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2022. 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

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 MARCH 31, 2023 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? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

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

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

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

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 MARCH 31, 2023 OF THE TRIUMPH 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 [X] No []
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 178,815

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of 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 MARCH 31, 2023 OF THE TRIUMPH 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	2	3	4	5 Investment Management Agreement (IMA) Filed
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	
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 MARCH 31, 2023 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

5. Operating Percentages:

5.1 A&H loss percent 37.805 %

5.2 A&H cost containment percent 3.816 %

5.3 A&H expense percent excluding cost containment expenses 11.075 %

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 MARCH 31, 2023 OF THE TRIUMPH CASUALTY COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPH CASUALTY COMPANY
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	461,909	336,366	292	66	274,925	195,376
2. Alaska	AK	28,263	0	9,118	46,165	272,804	306,569
3. Arizona	AZ	1,143,651	60,917	74,514	67,975	655,593	1,204,682
4. Arkansas	AR	3,961,061	2,259,229	444,800	101,301	3,452,634	2,152,271
5. California	CA	1,424,691	947,610	958,332	87,142	4,646,085	3,296,589
6. Colorado	CO	986,461	480,525	81,095	114,649	1,840,927	1,579,524
7. Connecticut	CT	402,066	327,354	6,342	42,175	439,673	741,520
8. Delaware	DE	89	0	(22,934)	2,443	6	(7,668)
9. District of Columbia	DC	0	0	0	0	9,981	10,772
10. Florida	FL	338,599	914,256	146,814	85,258	990,769	533,678
11. Georgia	GA	605,463	479,321	182,356	104,806	2,723,240	2,602,534
12. Hawaii	HI	8,475	8,549	511	0	26,057	18,346
13. Idaho	ID	584,632	310,991	(5,556)	1,088,356	1,811,332	2,303,301
14. Illinois	IL	2,488,354	1,876,357	64,261	34,144	1,566,395	877,450
15. Indiana	IN	898,817	1,047,351	34,554	21,581	1,514,197	1,066,038
16. Iowa	IA	656,037	231,012	32,624	15,429	545,845	361,046
17. Kansas	KS	431,210	35,108	74,327	62,099	2,077,099	1,314,871
18. Kentucky	KY	997,002	709,436	112,729	100,467	5,810,382	2,130,331
19. Louisiana	LA	298,646	177,840	32,149	0	535,175	120,115
20. Maine	ME	302,332	300,937	0	0	150,718	136,613
21. Maryland	MD	580,198	336,035	0	20,268	289,147	325,460
22. Massachusetts	MA	35,995	8,833	38,095	74,600	1,245,981	585,763
23. Michigan	MI	N.	0	0	0	0	0
24. Minnesota	MN	L	40,327	2,151	7,813	121,295	366,221
25. Mississippi	MS	L	317,942	282,964	112,782	179	495,654
26. Missouri	MO	L	683,564	621,771	204,223	.77,636	2,219,836
27. Montana	MT	L	43,885	7,416	88,193	9,717	400,200
28. Nebraska	NE	L	58,638	30,537	5,004	54,842	368,788
29. Nevada	NV	L	560,850	495,486	30,049	.37,376	1,020,957
30. New Hampshire	NH	L	(35,362)	18,289	(377)	11,622	252,677
31. New Jersey	NJ	N.	0	0	0	0	0
32. New Mexico	NM	L	288,048	290,703	10,836	.402	229,809
33. New York	NY	N.	0	0	0	0	0
34. North Carolina	NC	L	2,775,214	2,131,905	90,475	104,258	2,199,690
35. North Dakota	ND	L	0	0	0	0	3,879
36. Ohio	OH	L	0	0	0	0	3,879
37. Oklahoma	OK	L	575,723	413,776	(59,269)	99,866	816,762
38. Oregon	OR	L	37,889	(83,106)	657	8,937	.76,347
39. Pennsylvania	PA	L	2,418,359	1,925,262	.659,937	.459,397	5,224,251
40. Rhode Island	RI	L	2,864	275,389	0	0	182,778
41. South Carolina	SC	L	794,097	2,159,448	60,791	1,414	999,976
42. South Dakota	SD	L	23,199	18,936	247	0	.77,708
43. Tennessee	TN	L	1,262,852	1,189,638	76,622	50,462	1,330,936
44. Texas	TX	L	795,774	1,224,156	39,986	.682	801,485
45. Utah	UT	L	1,782,451	769,968	443,444	.93,313	5,771,803
46. Vermont	VT	L	151,976	(1,207,885)	0	0	175,346
47. Virginia	VA	L	789,700	649,305	31,814	.47,293	1,824,497
48. Washington	WA	L	0	0	0	0	3,879
49. West Virginia	WV	L	57,288	33,961	925	20,212	185,463
50. Wisconsin	WI	L	115,302	188,900	43,503	19,326	184,043
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	30,174,531	22,286,997	4,112,079	3,287,155	56,084,193	41,123,360
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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 47 4. Q - Qualified - Qualified or accredited reinsurer..... 0
 2. R - Registered - Non-domiciled RRGs..... 0 5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state authorized to write surplus lines in the state of domicile..... 0
 (other than their state of domicile - see DSLI)..... 0 6. N - None of the above - Not allowed to write business in the state..... 10

