



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020
OF THE CONDITION AND AFFAIRS OF THE

California Insurance Company

NAIC Group Code	04962	04962	NAIC Company Code	Employer's ID Number	84-3264205
	(Current Period)	(Prior Period)			
Organized under the Laws of	New Mexico	State of Domicile or Port of Entry	New Mexico		
Country of Domicile	United States				
Incorporated/Organized	10/03/2019	Commenced Business	10/03/2019		
Statutory Home Office	308 Catron Street	Santa Fe, NM, US 87501			
	(Street and Number)	(City or Town, State, Country and Zip Code)			
Main Administrative Office	10805 Old Mill Road	Omaha, NE, US 68154-2607	402-827-3424		
	(Street and Number)	(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)		
Mail Address	P.O. Box 3646	Omaha, NE, US 68103-0646			
	(Street and Number or P.O. Box)	(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	10805 Old Mill Road	Omaha, NE, US 68154-2607	402-827-3424		
	(Street and Number)	(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)		
Internet Web Site Address	www.auw.com				
Statutory Statement Contact	Robert L Stafford	402-827-3424-4094			
	(Name)	(Area Code) (Telephone Number) (Extension)			
	rstafford@auw.com	402-827-3432			
	(E-Mail Address)	(Fax Number)			

OFFICERS

Name	Title	Name	Title
Steven M. Menzies	President/Chief Executive Officer	Steven M. Menzies	Treasurer
Jeffrey A. Silver	Secretary		

OTHER OFFICERS

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DIRECTORS OR TRUSTEES

Steven M. Menzies	Samuel P. Ruyle	Jeffrey A. Silver	

State ofNebraska.....
County ofDouglas.....ss

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.

Steven M. Menzies President/Chief Executive Officer	Steven M. Menzies Treasurer	Jeffrey A. Silver Secretary
a. Is this an original filing? Yes [X] No []		
b. If no:		
1. State the amendment number		
2. Date filed		
3. Number of pages attached		

Patricia V. Ahern, Insurance Accounting Supervisor
08/26/2023

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	650,146		650,146	650,319
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks			0	0
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$1,009,863), cash equivalents (\$0) and short-term investments (\$0)	1,009,863		1,009,863	1,005,281
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,660,009	0	1,660,009	1,655,600
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	895		895	924
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,660,904	0	1,660,904	1,656,524
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,660,904	0	1,660,904	1,656,524
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.				
2502.				
2503.				
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)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)		0
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses		0
4. Commissions payable, contingent commissions and other similar charges		0
5. Other expenses (excluding taxes, licenses and fees)		0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		0
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	1,419	498
7.2 Net deferred tax liability		0
8. Borrowed money \$ and interest thereon \$		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		0
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)		0
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated		0
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates		0
20. Derivatives	0	0
21. Payable for securities		0
22. Payable for securities lending		0
23. Liability for amounts held under uninsured plans		0
24. Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,419	498
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	1,419	498
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	1,000	1,000
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	1,653,152	1,653,152
35. Unassigned funds (surplus)	5,333	1,874
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		0
36.2 shares preferred (value included in Line 31 \$)		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,659,485	1,656,026
38. Totals (Page 2, Line 28, Col. 3)	1,660,904	1,656,524
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT 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 \$0)	0	0	0
1.2 Assumed (written \$)		0	0
1.3 Ceded (written \$)		0	0
1.4 Net (written \$0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	0	0	0
2.2 Assumed		0	0
2.3 Ceded		0	0
2.4 Net	0	0	0
3. Loss adjustment expenses incurred		0	0
4. Other underwriting expenses incurred	700	0	0
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	700	0	0
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(700)	0	0
INVESTMENT INCOME			
9. Net investment income earned	5,079	0	2,372
10. Net realized capital gains (losses) less capital gains tax of \$		0	0
11. Net investment gain (loss) (Lines 9 + 10)	5,079	0	2,372
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)		0	0
13. Finance and service charges not included in premiums		0	0
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,379	0	2,372
17. Dividends to policyholders		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)	4,379	0	2,372
19. Federal and foreign income taxes incurred	920	0	498
20. Net income (Line 18 minus Line 19)(to Line 22)	3,459	0	1,874
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,656,026	0	0
22. Net income (from Line 20)	3,459	0	1,874
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$		0	0
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax		0	0
27. Change in nonadmitted assets		0	0
28. Change in provision for reinsurance		0	0
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	1,000
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in		0	1,653,152
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock		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)	3,459	0	1,656,026
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,659,485	0	1,656,026
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.			
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)	0	0	0
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