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPH 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		
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 MARCH 31, 2023 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 MARCH 31, 2023 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.

STATEMENT AS OF MARCH 31, 2023 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 Per-cen-tage	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			.MD.	.NIA.	Bay Bridge Holding Company, LLC	Ownership.	.85.00	American Financial Group, Inc.	NO	0
.0000		00000	27-0513333	0	0	Bay Bridge Marina Management, LLC		.MD.	.NIA.	Bay Bridge Holding Company, LLC	Ownership.	.85.00	American Financial Group, Inc.	NO	0
.0000		00000	20-4604276	0	0	GALIC - Bay Bridge Marina, LLC		.MD.	.NIA.	Bay Bridge Marina Management, LLC	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	84-3355051	0	0	Charleston Harbor Holding Company, LLC		.SC.	.NIA.	AFG Real Estate Holding Company, LLC	Ownership.	.50.00	American Financial Group, Inc.	NO	1
.0000		00000	84-3355051	0	0	Charleston Harbor Holding Company, LLC		.SC.	.NIA.	Great American Insurance Company	Ownership.	.50.00	American Financial Group, Inc.	NO	1
.0000		00000	81-3737639	0	0	Charleston Harbor Fishing, LLC		.SC.	.NIA.	Charleston Harbor Holding Company, LLC	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	84-4574243	0	0	Mountain View Grand Holding Company, LLC		.NH.	.NIA.	AFG Real Estate Holding Company, LLC	Ownership.	.65.00	American Financial Group, Inc.	NO	1
.0000		00000	84-4574243	0	0	Mountain View Grand Holding Company, LLC		.NH.	.NIA.	Great American Insurance Company	Ownership.	.35.00	American Financial Group, Inc.	NO	1
.0000		00000	86-3225970	0	0	Sailfish Holding Company, LLC		.FL.	.NIA.	AFG Real Estate Holding Company, LLC	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	84-2654660	0	0	Skipjack Holding Company, LLC		.MD.	.NIA.	AFG Real Estate Holding Company, LLC	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	52-2179330	0	0	Skipjack Marina Corp.		.MD.	.NIA.	Skipjack Holding Company, LLC	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-0996797	0	0	American Financial Enterprises, Inc.		.CT.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-0828578	0	0	American Money Management Corporation		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	27-1577326	0	0	American Real Estate Capital Company, LLC		.OH.	.NIA.	American Money Management Corporation	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	27-2829629	0	0	Mid-Market Capital Partners, LLC		.DE.	.NIA.	American Money Management Corporation	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	41-2112001	0	0	APU Holding Company		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	23-6000765	0	0	American Premier Underwriters, Inc.		.PA.	.NIA.	APU Holding Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	13-6400464	0	0	Lehigh Valley Railroad Company		.PA.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	46-1665396	0	0	Pennsylvania Lehigh Oil & Gas Holdings LLC		.PA.	.NIA.	Lehigh Valley Railroad Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	20-1548213	0	0	Magnolia Alabama Holdings, Inc.		.DE.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	20-1574094	0	0	Magnolia Alabama Holdings LLC		.AL.	.NIA.	Magnolia Alabama Holdings, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	46-1852532	0	0	Michigan Oil & Gas Holdings, LLC		.MI.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	46-1480078	0	0	Ohio Oil & Gas Holdings, LLC		.OH.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	13-6021353	0	0	The Owasco River Railway, Inc.		.NY.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	76-0080537	0	0	PCC Technical Industries, Inc.		.DE.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	46-3246684	0	0	Pennsylvania Oil & Gas Holdings, LLC		.PA.	.NIA.	American Premier Underwriters, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	23-6000766	0	0	Pennsylvania-Reading Seashore Lines		.NJ.	.NIA.	American Premier Underwriters, Inc.	Ownership.	.66.670	American Financial Group, Inc.	NO	0
.0000		00000	98-1073776	0	0	GAI Insurance Company, Ltd.		.BMU.	.IA.	APU Holding Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-1446308	0	0	Hangar Acquisition Corp.		.OH.	.NIA.	APU Holding Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	91-1242743	0	0	Premier Lease & Loan Services Insurance Agency, Inc.		.WA.	.NIA.	APU Holding Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	91-1508644	0	0	Premier Lease & Loan Services of Canada, Inc.		.WA.	.NIA.	APU Holding Company	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-0823725	0	0	Dixie Terminal Corporation		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	06-1356481	0	0	Great American Financial Resources, Inc.		.DE.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	34-1017531	0	0	Ceres Group, Inc.		.DE.	.NIA.	Great American Financial Resources, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	47-0717079	0	0	Continental General Corporation		.NE.	.NIA.	Ceres Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	34-1947042	0	0	QQAgency of Texas, Inc.		.TX.	.NIA.	Ceres Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	20-1246122	0	0	Brothers Management, LLC		.FL.	.NIA.	Great American Financial Resources, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-1391777	0	0	GALIC Brothers, Inc.		.OH.	.NIA.	Great American Financial Resources, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-0686194	0	0	Helium Holdings Limited		.BMU.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-1119320	0	0	One East Fourth, Inc.		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-0728327	0	0	TEJ Holdings, Inc.		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0
.0000		00000	31-1119320	0	0	Three East Fourth, Inc.		.OH.	.NIA.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPHE CASUALTY COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		00000	81-4361220	0	0		Verikai Inc. ....	.DE....	.NIA....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	42-1575938	0	0		Great American Holding, Inc. ....	.OH....	.UDP....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	80-0333563	0	0		ABA Insurance Services, Inc. ....	.OH....	.NIA....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	27-3062314	0	0		Agricultural Services, LLC ....	.OH....	.NIA....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
							Great American Contemporary Insurance Company ....	.OH....	.IA....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0084	American Financial Group, Inc.	10646	36-4079497	0	0					Great American Contemporary Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company ....	.FL....	.IA....	Bridgefield Employers Insurance Company	Ownership.....	100.000	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.....	100.000	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.....	100.000	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.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000		0	0		Great American Holding (Europe) Limited ....	.GBR....	.NIA....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000		0	0		Great American Europe Limited ....	.GBR....	.NIA....	Great American Holding (Europe) Limited	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
							Great American International Insurance (EU) Designated Activity Company ....	.IRL....	.IA....	Great American Europe Limited	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	AA-1784136	0	0					Great American Europe Limited	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	AA-1120817	0	0					Great American Europe Limited	Ownership.....	100.000	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.....	100.000	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.....	100.000	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.....	100.000	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.....	100.000	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.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	34-1607394	0	0		National Interstate Corporation ....	.OH....	.UIP....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc. ....	.OH....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc. ....	.OH....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd. ....	.CYM....	.IA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc. ....	.OH....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
							Commercial For Hire Transportation Purchasing Group ....	.SC....	.NIA....	National Interstate Insurance Agency, Inc.	Management.....	0.000	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.....	100.000	American Financial Group, Inc.	NO.....	0.....
							National Interstate Insurance Company of Hawaii, Inc. ....	.OH....	.IA....	National Interstate Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0084	American Financial Group, Inc.	11051	99-0345306	0	0		TransProtection Service Company ....	.MO....	.NIA....	National Interstate Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	43-1254631	0	0		Triumphe Casualty Company ....	.OH....	.RE....	National Interstate Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0084	American Financial Group, Inc.	41106	95-3623282	0	0		Vanliner Insurance Company ....	.OH....	.IA....	National Interstate Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0084	American Financial Group, Inc.	21172	86-0114294	0	0		Safety Claims & Litigation Services, LLC ....	.MT....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	20-5546054	0	0		Safety, Claims and Litigation Services, LLC ....	.OH....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	46-4570914	0	0		Radion Insurance Holdings, LLC ....	.DE....	.NIA....	National Interstate Corporation	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	87-1038842	0	0		Radion Health, Inc. ....	.DE....	.NIA....	Radion Insurance Holdings, LLC	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	87-1053786	0	0		Radion Re, Inc. ....	.CYM....	.NIA....	Radion Insurance Holdings, LLC	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	59-1683711	0	0		Summit Consulting, LLC ....	.FL....	.NIA....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC ....	.FL....	.NIA....	Summit Consulting, LLC	Ownership.....	100.000	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.....	100.000	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.....	100.000	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.....	100.000	American Financial Group, Inc.	NO.....	0.....
.0000		00000	31-1463075	0	0		American Signature Underwriters, Inc. ....	.OH....	.NIA....	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc.	NO.....	0.....