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.....	0	0	0
2. Net investment income	5,281	0	1,529
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	5,281	0	1,529
5. Benefit and loss related payments	0	0	0
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	699	0	0
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	0
10. Total (Lines 5 through 9)	699	0	0
11. Net cash from operations (Line 4 minus Line 10)	4,582	0	1,529
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	0	0	0
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	0	0	0
13. Cost of investments acquired (long-term only):			
13.1 Bonds	0	0	650,400
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	0	0	650,400
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)	0	0	(650,400)
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	1,654,152
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).....	0	0	0
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	0	0	1,654,152
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)	4,582	0	1,005,281
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,005,281	0	0
19.2 End of period (Line 18 plus Line 19.1)	1,009,863	0	1,005,281

QUARTERLY STATEMENT AS OF JUNE 30, 2020 OF THE California Insurance Company

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of California Insurance Company ("the Company") have been prepared in conformity with accounting practices prescribed or permitted by the New Mexico Office of Superintendent of Insurance ("NM OSI") and the National Association of Insurance Commissioners ("NAIC").

The NM OSI requires its domiciled insurance companies to prepare their statutory financial statements in accordance with the NAIC's *Statement of Statutory Accounting Principles* ("SSAP") subject to any deviations prescribed or permitted by the NM OSI. No such deviations exist in the accompanying financial statements.

Net Income	State of Domicile	June 30, 2020	December 31, 2019
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	New Mexico	\$ 3,459	\$ 1,874
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP		-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP		-	-
(4) NAIC SAP (1-2-3=4)		\$ 3,459	\$ 1,874

Policyholders Surplus	State of Domicile	June 30, 2020	December 31, 2019
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	New Mexico	\$ 1,659,485	\$ 1,656,026
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP		-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP		-	-
(8) NAIC SAP (5-6-7=8)		\$ 1,659,485	\$ 1,656,026

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from those estimates.

C. Accounting Policy

Net investment income earned consists primarily of interest less investment related expense. Interest is recognized on an accrual basis. Net realized capital gains (losses) are recognized using the specific identification method when securities are sold, redeemed or otherwise disposed.

In addition, the Company uses the following accounting policies:

- Short-Term Investments – Not Applicable
- Bonds

Investment grade bonds not backed by other loans are stated at amortized cost using the scientific method.

- Common stocks- Not Applicable
- Preferred stocks - Not Applicable
- Mortgage loans - Not Applicable
- Loan-backed securities - Not Applicable
- Investments in subsidiaries, controlled and affiliated entities -Not Applicable
- Investments in joint ventures, partnerships and limited liability companies - Not Applicable
- Derivatives -Not Applicable
- Premium deficiency reserve – Not Applicable
- Loss and loss adjustment expense – Not Applicable
- Changes in capitalization policy - Not Applicable
- Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - Not Applicable

2. Accounting Changes and Corrections of Errors -Not Applicable

3. Business Combinations and Goodwill – Not Applicable

4. Discontinued Operations -Not Applicable

5. Investments

- Mortgage Loans, including Mezzanine Real Estate Loans – Not Applicable
- Debt Restructuring – Not Applicable
- Reverse Mortgages – Not Applicable
- Loan-Backed Securities – Not Applicable
- Dollar Repurchase Agreements and/or Securities Lending Transactions – Not Applicable
- Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable
- Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable
- Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable
- Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable
- Real Estate – Not Applicable
- Low-Income Housing Tax Credits (LIHTC) – Not Applicable
- Restricted Assets

Notes to the Financial Statements

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							8	9	Percentage	
	June 30, 2020					6	7			10	11
	1	2	3	4	5						
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)						
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		\$ -	0.0%	0.0%
b. Collateral held under security lending arrangements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock											
j. On deposit with states	650,146	-	-	-	650,146	650,319	(173)	-	650,146	39.1%	39.1%
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 650,146	\$ -	\$ -	\$ -	\$ 650,146	\$ 650,319	\$ (173)		\$ 650,146	39.1%	39.1%