STATEMENT AS OF MARCH 31, 2023 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	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		00000	59-2840291	0	0		Brothers Property Corporation .....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
.0000		00000	59-2840294	0	0		Brothers Property Management Corporation .....	.OH...	.NIA...	Brothers Property Corporation	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
.0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc. ....	.KS...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
.0000		00000	83-1767590	0	0		CropSurance Agency, LLC .....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
.0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc. ....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							Human and Social Services Risk Purchasing Group, LLC .....	.OH...	.NIA...	Dempsey & Siders Agency, Inc.	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							Eden Park Insurance Brokers, Inc. ....	.CA...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							El Aguila, Compañia de Seguros, S.A. de C.V. ....	.MEX...	.IA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...YES...	0
							Farmers Crop Insurance Alliance, Inc. ....	.KS...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							Foreign Credit Insurance Association .....	.NY...	.OTH...	Great American Insurance Company	Management.....	0.000 ...	American Financial Group, Inc. ....	...NO...	2
							GAI Mexico Holdings, LLC .....	.DE...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							GAI Warranty Company .....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							GAI Warranty Company of Florida .....	.FL...	.NIA...	GAI Warranty Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	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.	26832	95-1542353	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.	26344	15-6020948	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.	39896	61-0983091	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.	37532	31-0954439	0	0		Great American E & S 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 Fidelity 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 Insurance Agency, Inc. ....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
							Great American Insurance Company of New York .....	.NY...	.IA...	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 Management Services, Inc. ....	.OH...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
0000		00000	31-0856644	0	0		Great American Protection Insurance Company .....	.OH...	.IA...	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 Re Inc. ....	.DE...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
0000		00000	31-0918893	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.	31135	31-1209419	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.	33723	31-1237970	0	0		Great American Underwriters 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		Professional Risk Brokers, Inc. ....	.IL...	.NIA...	Great American Insurance Company	Ownership.....	100.000 ...	American Financial Group, Inc. ....	...NO...	0
0000		00000	31-1293064	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	88-1379846	0	0		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 MARCH 31, 2023 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
5.1 Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2 Commercial multiple peril (liability portion)	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	14,364,591	10,014,265	69.7	56.9
17.1 Other liability - occurrence	0	(12,784)	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	(7,087)	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4 Other commercial auto liability	0	(2,464)	0.0	(366.9)
21.1 Private passenger auto physical damage	0	(3,161)	0.0	0.0
21.2 Commercial auto physical damage	0	(22)	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	14,364,591	9,988,747	69.5	54.4
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 MARCH 31, 2023 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
5.1 Commercial multiple peril (non-liability portion)	0	0	0
5.2 Commercial multiple peril (liability portion)	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	30,174,531	30,174,531	22,287,168
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	0
19.4 Other commercial auto liability	0	0	(171)
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	30,174,531	30,174,531	22,286,997
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 MARCH 31, 2023 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 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 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. 2020 + Prior	3,227	3,102	6,329	620	0	620	2,822	1	2,867	5,690	.215	(235)	(20)
2. 2021	1,730	1,960	3,690	337	2	338	1,726	3	1,678	3,407	.332	(277)	55
3. Subtotals 2021 + Prior	4,957	5,063	10,019	.956	.2	958	4,548	.4	4,545	9,097	.547	(512)	.35
4. 2022	1,767	4,630	6,397	532	33	565	1,944	.56	3,796	5,796	.709	(745)	(35)
5. Subtotals 2022 + Prior	6,724	9,692	16,416	1,489	35	1,523	6,492	.60	8,341	14,893	1,256	(1,256)	0
6. 2023	XXX	XXX	XXX	XXX	138	138	XXX	302	1,648	1,950	XXX	XXX	XXX
7. Totals	6,724	9,692	16,416	1,489	172	1,661	6,492	362	9,989	16,843	1,256	(1,256)	0
8. Prior Year-End Surplus As Regards Policyholders		23,530									Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.7	2. (13.0)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

STATEMENT AS OF MARCH 31, 2023 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

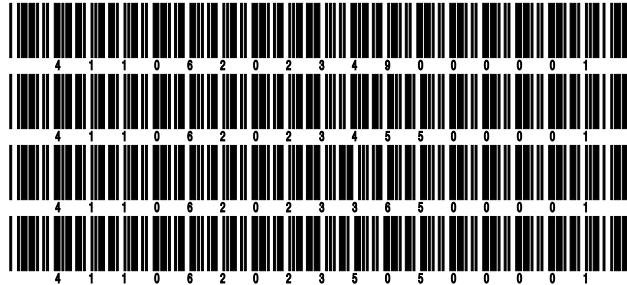
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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 MARCH 31, 2023 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 MARCH 31, 2023 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	63,142,099	41,776,137
2. Cost of bonds and stocks acquired	12,520,270	33,022,259
3. Accrual of discount	28,385	50,499
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(104,502)	(81,311)
6. Deduct consideration for bonds and stocks disposed of	4,131,792	11,541,649
7. Deduct amortization of premium	6,006	83,836
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	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	71,448,454	63,142,099
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	71,448,454	63,142,099

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPH 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)	55,183,482	3,530,580	4,230,043	4,926	54,488,945	0	0	55,183,482
2. NAIC 2 (a)	7,958,616	8,989,690	6,250	17,453	16,959,509	0	0	7,958,616
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	63,142,099	12,520,270	4,236,293	22,378	71,448,454	0	0	63,142,099
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	63,142,099	12,520,270	4,236,293	22,378	71,448,454	0	0	63,142,099

(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 MARCH 31, 2023 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	10,881,926	19,967,046
2. Cost of cash equivalents acquired	8,520,948	21,895,014
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	11,925,969	30,980,134
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)	7,476,905	10,881,926
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,476,905	10,881,926

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 MARCH 31, 2023 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-GE-5	UNITED STATES TREASURY		01/19/2023	PERSHING DIV OF DLJ SEC LNDNG	531,710	530,000		284	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments									284 XXX
053611-AN-9	AVERY DENNISON CORP		03/06/2023	MIZUHO SECURITIES USA INC.	497,785	500,000		0	2.B FE
05377R-GJ-7	AESOP 232 A - ABS		01/09/2023	BARCLAYS CAPITAL INC FIXED INC	1,499,887	1,500,000		0	1.A FE
053807-AW-3	AVNET INC		03/06/2023	JP Morgan	498,615	500,000		0	2.C FE
24703D-BJ-9	DELL INTERNATIONAL LLC		01/09/2023	WELLS FARGO SECURITIES LLC	999,550	1,000,000		0	2.B FE
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP Morgan	999,850	1,000,000		0	2.B FE
31739P-AA-5	FAST 2253 A1 - CMO/RMBS		02/25/2023	Direct	369	369		0	1.A PL
42250P-AE-3	HEALTHPEAK PROPERTIES INC		01/09/2023	WELLS FARGO SECURITIES LLC	998,830	1,000,000		0	2.A FE
469814-AA-5	JACOBS ENGINEERING GROUP INC		02/13/2023	Bank of America Merrill Lynch	499,495	500,000		0	2.C FE
49177J-AC-6	KENWUE INC		03/08/2023	GOLDMAN	499,715	500,000		0	1.E FE
49338C-AD-5	KEYSPAN GAS EAST CORP		03/01/2023	J P MORGAN SECURITIES	500,000	500,000		0	2.A FE
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY CO	500,000	500,000		0	2.A FE
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP	498,900	500,000		0	1.F FE
67116N-AA-7	OCI NV	C.	03/09/2023	Bank of America Merrill Lynch	499,170	500,000		0	2.C FE
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JP Morgan	999,150	1,000,000		0	2.C FE
854502-AS-0	STANLEY BLACK & DECKER INC		03/02/2023	MORGAN STANLEY CO	500,500	500,000		0	2.A FE
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/09/2023	CITIGROUP	997,290	1,000,000		0	2.C FE
927958-AA-6	VISIO 231 A1 - RMBS		03/17/2023	BARCLAYS CAPITAL INC FIXED INC	499,999	500,000		1,842	1.A FE
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JP Morgan	499,455	500,000		0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					11,988,560	12,000,369		1,842	XXX
2509999997. Total - Bonds - Part 3					12,520,270	12,530,369		2,125	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX		XXX	XXX
2509999999. Total - Bonds					12,520,270	12,530,369		2,125	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					12,520,270	XXX		2,125	XXX