- M. Working Capital Finance Investments – Not Applicable
- N. Offsetting and Netting of Assets and Liabilities – Not Applicable
- O. 5GI Securities – Not Applicable
- P. Short Sales – Not Applicable
- Q. Prepayment Penalty and Acceleration Fees – Not Applicable

6. Joint Ventures, Partnerships, and Limited Liability Companies – Not Applicable

7. Investment Income

- A. Due and Accrued Income Excluded from Surplus

The Company does not admit investment income due and accrued if amounts are over 90 days past due.
- B. Total Amount Excluded - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

- A. Components of the Net Deferred Tax Asset/ (Liability)

(1) Change between years by tax character – Not Applicable

(2) Admission Calculation Components SSAP No. 101

	June 30, 2020			December 31, 2019			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	Ordinary	Capital	(Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2a above) after application of the threshold limitation. (The lesser of 2b(1) and 2b(2) below)	-	-	-	-	-	-	-	-	-
(1) Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
(2) Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	519	xxx	xxx	356	xxx	xxx	163
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2a and 2b above) offset by gross deferred tax liabilities.	-		-	-	-	-	-	-	-
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2a+2b+2c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

QUARTERLY STATEMENT AS OF JUNE 30, 2020 OF THE California Insurance Company

Notes to the Financial Statements

- (3) Ratio used as basis of admissibility – Not Applicable
- (4) Impact of tax-planning strategies –

	June 30, 2020		December 31, 2019		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage						
(1) Adjusted gross DTAs amount from Note 9A(1)c	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	100.00%	0.00%	100.00%	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs amount from Note 9A(1)e	-	-	-		-	-
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
b. Does the Company's tax-planning strategies include the use of reinsurance? Yes [] No [X]						

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred

- (1) Current income taxes incurred consist of the following major components:

	(1)	(2)	(3)
	June 30, 2020	December 31, 2019	(Col 1-2) Change
a. Federal	\$ 920	\$ 498	\$ 422
b. Foreign	-	-	-
c. Subtotal	920	498	422
d. Federal income tax on net capital gains	-	-	-
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income tax incurred	\$ 920	\$ 498	\$ 422

- (2) Deferred Tax Assets – Not Applicable
- (3) Deferred Tax Liabilities – Not Applicable
- (4) Net deferred tax assets/liabilities (2i - 3c) – Not Applicable

D. Among the More Significant Book to Tax Adjustments

	6/30/2020	
	Amount	Effective Tax Rate
Provision computed at statutory rate	\$ 920	21.0%
Total	\$ 920	21.0%
Federal and foreign income tax incurred	920	21.0%
Change in net deferred income taxes	-	0.0%
Total statutory income taxes	\$ 920	21.0%

E. Operating Loss and Tax Credit Carryforwards –

- (1) Unused loss carryforwards available – Not Applicable
- (2) Income tax expense available for recoupment –

Year	Amount
2020	\$ 920
2019	498

- (3) Deposits admitted under IRC Section 6603 – Not Applicable

F. Consolidated Federal Income Tax Return

- (1) The Company joins with a group of approximately 11 affiliated companies in the filing of a consolidated federal income tax return by AU Holding Company, Inc., the common parent company of the Group.
- (2) In addition, a complementary method is used which results in reimbursement by profitable affiliates to loss affiliates for tax benefits generated by loss affiliates. In the event the Company incurs a net operating loss in a future year in which the Group reports consolidated taxable income, the Company will be entitled to reimbursement (from other profitable members of the Group) for the income tax benefits attributable to the loss. All federal income taxes allocated to the Company for the current and preceding year may be recoverable in the event future net operating losses are reported for both the Company and on a consolidated basis for the Group, depending upon the magnitude of such losses.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

Notes to the Financial Statements

A. Nature of Relationships

The Company is a wholly owned subsidiary of North American Casualty Co. ("NAC"; "Direct Parent"), a subsidiary of AU Holding Company, Inc. ("Indirect Parent"), owned by Steven Menzies ("Ultimate Parent"). NAC became the Direct Parent of the Company on October 3, 2019.