STATEMENT AS OF MARCH 31, 2023 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 CUSIP Ident- ification	2 Description	For- eign	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 Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative 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										
..38373A-D9-4	GNR 2009-069 PV - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	..99	104	103	0	..(4)	0	0	..(4)	0	0	0	0	0	0	0	0	1	08/20/2039	1.A
..38379X-KD-1	GNR 2016-083 AP - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	612	612	638	618	0	..(6)	0	0	..(6)	0	0	0	0	0	0	0	3	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						711	711	742	720	0	(10)	0	0	(10)	0	0	711	0	0	0	0	4	XXX	XXX
..196479-N9-6	COLORADO HSG & FIN AUTH - RMBS .....	.....	01/31/2023	Various .....	.....	464,286	460,000	487,204	473,251	0	(242)	0	(242)	0	0	0	473,009	0	0	(8,723)	(8,723)	4,582	11/01/2048	1.A FE
..3128P7-XX-6	FH C91594 - RMBS .....	.....	03/01/2023	Paydown .....	.....	1,003	1,055	1,041	1,000	0	(38)	0	(38)	0	0	0	1,003	0	0	0	0	5	01/01/2033	1.A
..3132J4-H3-6	FH G30949 - RMBS .....	.....	03/01/2023	Paydown .....	.....	1,344	1,417	1,394	1,344	0	(50)	0	(50)	0	0	0	1,344	0	0	0	0	8	08/01/2036	1.A
..3133N3-VG-6	FH RE6015 - RMBS .....	.....	03/01/2023	Paydown .....	.....	5,062	5,062	5,135	5,113	0	(52)	0	(52)	0	0	0	5,062	0	0	0	0	18	09/01/2049	1.A
..3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	151	151	151	151	0	0	0	0	0	0	0	151	0	0	0	0	1	09/25/2040	1.A
..3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	495	495	485	490	0	5	0	5	0	0	0	495	0	0	0	0	2	11/25/2041	1.A
..3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	158	165	163	163	0	(5)	0	(5)	0	0	0	158	0	0	0	0	1	02/25/2046	1.A
..3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	1,562	1,562	1,603	1,592	0	(30)	0	(30)	0	0	0	1,562	0	0	0	0	8	09/25/2045	1.A
..3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	3,110	3,110	3,219	3,162	0	(52)	0	(52)	0	0	0	3,110	0	0	0	0	13	01/25/2045	1.A
..3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	683	683	710	683	0	0	0	0	0	0	0	683	0	0	0	0	4	08/25/2040	1.A
..3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	483	483	503	488	0	(4)	0	(4)	0	0	0	483	0	0	0	0	3	11/25/2045	1.A
..3137B0-DW-1	FHR 4183 ME - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	5,290	5,290	5,349	5,316	0	(26)	0	(26)	0	0	0	5,290	0	0	0	0	16	02/15/2042	1.A
..3137BS-YX-5	FHR 4631 AC - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	795	795	823	804	0	(9)	0	(9)	0	0	0	795	0	0	0	0	5	08/15/2043	1.A
..3138ER-VP-2	FN AL9621 - RMBS .....	.....	03/01/2023	Paydown .....	.....	923	923	984	969	0	(46)	0	(46)	0	0	0	923	0	0	0	0	6	01/01/2037	1.A
..3138ES-BB-0	FN AL9962 - RMBS .....	.....	03/01/2023	Paydown .....	.....	645	645	675	667	0	(22)	0	(22)	0	0	0	645	0	0	0	0	4	01/01/2036	1.A
..3139TP-PL-8	FHM M012 A1A - CMBS .....	.....	03/01/2023	Paydown .....	.....	64,700	64,700	64,700	64,700	0	0	0	0	0	0	0	64,700	0	0	0	0	330	08/15/2051	1.B FE
..3140QC-DT-0	FN CA4613 - RMBS .....	.....	03/01/2023	Paydown .....	.....	486	486	493	490	0	(5)	0	(5)	0	0	0	486	0	0	0	0	3	11/01/2049	1.A
..31417Y-SD-0	FN MA0515 - RMBS .....	.....	03/01/2023	Paydown .....	.....	2,405	2,405	2,425	2,425	0	(20)	0	(20)	0	0	0	2,405	0	0	0	0	14	09/01/2025	1.A
..31418A-AJ-7	FN MA9098 - RMBS .....	.....	03/01/2023	Paydown .....	.....	1,892	1,892	2,000	1,968	0	(76)	0	(76)	0	0	0	1,892	0	0	0	0	12	11/01/2031	1.A
..31418A-F2-9	FN MA1084 - RMBS .....	.....	03/01/2023	Paydown .....	.....	2,839	2,839	3,038	2,989	0	(150)	0	(150)	0	0	0	2,839	0	0	0	0	17	06/01/2032	1.A
..31418A-HQ-4	FN MA1138 - RMBS .....	.....	03/01/2023	Paydown .....	.....	6,283	6,283	6,707	6,597	0	(314)	0	(314)	0	0	0	6,283	0	0	0	0	36	08/01/2032	1.A
..31418B-7E-0	FN MA2692 - RMBS .....	.....	03/01/2023	Paydown .....	.....	883	883	931	918	0	(35)	0	(35)	0	0	0	883	0	0	0	0	5	07/01/2036	1.A
..57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C .....	.....	03/01/2023	Paydown .....	.....	1,430	1,430	1,430	1,430	0	0	0	0	0	0	1,430	0	0	0	0	8	07/01/2043	1.A FE	
..594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M .....	.....	01/30/2023	RBC CAPITAL MARKETS .....	.....	494,400	490,000	520,164	504,635	0	(264)	0	(264)	0	0	0	504,371	0	(9,971)	(9,971)	3,267	12/01/2048	1.C FE	
..604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F .....	.....	03/01/2023	Paydown .....	.....	879	879	879	879	0	0	0	0	0	0	0	879	0	0	0	0	4	02/01/2045	1.A FE
..604160-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F .....	.....	03/01/2023	Paydown .....	.....	3,281	3,281	3,281	3,281	0	0	0	0	0	0	0	3,281	0	0	0	0	18	03/01/2047	1.A FE
..6396BM-PE-1	NEBRASKA INV1 FIN AUTH SINGLE FAMILY HSG .....	.....	03/15/2023	Various .....	.....	469,468	465,000	494,681	481,172	0	(1,126)	0	(1,126)	0	0	0	480,046	0	(10,578)	(10,578)	8,020	09/01/2048	1.B FE	
..647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	03/01/2023	Paydown .....	.....	3,074	3,074	3,196	3,090	0	(16)	0	(16)	0	0	0	3,074	0	0	0	0	29	10/01/2043	1.B FE
..647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	01/30/2023	JP Morgan .....	.....	1,454,945	1,455,000	1,567,181	1,535,451	0	(5,277)	0	(5,277)	0	0	0	1,530,174	0	(75,229)	(75,229)	29,473	07/01/2050	1.A FE	
..756872-HT-7	RED RIV ED FIN CORP TEX ED REV .....	.....	03/15/2023	Call @ 100.00 .....	.....	500,000	500,000	543,680	500,497	0	(1,099)	0	(1,099)	0	0	0	500,000	0	0	0	0	12,500	03/15/2025	1.D FE
..83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH - RMBS .....	.....	02/15/2023	Call @ 100.00 .....	.....	30,000	30,000	32,045	30,031	0	(31)	0	(31)	0	0	0	30,000	0	0	0	0	189	11/01/2044	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,522,956	3,509,857	3,756,380	3,635,839	0	(8,983)	0	(8,983)	0	0	0	3,627,458	0	(104,502)	(104,502)	58,598	XXX	XXX	
..07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....	.....	03/01/2023	Paydown .....	.....	10,922	10,922	10,501	10,487	0	435	0	435	0	0	0	10,922	0	0	0	0	40	06/26/2051	1.A
..073877-CS-9	BSABS 2005-SD3 1M1 - RMBS .....	.....	03/27/2023	Paydown .....	.....	19,797	19,797	15,915	19,930	0	(133)	0	(133)	0	0	0	19,797	0	0	0	0	195	07/25/2035	1.A FM
..10569F-AA-6	BRAVO 22NQNM1 A1 - CMO/RMBS .....	.....	03/25/2023	Paydown .....	.....	26,117	26,117	26,097																