B. Detail of Transactions Greater Than ½% of Admitted Assets – Not Applicable

C. Change in Terms of intercompany Arrangements – Not Applicable

D. Amounts Due To or From Related Parties – Not Applicable

E. Guarantees or Contingencies -Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangements – Not Applicable

G. Nature of Relationships that Could Affect Operations -Not Applicable

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets -Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies -Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method -Not Applicable

M. All SCA Investments -Not Applicable

N. Investment in Insurance SCAs -Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt – Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – Not Applicable

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

1. Outstanding Shares

The Company has 1,000 shares of \$1 par value common stock authorized, issued and outstanding.

2. Dividend Rate of Preferred Stock -Not Applicable

3. Dividend Restrictions

Under the insurance regulations of the NM ISO, the maximum amount of dividends that the Company may pay to shareholders in a twelve-month period is limited to the lesser of 10% of the Company's policyholders' surplus as of the most recent December 31 or the net income, not including realized capital gains, for the twelve-month period ending December 31 next preceding, and the net income from the second and third preceding calendar years, not including realized capital gains, less dividends paid in the second and immediate preceding calendar years. Accordingly, the maximum dividend payout to shareholders that may be made in 2020 without prior approval from the NM OSI is \$1,874.

4. Ordinary Dividends – Not Applicable

5. Amount of Ordinary Dividends That May Be Paid

Within the limitations of (3) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

6. Restrictions on Unassigned Surplus

There are no restrictions on the unassigned funds of the Company other than those described in paragraph (3) above.

7. Surplus Advances – Not Applicable

8. Stock Held for Special Purposes - Not Applicable

9. Changes in Special Surplus Funds – Not Applicable

10. Unassigned funds (surplus) - Not Applicable

11. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable

12. Impact of Any Restatement Due to Prior Quasi-Reorganizations-Not Applicable

13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments – Not Applicable

15. Leases – Not Applicable

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk – Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities – Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators- Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date – Not Applicable

(2) Fair Value measurements in Level 3 of the fair value hierarchy – Not Applicable

(3) The Company's policy is to recognize transfers in and out of Level 3 as of the actual date of the event or change in circumstances that caused the transfer.

Notes to the Financial Statements

(4) Inputs and techniques used for Level 2 and Level 3 fair values

The Company has no assets or liabilities measured at fair value in the Level 2 or 3 categories.

(5) Derivatives -Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

	June 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 653,808	\$ 650,146	\$ -	\$ 653,808	\$ -	\$ -	\$ -
Cash, cash equivalents and short-term investments	1,009,863	1,009,863	1,009,863	-	-	-	-
Total assets	\$ 1,663,671	\$ 1,660,009	\$ 1,009,863	\$ 653,808	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value – Not Applicable

E. Nature and Risk of Investments Reported at NAV – Not Applicable

21. Other Items – Not Applicable
22. Events Subsequent – Not Applicable
23. Reinsurance – Not Applicable
24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – Not Applicable
25. Changes in Incurred Losses and Loss Adjustment Expenses – Not Applicable
26. Intercompany Pooling Arrangements – Not Applicable
27. Structured Settlements – Not Applicable
28. Health Care Receivables – Not Applicable
29. Participating Policies - Not Applicable
30. Premium Deficiency Reserves – Not Applicable
31. High Deductibles -Not Applicable
32. Discounting of Liabilities by Withdrawal Characteristics For Unpaid Losses or Unpaid Loss Adjustment Expenses – Not Applicable
33. Asbestos/Environmental Reserves – Not Applicable
34. Subscriber Savings Accounts - Not Applicable
35. Multiple Peril Crop Insurance - Not Applicable
36. Financial Guaranty Insurance – Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ 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 ☐
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
North American Casualty Company (Direct Parent) acquired Centauri Specialty Managers, Inc.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

If yes, complete and file the merger history data file with the NAIC.
- 4.2

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

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

5.

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

Yes ☐ No ☒ NA ☐

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.

10/31/2019
- 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.

10/31/2019
- 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).

10/31/2019
- 6.4

By what department or departments?
New Mexico.
- 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 ☐ NA ☐
- 6.6

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

Yes ☒ No ☐ NA ☐
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

9.1

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

Yes ☒ No ☐

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

9.21

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

9.3

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

Yes ☐ No ☒

9.31

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

FINANCIAL

10.1

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

Yes ☐ No ☒

10.2

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

INVESTMENT

11.1

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

Yes ☒ No ☐

11.2

If yes, give full and complete information relating thereto:
\$650,146 on deposit with the State of New Mexico.....

12.

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

13.

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

14.1

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

Yes ☐ No ☒

14.2

If yes, please complete the following:

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

15.1

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

Yes ☐ No ☒

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐ NA ☒

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

GENERAL INTERROGATORIES

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

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
FNB Capital Markets.....	1620 Dodge Street, Omaha, NE 68197-1089.....

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Robert Stafford, Senior V.P. - manages assets.....	I.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s invested assets?

Yes [] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity’s invested assets?

Yes [] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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 [X]

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 [X]

GENERAL INTERROGATORIES

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:.....
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.
.....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent.....

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses.....

6.1 Do you act as a custodian for health savings accounts?.....

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

6.3 Do you act as an administrator for health savings accounts?.....

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

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

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?.....

SCHEDULE F - CEDED REINSURANCE

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

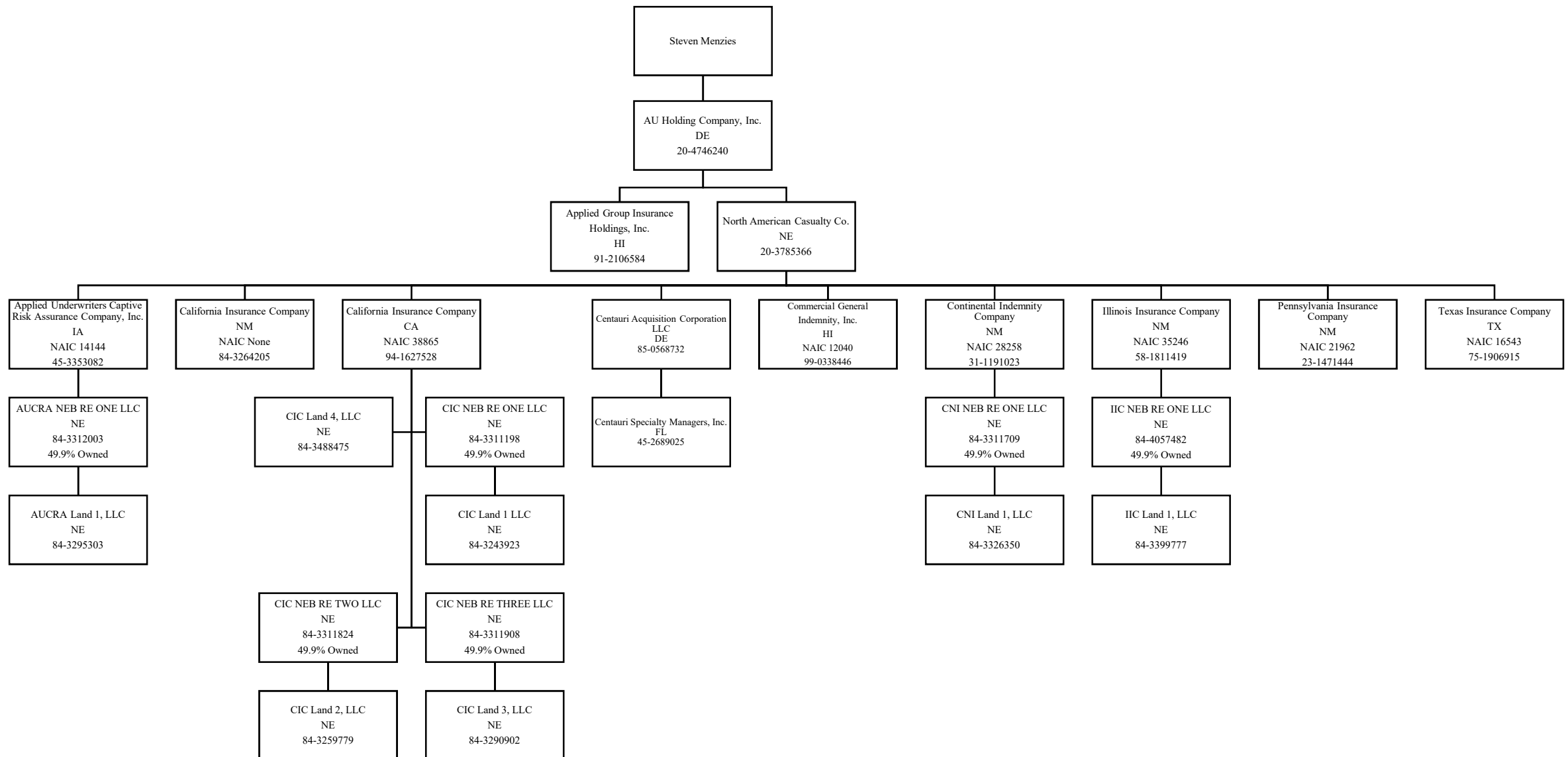
Current Year to Date – Allocated by States and Territories							
States, etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
	Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama	AL	N	0		0		0
2. Alaska	AK	N	0		0		0
3. Arizona	AZ	N	0		0		0
4. Arkansas	AR	N	0		0		0
5. California	CA	N	0		0		0
6. Colorado	CO	N	0		0		0
7. Connecticut	CT	N	0		0		0
8. Delaware	DE	N	0		0		0
9. Dist. Columbia	DC	N	0		0		0
10. Florida	FL	N	0		0		0
11. Georgia	GA	N	0		0		0
12. Hawaii	HI	N	0		0		0
13. Idaho	ID	N	0		0		0
14. Illinois	IL	N	0		0		0
15. Indiana	IN	N	0		0		0
16. Iowa	IA	N	0		0		0
17. Kansas	KS	N	0		0		0
18. Kentucky	KY	N	0		0		0
19. Louisiana	LA	N	0		0		0
20. Maine	ME	N	0		0		0
21. Maryland	MD	N	0		0		0
22. Massachusetts	MA	N	0		0		0
23. Michigan	MI	N	0		0		0
24. Minnesota	MN	N	0		0		0
25. Mississippi	MS	N	0		0		0
26. Missouri	MO	N	0		0		0
27. Montana	MT	N	0		0		0
28. Nebraska	NE	N	0		0		0
29. Nevada	NV	N	0		0		0
30. New Hampshire	NH	N	0		0		0
31. New Jersey	NJ	N	0		0		0
32. New Mexico	NM	N	0		0		0
33. New York	NY	N	0		0		0
34. No. Carolina	NC	N	0		0		0
35. No. Dakota	ND	N	0		0		0
36. Ohio	OH	N	0		0		0
37. Oklahoma	OK	N	0		0		0
38. Oregon	OR	N	0		0		0
39. Pennsylvania	PA	N	0		0		0
40. Rhode Island	RI	N	0		0		0
41. So. Carolina	SC	N	0		0		0
42. So. Dakota	SD	N	0		0		0
43. Tennessee	TN	N	0		0		0
44. Texas	TX	N	0		0		0
45. Utah	UT	N	0		0		0
46. Vermont	VT	N	0		0		0
47. Virginia	VA	N	0		0		0
48. Washington	WA	N	0		0		0
49. West Virginia	WV	N	0		0		0
50. Wisconsin	WI	N	0		0		0
51. Wyoming	WY	N	0		0		0
52. American Samoa	AS	N	0		0		0
53. Guam	GU	N	0		0		0
54. Puerto Rico	PR	N	0		0		0
55. U.S. Virgin Islands	VI	N	0		0		0
56. Northern Mariana Islands	MP	N	0		0		0
57. Canada	CAN	N	0		0		0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0
59. Totals	XXX	0	0	0	0	0	0
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.	XXX	0	0	0	0	0	0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG1 R – Registered – Non-domiciled RRGs0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)0 Q – Qualified – Qualified or accredited reinsurer0
D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile0 N – None of the above – Not allowed to write business in the state56
The Company did not write any direct premium in 2020.

STATEMENT AS OF June 30, 2020 OF THE California Insurance Company
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS
OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2020 OF THE California Insurance 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00000		00000					Steven Menzies		UIP		Ownership	0.0		N	0
00000		00000	20-4746240				AU Holding Company, Inc.	DE	UIP	Steven Menzies	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3312003				AUCRA NEB RE ONE LLC	NE	NIA	Applied Underwriters Captive Risk Assurance Company, Inc.	Ownership	49.9	Steven Menzies	N	0
00000		00000	91-2106584				Applied Group Insurance Holdings, Inc.	HI	NIA	AU Holding Company, Inc.	Ownership	100.0	Steven Menzies	N	0
00000		00000	20-3785366				North American Casualty Co.	NE	UDP	AU Holding Company, Inc.	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3295303				AUCRA Land 1 LLC	NE	NIA	AUCRA NEB RE ONE LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3488475				CIC Land 4, LLC	NE	NIA	California Insurance Company	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3311198				CIC NEB RE ONE LLC	NE	NIA	California Insurance Company	Ownership	49.9	Steven Menzies	N	0
00000		00000	84-3311824				CIC NEB RE TWO LLC	NE	NIA	California Insurance Company	Ownership	49.9	Steven Menzies	N	0
00000		00000	84-3311908				CIC NEB RE THREE LLC	NE	NIA	California Insurance Company	Ownership	49.9	Steven Menzies	N	0
00000		00000	84-3243923				CIC Land 1, LLC	NE	NIA	CIC NEB RE ONE LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3290902				CIC Land 3, LLC	NE	NIA	CIC NEB RE THREE LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3259779				CIC Land 2, LLC	NE	NIA	CIC NEB RE TWO LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3326350				CNI Land 1, LLC	NE	NIA	CNI NEB RE ONE LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-3311709				CNI NEB RE ONE LLC	NE	NIA	Continental Indemnity Company	Ownership	49.9	Steven Menzies	N	0
00000		00000	84-3399777				IIC Land 1, LLC	NE	NIA	IIC NEB RE ONE LLC	Ownership	100.0	Steven Menzies	N	0
00000		00000	84-4057482				IIC NEB RE ONE LLC	NE	NIA	Illinois Insurance Company	Ownership	49.9	Steven Menzies	N	0
04962	AU Holding Co Grp	14144	45-3353082				Applied Underwriters Captive Risk Assurance Company, Inc.	IA	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	38865	94-1627528				California Insurance Company	CA	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	00000	84-3264205				California Insurance Company	NM	RE	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
00000			85-0568732				Centauri Acquisition Corporation LLC	DE	NIA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	
00000			45-2689025				Centauri Specialty Managers, Inc.	FL	NIA	Centauri Acquisition Corporation LLC	Ownership	100.0	Steven Menzies	N	
04962	AU Holding Co Grp	28258	31-1191023				Continental Indemnity Company	NM	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	12040	99-0338446				Commercial General Indemnity, Inc.	HI	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	35246	58-1811419				Illinois Insurance Company	NM	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	21962	23-1471444				Pennsylvania Insurance Company	NM	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0
04962	AU Holding Co Grp	16543	75-1906915				Texas Insurance Company	TX	IA	North American Casualty Co	Ownership	100.0	Steven Menzies	N	0

Asterisk	Explanation

Part 1
NONE

Part 2
NONE

Part 3
NONE

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.....

Explanation:

Bar Code:

1.



9 9 9 9 9 2 0 2 0 4 9 0 0 0 0 0 2

2.



9 9 9 9 9 2 0 2 0 4 5 5 0 0 0 0 2

3.



9 9 9 9 9 2 0 2 0 3 6 5 0 0 0 0 2

4.



9 9 9 9 9 2 0 2 0 5 0 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	650,319	0
2. Cost of bonds and stocks acquired		650,400
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration for bonds and stocks disposed of		0
7. Deduct amortization of premium	173	81
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	650,146	650,319
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	650,146	650,319

STATEMENT AS OF JUNE 30, 2020 OF THE California Insurance 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).....	650,232			(86)	650,232	650,146	.0	650,319
2. NAIC 2 (a).....	.0				.0	.0	.0	.0
3. NAIC 3 (a).....	.0				.0	.0	.0	.0
4. NAIC 4 (a).....	.0				.0	.0	.0	.0
5. NAIC 5 (a).....	.0				.0	.0	.0	.0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	650,232	0	0	(86)	650,232	650,146	0	650,319
PREFERRED STOCK								
8. NAIC 1	.0				.0	.0	.0	.0
9. NAIC 2	.0				.0	.0	.0	.0
10. NAIC 3	.0				.0	.0	.0	.0
11. NAIC 4	.0				.0	.0	.0	.0
12. NAIC 5	.0				.0	.0	.0	.0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	650,232	0	0	(86)	650,232	650,146	0	650,319

(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 \$; NAIC 2 \$;

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Part 2 - Verification

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

Schedule D - Part 3

NONE

Schedule D - Part 4

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

STATEMENT AS OF JUNE 30, 2020 OF THE California Insurance Company

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]