STATEMENT AS OF MARCH 31, 2023 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 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 Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.411707-AH-5	HNGRY 2020-1 A2 - RMBS		03/20/2023	Paydown	1,250	1,250	1,159	1,168	0	.82	0	.82	0	1,250	0	0	0	0	0	12/20/2050	2.B FE		
.46637V-AA-3	JPTEP A - CMO/RMBS		03/01/2023	Paydown	2,905	2,905	2,854	2,861	0	.44	0	.44	0	2,905	0	0	0	0	0	09/17/2042	1.A FE		
.46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		03/01/2023	Paydown	13,434	13,434	12,888	12,875	0	.559	0	.559	0	13,434	0	0	0	0	0	02/26/2052	1.A		
.46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		03/01/2023	Paydown	25,291	25,291	23,802	23,755	0	1,536	0	1,536	0	25,291	0	0	0	0	0	10/25/2052	1.A		
.46656A-AA-5	JPMIT 2022-DSC1 A1 - CMO/RMBS		03/25/2023	Paydown	11,111	11,111	10,311	10,315	0	.797	0	.797	0	11,111	0	0	0	0	0	01/25/2063	1.A FE		
.585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		03/25/2023	Paydown	6,527	6,527	6,462	6,456	0	.71	0	.71	0	6,527	0	0	0	0	0	03/25/2052	1.A		
.58549J-AK-9	MELLO 22INV2 A4 - CMO/RMBS		03/01/2023	Paydown	29,137	29,137	28,722	28,697	0	.439	0	.439	0	29,137	0	0	0	0	0	04/25/2052	1.A		
.67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		03/01/2023	Paydown	9,358	9,358	8,722	8,707	0	.651	0	.651	0	9,358	0	0	0	0	0	12/26/2051	1.A		
.74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		03/25/2023	Paydown	3,672	3,672	3,644	3,650	0	.22	0	.22	0	3,672	0	0	0	0	0	02/25/2063	1.A FE		
.76971E-AA-2	RBIT 20HB1 A1 - RMBS		03/25/2023	Paydown	109,052	109,052	109,052	109,052	0	0	0	0	0	109,052	0	0	0	0	0	04/25/2050	1.A FE		
.78449P-AB-5	SMB 2018-A A2A - ABS		03/15/2023	Paydown	41,570	41,570	41,563	41,568	0	.3	0	.3	0	41,570	0	0	0	0	0	02/15/2036	1.A FE		
.803169-AQ-4	SRANC 30 AFR - CDO	C	03/22/2023	Paydown	95,025	95,025	95,031	95,025	0	-.6	0	-.6	0	95,025	0	0	0	0	0	06/24/2030	1.A FE		
.85022W-AP-9	SCFT 2020-A A - ABS		03/25/2023	Paydown	48,075	48,075	48,072	48,073	0	.2	0	.2	0	48,075	0	0	0	0	0	09/26/2037	1.A FE		
.89613T-AA-6	TAH 2018-SFR1 A - RMBS		03/01/2023	Paydown	15,050	15,050	14,963	15,050	0	0	0	0	0	15,050	0	0	0	0	0	05/19/2037	1.A FE		
.92257A-AB-0	VCC 2018-1 A - CMBS		03/01/2023	Paydown	10,627	10,627	10,624	10,607	0	.20	0	.20	0	10,627	0	0	0	0	0	04/27/2048	1.A FE		
.92257B-AA-0	VCC 2022-3 A - CMBS		03/01/2023	Paydown	14,409	14,409	14,382	14,382	0	.28	0	.28	0	14,409	0	0	0	0	0	06/25/2052	1.A FE		
.92259U-AA-6	VCC 222 A - ABS		03/25/2023	Paydown	12,750	12,750	12,747	12,747	0	.2	0	.2	0	12,750	0	0	0	0	0	04/25/2052	1.A FE		
.95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		03/01/2023	Paydown	5,929	5,929	6,034	6,058	0	-.129	0	-.129	0	5,929	0	0	0	0	0	09/27/2049	1.A		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						608,125	607,296	598,285	602,246	0	5,879	0	5,879	0	608,125	0	0	0	0	0	3,560	XXX	XXX
2509999997. Total - Bonds - Part 4						4,131,792	4,117,865	4,355,408	4,238,805	0	(3,114)	0	(3,114)	0	4,236,293	0	(104,502)	(104,502)	(104,502)	62,161	XXX	XXX	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2509999999. Total - Bonds						4,131,792	4,117,865	4,355,408	4,238,805	0	(3,114)	0	(3,114)	0	4,236,293	0	(104,502)	(104,502)	(104,502)	62,161	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	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	
4509999999. Total - Preferred Stocks						0	XXX	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	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	
5989999999. Total - Common Stocks						0	XXX	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	XXX	XXX	
6009999999 - Totals						4,131,792	XXX	4,355,408	4,238,805	0	(3,114)	0	(3,114)	0	4,236,293	0	(104,502)	(104,502)	(104,502)	62,161	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 MARCH 31, 2023 OF THE TRIUMPH 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	0.650	128	0	80,280	80,320	67,591	XXX.
The Bank of New York Mellon ..	New York, NY	2.200	33	0	5,180	5,695	5,706	XXX.
Cash Held With Securities On Deposit .....	.....	0.000	0	0	681	3,156	877	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	XXX
0199999. Totals - Open Depositories	.....	XXX	XXX	160	0	86,142	89,171	74,174
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	XXX
0299999. Totals - Suspended Depositories	.....	XXX	XXX	0	0	0	0	XXX
0399999. Total Cash on Deposit	.....	XXX	XXX	160	0	86,142	89,171	74,174
0499999. Cash in Company's Office	.....	XXX	XXX	XXX	0	0	0	XXX
.....
.....
.....
.....
.....
.....
0599999. Total - Cash	.....	XXX	XXX	160	0	86,142	89,171	74,174

STATEMENT AS OF MARCH 31, 2023 OF THE TRIUMPH CASUALTY COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter