



# QUARTERLY STATEMENT

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

## AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 35351	Employer's ID Number..... 31-0912199
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... July 15, 1977	Commenced Business..... December 1, 1977	
Statutory Home Office	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@gaig.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary
<b>OTHER</b>			
Ronald James Brichler	Executive Vice President	Anthony Joseph Mercurio	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	David Lawrence Thompson Jr.	Executive Vice President
Aaron Beasy Latto	Senior Vice President	James Louis Muething	Senior Vice President
Carol Prevatt Sipe #	Senior Vice President	Bruce Robert Smith Jr.	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Magdalena Franziska Kulik Grossman #	Chief Compliance Officer
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

### DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan, Jr.
David Lawrence Thompson Jr.	David John Witzgall		

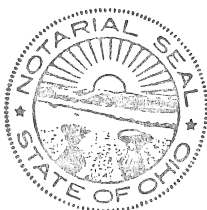
State of..... Ohio  
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me  
This 10th day of November, 2020

Notary Public, State of Ohio  
My Commission Expires April 28, 2025



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	104,156,200	0	104,156,200	116,023,693
2. Stocks:				
2.1 Preferred stocks.....	1,061,250	0	1,061,250	0
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....4,470,139), cash equivalents (\$.....21,066,364) and short-term investments (\$.....0).....	25,536,503	0	25,536,503	11,475,556
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	0	0	0	44,915
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).....	130,753,953	0	130,753,953	127,544,164
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	654,576	0	654,576	705,135
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	0	0	0	0
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.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	23	0	23	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	131,408,552	0	131,408,552	128,249,299
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	131,408,552	0	131,408,552	128,249,299

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other receivables.....	23	0	23	0
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	23	0	23	0

**AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....0).....	.0	.0
2. Reinsurance payable on paid losses and loss adjustment expenses.....	.0	.0
3. Loss adjustment expenses.....	.0	.0
4. Commissions payable, contingent commissions and other similar charges.....	.0	.0
5. Other expenses (excluding taxes, licenses and fees).....	5,200	7,900
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	.0	.0
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	47,837	7,279
7.2 Net deferred tax liability.....	452,473	895,576
8. Borrowed money \$.....0 and interest thereon \$.....0.....	.0	.0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....55,117,682 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).....	.0	.0
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	.0	.0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	.0	.0
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	.0	.0
15. Remittances and items not allocated.....	.0	.0
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
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.....	3,429,564	1,733,536
20. Derivatives.....	.0	.0
21. Payable for securities.....	.0	.0
22. Payable for securities lending.....	.0	.0
23. Liability for amounts held under uninsured plans.....	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	.0	47,375
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	3,935,074	2,691,667
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	3,935,074	2,691,667
29. Aggregate write-ins for special surplus funds.....	.0	.0
30. Common capital stock.....	4,100,000	4,100,000
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.....	55,806,097	55,806,097
35. Unassigned funds (surplus).....	67,567,381	65,651,535
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	127,473,478	125,557,632
38. Totals (Page 2, Line 28, Col. 3).....	131,408,552	128,249,299

**DETAILS OF WRITE-INS**

2501. Other payables.....	.0	47,375
2502. ....	.0	.0
2503. ....	.0	.0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	.0	47,375
2901. ....	.0	.0
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	.0	.0
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	.0	.0

**AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....97,388,139).....	95,313,835	95,455,279	128,343,256
1.2 Assumed..... (written \$.....0).....	0	0	0
1.3 Ceded..... (written \$.....97,388,139).....	95,313,835	95,455,279	128,343,256
1.4 Net..... (written \$.....0).....	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	79,864,596	64,461,993	96,585,550
2.2 Assumed.....	0	0	0
2.3 Ceded.....	79,864,596	64,461,993	96,585,550
2.4 Net.....	0	0	0
3. Loss adjustment expenses incurred.....	0	0	0
4. Other underwriting expenses incurred.....	0	0	0
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	0	0	0
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	0	0	0
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	3,155,463	3,705,422	5,026,153
10. Net realized capital gains (losses) less capital gains tax of \$.....188,206.....	(1,217,013)	(611,196)	(705,283)
11. Net investment gain (loss) (Lines 9 + 10).....	1,938,451	3,094,226	4,320,871
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0	0	0
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	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).....	1,938,451	3,094,226	4,320,871
17. Dividends to policyholders.....	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	1,938,451	3,094,226	4,320,871
19. Federal and foreign income taxes incurred.....	655,125	1,047,828	1,343,916
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,283,326	2,046,398	2,976,955
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	125,557,632	122,079,219	122,079,219
22. Net income (from Line 20).....	1,283,326	2,046,398	2,976,955
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....39,778.....	149,639	(104,161)	(81,747)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	482,881	508,741	583,205
27. Change in nonadmitted assets.....	0	0	0
28. Change in provision for reinsurance.....	0	0	0
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).....	1,915,846	2,450,979	3,478,413
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	127,473,478	124,530,198	125,557,632

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous expense.....	0	0	0
1402. ....	0	0	0
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	0	0	0
2. Net investment income.....	3,003,613	3,503,354	4,747,818
3. Miscellaneous income.....	0	0	0
4. Total (Lines 1 through 3).....	3,003,613	3,503,354	4,747,818
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.....	0	0	0
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	802,773	977,245	1,469,894
10. Total (Lines 5 through 9).....	802,773	977,245	1,469,894
11. Net cash from operations (Line 4 minus Line 10).....	2,200,840	2,526,109	3,277,924
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	20,432,999	15,902,253	24,016,948
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.....	57	0	0
12.7 Miscellaneous proceeds.....	(0)	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	20,433,056	15,902,253	24,016,948
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	9,221,580	9,201,367	28,966,058
13.2 Stocks.....	1,000,000	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).....	10,221,580	9,201,367	28,966,058
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).....	10,211,476	6,700,885	(4,949,110)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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).....	1,648,631	4,544,986	371,659
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	1,648,631	4,544,986	371,659
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	14,060,947	13,771,980	(1,299,527)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	11,475,556	12,775,082	12,775,082
19.2 End of period (Line 18 plus Line 19.1).....	25,536,503	26,547,062	11,475,556
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Receivable for Securities.....	44,915	0	44,915

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices

The financial statements of American Empire Surplus Lines Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (SAP) and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,283,326	\$ 2,976,955
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 1,283,326	\$ 2,976,955
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 127,473,478	\$ 125,557,632
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 127,473,478	\$ 125,557,632

## C. Accounting Policy

- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
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 amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
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 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. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

## D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

## D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions  
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) Securities with Recognized Other-Than-Temporary Impairment  
The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

**NOTES TO FINANCIAL STATEMENTS**

## (3) Recognized OTTI Securities

The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during the current year.

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
03235T AA 5	\$ 671,763	\$ 334,790	\$ 336,973	\$ 334,790	\$ 334,790	03/31/2020
44931B AE 7	\$ 2,217,162	\$ 2,025,956	\$ 191,206	\$ 2,025,956	\$ 1,676,250	03/31/2020
50188N AA 6	\$ 896,675	\$ 869,087	\$ 27,587	\$ 869,087	\$ 760,163	03/31/2020
05616M AG 1	\$ 3,291,216	\$ 3,260,774	\$ 30,442	\$ 3,260,774	\$ 2,917,600	03/31/2020
362341 FN 4	\$ 331,178	\$ 306,645	\$ 24,569	\$ 306,609	\$ 286,059	03/31/2020
32052K AB 1	\$ 1,598,299	\$ 1,496,909	\$ 97,113	\$ 1,501,185	\$ 1,436,069	03/31/2020
47232C AH 7	\$ 766,508	\$ 752,598	\$ 3,609	\$ 762,899	\$ 670,853	03/31/2020
45660L CK 3	\$ 956,673	\$ 892,935	\$ 24,273	\$ 932,400	\$ 777,960	03/31/2020
12669G R4 5	\$ 401,200	\$ 385,948	\$ 16,946	\$ 384,254	\$ 363,416	03/31/2020
761118 FM 5	\$ 417,697	\$ 396,677	\$ 13,746	\$ 403,951	\$ 403,951	03/31/2020
05616M AG 1	\$ 3,239,227	\$ 3,151,330	\$ 87,897	\$ 3,151,330	\$ 2,852,446	06/30/2020
05949C HM 1	\$ 290,763	\$ 255,195	\$ 5,307	\$ 285,456	\$ 285,456	06/30/2020
45660L CK 3	\$ 920,127	\$ 816,536	\$ 14,044	\$ 906,083	\$ 906,083	06/30/2020
47232C AH 7	\$ 754,811	\$ 738,155	\$ 15,049	\$ 739,762	\$ 690,552	06/30/2020
50188N AA 6	\$ 869,087	\$ 854,032	\$ 15,055	\$ 854,032	\$ 840,108	06/30/2020
05616M AG 1	\$ 3,145,704	\$ 3,048,884	\$ 96,821	\$ 3,048,884	\$ 2,924,000	09/30/2020
44931B AE 7	\$ 2,026,088	\$ 2,006,881	\$ 19,208	\$ 2,006,881	\$ 1,946,000	09/30/2020
Total			\$ 1,019,844			

## (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (187,222)
	2. 12 Months or Longer	\$ (226,561)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 11,213,575
	2. 12 Months or Longer	\$ 8,325,451

## (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 2020. The Company has the intent to hold such securities until they recover in value or mature.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

The Company did not engage in repurchase transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company did not engage in reverse repurchase transactions accounted for as a sale.

## M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

## N. Offsetting and Netting of Assets and Liabilities

Not applicable

## Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	2	0
(2) Aggregate Amount of Investment Income	\$ 939	\$ 0

---

**NOTES TO FINANCIAL STATEMENTS**

---

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

The Company's investment objectives do not include holding or issuing derivative financial instruments.

**Note 9 – Income Taxes**

No significant changes

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

No significant changes

**Note 11 – Debt****B. FHLB (Federal Home Loan Bank) Agreements**

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**

The Company does not have any defined benefit plans.

**Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations**

No significant changes

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

Not applicable

**C. Wash Sales**

The Company was not involved in any wash sales during the current year.

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**

No significant changes

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

No significant changes

**Note 20 – Fair Value Measurements****A. Fair Value Measurements****(1) Fair Value Measurements at Reporting Date**

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, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

**NOTES TO FINANCIAL STATEMENTS**

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

The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal 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 managers 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 service to value specific securities.

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Asset backed securities	\$ 0	\$ 719,795	\$ 332,973	\$ 0	\$ 1,052,768
Preferred stocks	\$ 1,061,250	\$ 0	\$ 0	\$ 0	\$ 1,061,250
<b>Total</b>	<b>\$ 1,061,250</b>	<b>\$ 719,795</b>	<b>\$ 332,973</b>	<b>\$ 0</b>	<b>\$ 2,114,018</b>
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

## (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Asset backed securities	\$ 333,206	\$ 0	\$ 0	\$ 10,520	\$ (10,287)	\$ 0	\$ 0	\$ (466)	\$ 0	\$ 332,973
<b>Total</b>	<b>\$ 333,206</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 10,520</b>	<b>\$ (10,287)</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ (466)</b>	<b>\$ 0</b>	<b>\$ 332,973</b>
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

## (3) Policies when Transfers Between Levels are Recognized

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

## (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

See narrative above in Note 20A (1).

## (5) Fair Value Disclosures

Not applicable

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

The Company has no additional fair value disclosures.

## C. Fair Value Level

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 4,591,351	\$ 4,372,831	\$ 4,591,351	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$ 26,861,963	\$ 25,783,619	\$ 0	\$ 26,861,963	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 27,464,981	\$ 25,622,751	\$ 0	\$ 25,491,686	\$ 1,973,295	\$ 0	\$ 0
Collateralized loan obligations	\$ 19,436,195	\$ 19,672,351	\$ 0	\$ 13,717,382	\$ 5,718,813	\$ 0	\$ 0
Asset backed securities	\$ 24,075,606	\$ 23,655,901	\$ 0	\$ 23,742,633	\$ 332,973	\$ 0	\$ 0
All other bonds	\$ 5,284,189	\$ 5,048,747	\$ 0	\$ 5,284,189	\$ 0	\$ 0	\$ 0
Preferred stocks	\$ 1,061,250	\$ 1,061,250	\$ 1,061,250	\$ 0	\$ 0	\$ 0	\$ 0
Cash and short term investments	\$ 25,536,503	\$ 25,536,503	\$ 25,536,503	\$ 0	\$ 0	\$ 0	\$ 0

## D. Not Practicable to Estimate Fair Value

The Company has no financial instruments that fall under this classification.

## E. NAV Practical Expedient Investments

Not applicable

---

## NOTES TO FINANCIAL STATEMENTS

---

**Note 21 – Other Items**

On February 18, 2020, the Company ceased to be a Delaware corporation. It was redomiciled under Section 3913.40 of the Ohio revised code as an Ohio corporation retroactive to the date of its original incorporation of July 15, 1977. Its statutory address is 301 E. Fourth Street, Cincinnati, Ohio 45202.

**Note 22 – Events Subsequent**

The Company paid a \$2,500,000 ordinary dividend to Great American Insurance Company on October 30, 2020.

**Note 23 – Reinsurance**

No significant changes

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

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

The Company has no net loss and loss adjustment expense reserves, as a result of its pooling agreement.

**Note 26 – Intercompany Pooling Arrangements**

No significant changes

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

No significant changes

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

No significant changes

**Note 35 – Multiple Peril Crop Insurance**

No significant changes

**Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [X] No [ ]

2.2 If yes, date of change: 02/18/2020

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]

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

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

Not applicable

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. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [ ] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
0		

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

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/11/2018

6.4 By what department or departments?

Delaware 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:

Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

Not applicable

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

Not applicable

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

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

Not applicable

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
Not applicable

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

**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:  
Not applicable

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 current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

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

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

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

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 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:  
Not applicable
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities? Yes  No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities? Yes  No
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The security was purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes  No

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; 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.  
Not applicable
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.  
Not applicable
- 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:  
Not applicable
- 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<br>Line of Business | 2<br>Maximum Interest | 3<br>Disc. Rate | Total Discount     |                 |           |            | Discount Taken During Period |                 |            |             |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
|                       |                       |                 | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>Total |
|                       | 0.000                 | 0.000           | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          | 0           |
| Total                 | XXX                   | XXX             | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          | 0           |
5. Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

**AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

**NONE**

# AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

### Current Year to Date - Allocated by States and Territories

	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	E	766,348	751,020	11,186	164,026	1,313,927	967,069
2. Alaska.....AK	E	407,973	194,973	14,080	0	44,462	59,042
3. Arizona.....AZ	E	21,362	111,639	0	0	44,898	17,870
4. Arkansas.....AR	E	377,012	53,374	0	750	98,781	78,734
5. California.....CA	E	10,912,920	6,457,678	4,536,245	3,422,176	10,462,735	9,247,292
6. Colorado.....CO	E	147,929	250,569	96,997	(230,595)	334,447	216,792
7. Connecticut.....CT	E	887,238	770,148	120,730	1,082,025	4,810,911	4,810,692
8. Delaware.....DE	E	5,154	0	0	0	1,098	191
9. District of Columbia.....DC	E	18,099	334,256	300,000	0	277,830	342,559
10. Florida.....FL	E	3,717,378	4,730,182	7,709,557	6,256,605	13,100,623	16,232,685
11. Georgia.....GA	E	1,342,777	907,020	858,807	747,894	2,916,744	2,277,830
12. Hawaii.....HI	E	85,104	71,800	0	0	67,700	46,499
13. Idaho.....ID	E	22,203	7,150	33,547	0	19,737	22,434
14. Illinois.....IL	E	3,134,451	3,862,137	2,163,218	1,247,033	8,562,100	5,305,158
15. Indiana.....IN	E	375,888	206,684	7,266	0	762,277	121,552
16. Iowa.....IA	E	143,720	123,010	0	0	39,598	41,845
17. Kansas.....KS	E	80,465	107,511	10,492	1,858	100,108	123,690
18. Kentucky.....KY	E	1,023,976	2,608,816	161,147	31,058	1,955,181	1,286,826
19. Louisiana.....LA	E	1,120,088	1,517,106	491,233	2,258,787	4,161,838	4,456,041
20. Maine.....ME	E	158,006	83,492	1,977	0	80,411	85,348
21. Maryland.....MD	E	301,728	3,368	0	140,000	1,427,903	1,630,316
22. Massachusetts.....MA	E	1,471,135	581,108	0	80,890	2,517,001	1,614,668
23. Michigan.....MI	E	1,159,215	814,155	369,896	323,108	1,008,983	698,686
24. Minnesota.....MN	E	910,755	458,499	0	48,402	350,535	200,855
25. Mississippi.....MS	E	270,109	280,441	95,716	62,187	227,585	359,593
26. Missouri.....MO	E	713,040	548,046	37,397	38,500	234,147	392,214
27. Montana.....MT	E	48,241	43,025	1,000	0	18,675	29,561
28. Nebraska.....NE	E	194,807	361,048	0	0	386,486	92,691
29. Nevada.....NV	E	46,385	18,097	0	0	22,380	32,152
30. New Hampshire.....NH	E	122,142	36,746	0	0	35,511	36,902
31. New Jersey.....NJ	E	7,361,436	5,334,694	14,478,765	2,333,108	26,138,336	34,696,373
32. New Mexico.....NM	E	9,403	428,691	55,000	0	7,142,850	2,378,988
33. New York.....NY	E	45,231,153	45,536,241	34,727,584	45,225,210	247,880,429	240,546,450
34. North Carolina.....NC	E	285,130	163,635	0	0	132,535	103,389
35. North Dakota.....ND	E	84,129	90,425	0	0	58,592	90,691
36. Ohio.....OH	D	2,987,295	205,404	153,256	465,701	2,521,466	548,385
37. Oklahoma.....OK	E	830,060	406,459	60,000	54,215	504,643	281,758
38. Oregon.....OR	E	237,770	171,649	0	1,469	170,700	64,639
39. Pennsylvania.....PA	E	4,373,617	4,865,524	703,561	815,560	9,739,561	6,769,306
40. Rhode Island.....RI	E	186,676	144,629	68,176	5,744	1,699,268	203,545
41. South Carolina.....SC	E	385,341	380,605	1,211,937	111,000	2,817,688	1,718,976
42. South Dakota.....SD	E	28,900	31,725	0	0	9,947	5,822
43. Tennessee.....TN	E	2,304,708	904,089	156,130	16,379	2,170,507	692,027
44. Texas.....TX	E	1,050,834	1,530,470	483,647	535,908	8,965,517	7,965,922
45. Utah.....UT	E	76,572	43,893	0	0	25,874	28,182
46. Vermont.....VT	E	65,666	116,259	0	0	16,422	14,897
47. Virginia.....VA	E	178,033	53,529	1,536,334	0	2,541,625	351,505
48. Washington.....WA	E	1,198,147	680,282	102,537	32,918	1,455,857	1,142,889
49. West Virginia.....WV	E	225,024	520,317	778	0	541,387	615,698
50. Wisconsin.....WI	E	317,829	284,207	0	0	67,098	48,552
51. Wyoming.....WY	E	(15,232)	44,225	0	0	8,875	18,010
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	N	0	0	0	0	0	0
54. Puerto Rico.....PR	N	0	0	0	0	0	0
55. US Virgin Islands.....VI	N	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....	XXX	97,388,139	88,230,049	70,758,199	65,271,915	369,993,792	349,113,789

#### DETAILS OF WRITE-INS

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	0	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	50	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile.....	1	N - None of the above - Not allowed to write business in the state.....	6

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

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Financial Resources, Inc. ^	DE	06-1356481	
└─ AAG Insurance Agency, Inc.	KY	31-1422717	
└─ Ceres Group, Inc.	DE	34-1017531	
└─ Continental General Corporation	NE	47-0717079	
└─ QQAgency of Texas, Inc.	TX	34-1947042	
└─ Great American Advisors, Inc.	OH	31-1395344	
└─ Great American Life Insurance Company *	OH	13-1935920	63312
└─ Annuity Investors Life Insurance Company *	OH	31-1021738	93661
└─ Bay Bridge Holding Company, LLC ^	MD	84-4395026	
└─ Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
└─ Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
└─ Brothers Management, LLC	FL	20-1246122	
└─ Charleston Harbor Fishing, LLC	SC	81-3737639	
└─ GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
└─ GALIC Brothers, Inc.	OH	31-1391777	
└─ Manhattan National Holding Corporation	OH	26-3260520	
└─ Manhattan National Life Insurance Company *	OH	45-0252531	67083
└─ Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
└─ Skipjack Holding Company, LLC	MD	84-2654660	
└─ Skipjack Marina Corp.	MD	52-2179330	
└─ Great American Holding, Inc.	OH	42-1575938	
└─ ABA Insurance Services, Inc.	OH	80-0333563	
└─ Agricultural Services, LLC	OH	27-3062314	
└─ Great American Holding (Europe) Limited	GBR		
└─ Great American Europe Limited	GBR		
└─ Great American International Insurance (EU) Designated Activity Company *	IRL		
└─ Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
└─ Great American Specialty & Affinity Limited	GBR		
└─ Mid-Continent Casualty Company *	OH	73-0556513	23418
└─ Mid-Continent Assurance Company *	OH	73-1406844	15380
└─ Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
└─ Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
└─ Oklahoma Surety Company *	OH	73-0773259	23426
└─ National Interstate Corporation	OH	34-1607394	
└─ American Highways Insurance Agency, Inc.	OH	34-1899058	
└─ Explorer RV Insurance Agency, Inc.	OH	31-1548235	
└─ Hudson Indemnity, Ltd. *	CYM	98-0191335	
└─ Hudson Management Group, Ltd.	VIR	66-0660039	
└─ National Interstate Insurance Agency, Inc.	OH	34-1607396	
└─ Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
└─ National Interstate Insurance Company *	OH	34-1607395	32620
└─ National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
└─ TransProtection Service Company	MO	43-1254631	
└─ Triumphe Casualty Company *	OH	95-3623282	41106
└─ Vanliner Insurance Company *	MO	86-0114294	21172
└─ Safety Claims & Litigation Services, LLC	MT	20-5546054	
└─ Safety, Claims and Litigation Services, LLC	OH	46-4570914	
└─ Republic Indemnity Company of America *	CA	95-2801326	22179
└─ Republic Indemnity Company of California *	CA	31-1054123	43753
└─ Summit Consulting, LLC	FL	59-1683711	
└─ Heritage Summit Healthcare, LLC	FL	59-3385208	
└─ Summit Real Estate Holdings, LLC	FL	82-2462705	
└─ Summit Holding Southeast, Inc.	FL	59-3409855	
└─ Bridgefield Employers Insurance Company*	FL	59-1835212	10701
└─ Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

**Part 1 - Organizational Chart**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Insurance Company *	OH	31-0501234	16691
└─ American Empire Insurance Company *	OH	31-0973761	37990
└─ American Empire Underwriters, Inc.	TX	59-1671722	
└─ American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
└─ American Signature Underwriters, Inc.	OH	31-1463075	
└─ Brothers Property Corporation	OH	59-2840291	
└─ Brothers Pennsylvanian Corporation	PA	25-1754638	
└─ Brothers Property Management Corporation	OH	59-2840294	
└─ Crop Managers Insurance Agency, Inc.	KS	31-1277904	
└─ CropSurance Agency, LLC	OH	83-1767590	
└─ Dempsey & Siders Agency, Inc.	OH	31-0589001	
└─ Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
└─ Eden Park Insurance Brokers, Inc.	CA	31-1341668	
└─ El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
└─ Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
└─ FCIA Management Company, Inc.	NY	13-3628555	
└─ Foreign Credit Insurance Association @	NY		
└─ GAI Mexico Holdings, LLC	DE	81-0814136	
└─ GAI Warranty Company	OH	31-1753938	
└─ GAI Warranty Company of Florida	FL	31-1765544	
└─ Global Premier Finance Company	OH	61-1329718	
└─ Great American Agency of Texas, Inc.	TX	74-2693636	
└─ Great American Alliance Insurance Company *	OH	95-1542353	26832
└─ Great American Assurance Company *	OH	15-6020948	26344
└─ Great American Casualty Insurance Company *	OH	61-0983091	39896
└─ Great American Contemporary Insurance Company *	OH	36-4079497	10646
└─ Great American E & S Insurance Company *	OH	31-0954439	37532
└─ Great American Fidelity Insurance Company *	OH	31-1036473	41858
└─ Great American Insurance Agency, Inc.	OH	31-1652643	
└─ Great American Insurance Company of New York *	NY	13-5539046	22136
└─ Great American Lloyd's, Inc.	TX	31-1073664	
└─ Great American Management Services, Inc.	OH	31-0856644	
└─ Great American Protection Insurance Company *	OH	31-1288778	38580
└─ Great American Re Inc.	DE	31-0918893	
└─ Great American Security Insurance Company *	OH	31-1209419	31135
└─ Great American Spirit Insurance Company *	OH	31-1237970	33723
└─ Great American Underwriters Insurance Company *	OH	83-1694393	16618
└─ Key Largo Group, Inc.	FL	59-1263251	
└─ PLLS Canada Insurance Brokers Inc.	CAN	871850814	
└─ Professional Risk Brokers, Inc.	IL	31-1293064	
└─ One East Fourth, Inc.	OH	31-0686194	
└─ Pioneer Carpet Mills, Inc.	OH	31-0883227	
└─ TEJ Holdings, Inc.	OH	31-1119320	
└─ Three East Fourth, Inc.	OH	31-0728327	

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

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

**AMERICAN EMPIRE SURPLUS LINES 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)	*
<b>Members</b>															
0.....	.....	0.....	31-1544320	.....0	1042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....	.....	Ownership.....	.....0.000	.....	.....N.....	0.....
0.....	.....	0.....	31-0996797	.....0	.....0	.....	American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-0828578	.....0	.....0	.....	American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	27-1577326	.....0	.....0	.....	American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	27-2829629	.....0	.....0	.....	Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	41-2112001	.....0	.....0	.....	APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	23-6000765	.....0	.....0	.....	American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	13-6400464	.....0	.....0	.....	Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1665396	.....0	.....0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	20-1548213	.....0	.....0	.....	Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	20-1574094	.....0	.....0	.....	Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1852532	.....0	.....0	.....	Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-1480078	.....0	.....0	.....	Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	13-6021353	.....0	.....0	.....	The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	76-0080537	.....0	.....0	.....	PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	46-3246684	.....0	.....0	.....	Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	23-6000766	.....0	.....0	.....	Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	.....66.670	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-1073776	.....0	.....0	.....	GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-1446308	.....0	.....0	.....	Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	91-1242743	.....0	.....0	.....	Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	91-1508644	.....0	.....0	.....	Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	31-0823725	.....0	.....0	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	.....99.990	American Financial Group, Inc.....	.....N.....	2.....
0.....	.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	.....0.010	American Financial Group, Inc.....	.....N.....	2.....
0.....	.....	0.....	98-0556144	.....0	.....0	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	NCM Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Capital Managers.....	GBR.....	NIA.....	NCM Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	98-0412245	.....0	.....0	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....60.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....
0.....	.....	0.....	.....	.....0	.....0	.....	Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	.....100.000	American Financial Group, Inc.....	.....N.....	0.....

Q12

**AMERICAN EMPIRE SURPLUS LINES 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)	*
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.1

**AMERICAN EMPIRE SURPLUS LINES 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)	*
0084..	American Financial Group, Inc.	23418.....	73-0556513	.....0	.....0		Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	15380.....	73-1406844	.....0	.....0		Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	13794.....	38-3803661	.....0	.....0		Mid-Continent Excess and Surplus Insurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	30-0571535	.....0	.....0		Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	23426.....	73-0773259	.....0	.....0		Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	34-1607394	.....0	.....0		National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	34-1899058	.....0	.....0		American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	31-1548235	.....0	.....0		Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	98-0191335	.....0	.....0		Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	66-0660039	.....0	.....0		Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	34-1607396	.....0	.....0		National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	36-4670968	.....0	.....0		Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....0.000	American Financial Group, Inc.....	....N.....	4.
0084..	American Financial Group, Inc.	32620.....	34-1607395	.....0	.....0		National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	11051.....	99-0345306	.....0	.....0		National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	43-1254631	.....0	.....0		TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	41106.....	95-3623282	.....0	.....0		Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	21172.....	86-0114294	.....0	.....0		Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....Y.....	0.
0.....		0.....	20-5546054	.....0	.....0		Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	46-4570914	.....0	.....0		Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	22179.....	95-2801326	.....0	.....0		Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	43753.....	31-1054123	.....0	.....0		Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-1683711	.....0	.....0		Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-3385208	.....0	.....0		Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	82-2462705	.....0	.....0		Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-3409855	.....0	.....0		Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	10701.....	59-1835212	.....0	.....0		Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	10335.....	59-3269531	.....0	.....0		Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	16691.....	31-0501234	.....0	.....0		Great American Insurance Company.....	OH.....	UDP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	37990.....	31-0973761	.....0	.....0		American Empire Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-1671722	.....0	.....0		American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0084..	American Financial Group, Inc.	35351.....	31-0912199	.....0	.....0		American Empire Surplus Lines Insurance Company.....	OH.....	RE.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	31-1463075	.....0	.....0		American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-2840291	.....0	.....0		Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	25-1754638	.....0	.....0		Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	59-2840294	.....0	.....0		Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.
0.....		0.....	31-1277904	.....0	.....0		Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	....N.....	0.

Q12.2

**AMERICAN EMPIRE SURPLUS LINES 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)	*
0		0	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Asteris		Explanation													
1	Another affiliated company owns 1% or less of the shares.														
2	The entity is owned by more than one company within the AFG Group.														
3	Great American Insurance Company is the majority member of the Association.														
4	Company is affiliated but not owned.														

Q12.4

## AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	350,318	225,210	64.287	50.093
2. Allied lines.....	58,177	26,472	45.502	6.775
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	12,625,535	7,356,801	58.269	62.058
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	0	0	0.000	75.840
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	318	(5,075)	(1,597.042)	86.241
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	0	0	0.000	0.000
17.1 Other liability-occurrence.....	59,327,853	55,695,670	93.878	86.250
17.2 Other liability-claims made.....	18,088,367	11,985,617	66.261	57.238
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	4,460,709	627,674	14.071	(14.635)
18.2 Products liability-claims made.....	148,419	42,360	28.541	0.000
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	43,837	3,937,313	8,981.658	(149.238)
21. Auto physical damage.....	1,192	0	0.000	0.000
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	0	0	0.000	0.000
24. Surety.....	0	0	0.000	0.000
26. Burglary and theft.....	0	0	0.000	0.000
27. Boiler and machinery.....	209,112	(27,446)	(13.125)	35.601
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	95,313,835	79,864,596	83.791	67.531
<b>DETAILS OF WRITE-INS</b>				
3401. Collateral protection.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	221,695	459,471	353,839
2. Allied lines.....	36,090	74,796	61,005
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	4,513,238	14,057,034	10,892,417
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	(44)
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	994
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	0	0
17.1 Other liability-occurrence.....	16,729,734	62,294,928	66,345,722
17.2 Other liability-claims made.....	2,504,316	15,514,160	13,207,229
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	1,211,650	4,619,304	(2,958,719)
18.2 Products liability-claims made.....	19,092	139,925	0
19.1, 19.2 Private passenger auto liability.....	0	0	0
19.3, 19.4 Commercial auto liability.....	(13,027)	991	155,275
21. Auto physical damage.....	8,880	8,880	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.....	58,329	218,651	172,331
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.....	25,289,996	97,388,139	88,230,049
<b>DETAILS OF WRITE-INS</b>			
3401. Collateral protection.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
2. 2018.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
3. Subtotals 2018 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
4. 2019.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
5. Subtotals 2019 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
6. 2020.....	.....XXX	.....XXX	.....XXX	.....XXX	.....0	.....0	.....XXX	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX
7. Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
8. Prior Year-End's Surplus As Regards Policyholders.....	.....0										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. ....0.0 %	2. ....0.0 %	3. ....0.0 %
													Col. 13, Line 7 Line 8
													4. ....0.0 %

Q14

**NONE**

Statement for September 30, 2020 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE 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.

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

**Explanation:**

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

**Bar Code:**



**NONE**

**AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
SCHEDULE A - VERIFICATION**

Real Estate

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

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.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	.0	.0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.0	.0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.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	.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

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.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	.0	.0
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.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

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.....	116,023,693	111,625,827
2. Cost of bonds and stocks acquired.....	10,221,580	28,966,058
3. Accrual of discount.....	432,022	518,775
4. Unrealized valuation increase (decrease).....	189,417	(103,477)
5. Total gain (loss) on disposals.....	(8,914)	(61,772)
6. Deduct consideration for bonds and stocks disposed of.....	20,389,024	24,061,863
7. Deduct amortization of premium.....	232,313	219,850
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	1,019,950	640,005
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	939	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	105,217,450	116,023,693
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	105,217,450	116,023,693

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	103,568,529	2,153,051	6,408,782	(53,123)	110,550,129	103,568,529	99,259,675	112,426,500
2. NAIC 2 (a).....	4,616,992	0	2,500	(770,735)	4,624,041	4,616,992	3,843,757	2,710,593
3. NAIC 3 (a).....	0	0	0	0	0	0	0	886,599
4. NAIC 4 (a).....	0	0	0	719,795	0	0	719,795	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	333,206	0	466	233	334,790	333,206	332,973	0
7. Total Bonds.....	108,518,727	2,153,051	6,411,748	(103,830)	115,508,960	108,518,727	104,156,200	116,023,693
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	1,038,750	0	0	22,500	0	1,038,750	1,061,250	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.....	1,038,750	0	0	22,500	0	1,038,750	1,061,250	0
15. Total Bonds and Preferred Stock.....	109,557,477	2,153,051	6,411,748	(81,330)	115,508,960	109,557,477	105,217,450	116,023,693

QS102

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

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

**Sch. DA - Pt. 1  
NONE**

**Sch. DA - Verification  
NONE**

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

**Sch. DB - Pt. C - Sn. 1  
NONE**

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

**AMERICAN EMPIRE SURPLUS LINES INSURANCE 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.....	7,639,235	7,863,797
2. Cost of cash equivalents acquired.....	50,927,617	81,030,877
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	.57	0
6. Deduct consideration received on disposals.....	37,500,545	81,255,439
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).....	21,066,364	7,639,235
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	21,066,364	7,639,235

**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>									
91282C AJ 0	UNITED STATES TREASURY.....		09/02/2020.....	GOLDMAN.....		1,250,000	1,250,000	.26	1.....
0599999	Total - Bonds - U.S. Government.....					1,250,000	1,250,000	.26	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		07/09/2020.....	Amherst Securities Group LLC.....		903,051	955,610	.222	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					903,051	955,610	.222	XXX.....
8399997	Total - Bonds - Part 3.....					2,153,051	2,205,610	.248	XXX.....
8399999	Total - Bonds.....					2,153,051	2,205,610	.248	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					2,153,051	XXX	.248	XXX.....

QE04

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>																					
31388K UG 5	FN 607283 - RMBS		09/01/2020	Paydown		253	253	258	176	0	77	0	77	0	253	0	0	0	11	10/01/2031	1
0599999	Total - Bonds - U.S. Government					253	253	258	176	0	77	0	77	0	253	0	0	0	11	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
68609T HV 3	OREGON ST		09/01/2020	Direct		30,000	30,000	31,696	30,169	0	(169)	0	(169)	0	30,000	0	0	0	655	06/01/2049	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					30,000	30,000	31,696	30,169	0	(169)	0	(169)	0	30,000	0	0	0	655	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2020	Paydown		80,987	80,987	80,987	80,987	0	0	0	0	0	80,987	0	0	0	1,701	07/01/2043	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		08/03/2020	Various		163,899	163,899	163,899	163,898	0	1	0	1	0	163,899	0	0	0	3,163	02/01/2042	1FE
20775C 5S 9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/17/2020	Direct		15,000	15,000	16,212	15,086	0	(86)	0	(86)	0	15,000	0	0	0	289	11/15/2043	1FE
246395 WY 9	DELAWARE ST HSG AUTH REV		07/01/2020	Direct		15,000	15,000	15,594	15,059	0	(59)	0	(59)	0	15,000	0	0	0	735	07/01/2029	1FE
296122 US 1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2020	Paydown		4,143	4,143	4,143	4,143	0	0	0	0	0	4,143	0	0	0	86	08/01/2044	1FE
3133N3 VG 6	FH RE6015 - RMBS		09/01/2020	Paydown		306,176	306,176	310,625	310,453	0	(4,277)	0	(4,277)	0	306,176	0	0	0	7,102	09/01/2049	1
31350A BR 8	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		07/15/2020	Call @ 100.00		480,438	480,000	493,200	480,646	0	(646)	0	(646)	0	480,000	0	0	0	11,850	04/15/2025	1
3140QC DT 0	FN CA4613 - RMBS		09/01/2020	Paydown		319,676	319,676	324,821	324,665	0	(4,989)	0	(4,989)	0	319,676	0	0	0	7,539	11/01/2049	1
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2020	Direct		10,000	10,000	11,105	10,032	0	(32)	0	(32)	0	10,000	0	0	0	278	01/01/2050	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV		08/26/2020	Direct		35,000	35,000	36,593	35,198	0	(198)	0	(198)	0	35,000	0	0	0	1,590	07/01/2033	1FE
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2020	Paydown		26,839	26,839	26,839	26,839	0	(0)	0	(0)	0	26,839	0	0	0	510	11/01/2038	1FE
57419P K2 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2020	Direct		90,000	90,000	95,375	90,950	0	(950)	0	(950)	0	90,000	0	0	0	4,887	03/01/2041	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/31/2020	Call @ 100.00		65,000	65,000	65,000	65,000	0	(0)	0	(0)	0	65,000	0	0	0	1,260	09/01/2048	1FE
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2020	Paydown		39,686	39,686	39,516	39,531	0	155	0	155	0	39,686	0	0	0	729	04/01/2046	1FE
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2020	Paydown		27,251	27,251	27,251	27,251	0	0	0	0	0	27,251	0	0	0	507	12/01/2032	1FE
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2020	Direct		40,000	40,000	42,335	40,256	0	(256)	0	(256)	0	40,000	0	0	0	882	05/01/2049	1FE
61212R 4G 8	MONTANA ST BRD HSG		07/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	16	12/01/2044	1FE
61212W BB 0	MONTANA ST BRD HSG SINGLE FAMILY MTG		07/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	23	12/01/2042	1FE
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2020	Direct		45,000	45,000	48,881	45,418	0	(418)	0	(418)	0	45,000	0	0	0	1,837	07/01/2047	1FE
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2020	Direct		30,000	30,000	31,706	30,178	0	(178)	0	(178)	0	30,000	0	0	0	1,288	07/01/2047	1FE
658909 EV 4	NORTH DAKOTA ST HSG FIN AGY		07/01/2020	Direct		60,000	60,000	62,487	60,204	0	(204)	0	(204)	0	60,000	0	0	0	2,100	07/01/2043	1FE
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	36	10/01/2041	1FE
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2020	Direct		25,000	25,000	25,943	25,068	0	(68)	0	(68)	0	25,000	0	0	0	1,011	07/01/2037	1FE
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		08/12/2020	Direct		30,000	30,000	31,143	30,170	0	(170)	0	(170)	0	30,000	0	0	0	936	05/01/2032	1FE
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH		08/12/2020	Direct		70,000	70,000	74,771	70,641	0	(641)	0	(641)	0	70,000	0	0	0	1,654	11/01/2044	1FE
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH		08/12/2020	Direct		75,000	75,000	79,696	75,581	0	(581)	0	(581)	0	75,000	0	0	0	1,668	05/01/2039	1FE
91743P AK 1	UTAH HSG CORP - MBS		09/01/2020	Paydown		64,037	64,037	67,328	68,425	0	(4,388)	0	(4,388)	0	64,037	0	0	0	1,489	08/21/2044	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,118,132	2,117,694	2,175,449	2,135,679	0	(17,985)	0	(17,985)	0	2,117,694	0	0	0	55,164	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00100F AC 9	ACIS 2014-3 A1F - CDO		08/01/2020	Paydown		111,711	111,711	111,152	111,600	0	111	0	111	0	111,711	0	0	0	3,100	02/02/2026	1FE
00180A AA 7	AMSR 2020-SFR1 A - CMBS		09/01/2020	Paydown		1,917	1,917	1,917	1,917	0	0	0	0	0	1,917	0	0	0	17	04/17/2037	1FE
00443P AA 7	ACE 2007-HE2 A1 - RMBS		09/25/2020	Paydown		18,600	18,600	14,194	14,514	0	4,086	0	4,086	0	18,600	0	0	0	129	12/25/2036	1FM
02666B AA 4	AH4R 2015-SFR2 A - ABS		09/01/2020	Paydown		4,830	4,830	4,830	4,827	0	3	0	3	0	4,830	0	0	0	120	10/17/2052	1FE

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C. .V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
026929 AA 7	AHM 2006-3 111 - RMBS		09/25/2020	Paydown		61,410	61,410	48,130	60,092	0	1,318	0	1,318	0	61,410	0	0	0	480	12/25/2046	1FM
03235T AA 5	ACEF 2014-1 A - CMO		07/20/2020	Paydown		466	466	233	326	141	233	235	140	0	466	0	0	0	22	12/20/2024	6FE
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS		09/25/2020	Paydown		37,102	37,102	31,165	34,617	0	2,485	0	2,485	0	37,102	0	0	0	260	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 - RMBS		09/25/2020	Paydown		51,937	51,396	39,341	49,903	0	2,033	0	2,033	0	51,937	0	0	0	368	01/25/2037	1FM
05949C HM 1	BOAMS 2005-1 1A1 - CMO/RMBS		09/01/2020	Paydown		22,881	23,513	21,420	23,025	0	254	398	(144)	0	22,881	0	0	0	558	10/25/2035	1FM
059522 AA 0	BAFC 2007-C 6A1 - RMBS		09/21/2020	Paydown		50,014	50,014	43,012	44,635	0	5,379	0	5,379	0	50,014	0	0	0	425	05/20/2047	1FM
07386H VS 7	BALTA 2005-7 2A1 - CMO/RMBS		09/01/2020	Paydown		63,192	67,052	54,310	62,281	0	911	0	911	0	63,192	0	0	0	1,726	09/25/2035	1FM
12479R AE 7	CAUTO 2017-1 A2 - ABS		09/15/2020	Paydown		2,430	2,430	2,429	2,429	0	0	0	0	0	2,430	0	0	0	68	04/15/2047	1FE
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS		09/01/2020	Paydown		16,156	13,711	11,194	16,672	0	(23)	494	(517)	0	16,156	0	0	0	557	08/25/2035	1FM
15672A AA 0	CERB XVIII A - CDO		07/15/2020	Paydown		44,205	44,205	44,205	44,205	0	(0)	0	(0)	0	44,205	0	0	0	1,156	04/15/2027	1FE
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS		09/01/2020	Paydown		5,586	5,586	0	5,443	0	143	0	143	0	5,586	0	0	0	92	03/25/2036	1FM
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS		09/01/2020	Paydown		74,995	78,821	66,810	73,644	0	1,351	0	1,351	0	74,995	0	0	0	1,806	10/25/2035	1FM
21872F AA 5	CAFL 2019-1 A - CMBS		09/01/2020	Paydown		5,084	5,084	5,084	5,084	0	1	0	1	0	5,084	0	0	0	112	03/15/2052	1FE
233046 AJ 0	DNKN 2019-1 A21 - RMBS		08/20/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	71	05/20/2049	2FE
26857E AA 6	ELF1 19A A - ABS		09/25/2020	Paydown		99,266	99,266	99,246	99,246	0	20	0	20	0	99,266	0	0	0	1,681	03/25/2044	1FE
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS		09/01/2020	Paydown		414,108	415,284	320,744	433,340	0	1,514	20,745	(19,232)	0	414,108	0	0	0	11,574	07/25/2036	1FM
32113J CG 8	FNLC 2005-4 A4 - RMBS		09/25/2020	Paydown		124,701	124,701	106,659	115,306	0	9,396	0	9,396	0	124,701	0	0	0	1,257	02/25/2036	1FM
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS		09/01/2020	Paydown		55,726	55,826	51,016	55,757	0	(31)	0	(31)	0	55,726	0	0	0	1,376	01/25/2036	1FM
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS		09/01/2020	Paydown		35,895	34,294	29,147	37,867	0	363	2,335	(1,972)	0	35,895	0	0	0	891	07/25/2035	1FM
362480 AD 7	GSCC 2006-2 A1 - RMBS		09/25/2020	Paydown		9,454	8,135	6,117	9,118	0	336	0	336	0	9,454	0	0	0	70	05/25/2036	1FM
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		09/25/2020	Paydown		78,436	78,436	78,435	78,436	0	0	0	0	0	78,436	0	0	0	1,668	01/27/2048	1FE
40423X AF 9	NZES 2018-PLS2 A - ABS		09/25/2020	Paydown		38,370	38,370	38,369	38,370	0	0	0	0	0	38,370	0	0	0	834	02/25/2048	1FE
40423X AG 7	NZES 2018-PLS2 B - ABS		09/25/2020	Paydown		38,370	38,370	38,370	38,370	0	(0)	0	(0)	0	38,370	0	0	0	948	02/25/2048	1FE
42806D AH 2	HERTZ 2015-3 A - ABS		09/25/2020	Paydown		421,978	421,978	417,231	420,956	0	1,022	0	1,022	0	421,978	0	0	0	7,526	09/27/2021	1FE
42806D CH 0	HERTZ 192 A - ABS		09/25/2020	Paydown		415,373	415,373	415,250	415,263	0	110	0	110	0	415,373	0	0	0	9,492	05/25/2025	1FE
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS		09/25/2020	Paydown		48,909	48,176	35,529	49,118	0	1,272	1,480	(209)	0	48,909	0	0	0	501	02/25/2035	1FM
46185J AA 6	IHSFR 2018-SFR1 A - RMBS		09/17/2020	Paydown		4,565	4,565	4,565	4,565	0	(0)	0	(0)	0	4,565	0	0	0	49	03/19/2037	1FE
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS		09/01/2020	Paydown		15,368	15,368	12,468	13,298	0	2,071	0	2,071	0	15,368	0	0	0	366	07/29/2037	1FM
46637U AA 5	JPTEP A - CMO/RMBS		09/01/2020	Paydown		88,752	88,752	85,646	85,940	0	2,812	0	2,812	0	88,752	0	0	0	1,701	10/27/2042	1FE
46637V AA 3	JPTEP A - CMO/RMBS		09/01/2020	Paydown		126,515	126,515	125,962	125,998	0	518	0	518	0	126,515	0	0	0	2,504	09/17/2042	1FE
46639A AA 7	JPTEP A - CMO/RMBS		09/01/2020	Paydown		92,894	92,894	89,178	89,504	0	3,390	0	3,390	0	92,894	0	0	0	1,562	12/27/2042	1FE
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS		09/01/2020	Paydown		140,047	140,416	136,640	143,963	0	(457)	3,459	(3,916)	0	140,047	0	0	0	3,834	06/21/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		09/01/2020	Paydown		21,292	21,292	20,693	19,609	0	1,683	0	1,683	0	21,292	0	0	0	644	11/26/2037	1FM
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		09/01/2020	Paydown		17,469	17,469	18,135	16,901	0	569	0	569	0	17,469	0	0	0	694	04/26/2036	1FM
64352V MN 8	NCHET 2005-A A4W - RMBS		09/01/2020	Paydown		45,732	45,732	45,732	45,732	0	(0)	0	(0)	0	45,732	0	0	0	1,382	08/25/2035	1FM
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2020	Paydown		262,550	262,550	267,801	266,027	0	(3,477)	0	(3,477)	0	262,550	0	0	0	6,103	10/25/2049	1FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2020	Paydown		234	234	234	234	0	0	0	0	0	234	0	0	0	6	06/15/2044	1FE
749357 AA 7	RCKT 191 A1 - CMO/RMBS		09/01/2020	Paydown		98,666	98,666	100,192	99,573	0	(907)	0	(907)	0	98,666	0	0	0	2,331	09/27/2049	1FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74968R AA 3	RPIT 191 A - CMO/RMBS.....		09/25/2020	Paydown.....		91,872	91,872	91,161	91,187	0	684	0	684	0	91,872	0	0	0	1,709	10/25/2063	1FE.....
74978B AA 6	RAAC 2007-RP3 A - CMO/RMBS.....		09/25/2020	Paydown.....		38,115	38,115	33,446	35,583	0	2,532	0	2,532	0	38,115	0	0	0	337	10/25/2046	1FM.....
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS.....		09/01/2020	Paydown.....		10,722	12,940	10,937	10,874	0	220	372	(152)	0	10,722	0	0	0	357	08/25/2035	1FM.....
76112B HY 9	RAMP 2005-RS1 A16 - RMBS.....		09/01/2020	Paydown.....		917	917	917	916	0	0	0	0	0	917	0	0	0	27	11/25/2034	1FM.....
78448Q AB 4	SMB 2015-B A2A - ABS.....		09/15/2020	Paydown.....		20,546	20,546	20,452	20,514	0	32	0	32	0	20,546	0	0	0	408	07/15/2027	1FE.....
803169 AQ 4	SRANC 3R AFR - CDO.....	C	09/22/2020	Paydown.....		5,714	5,714	5,714	5,714	0	(0)	0	(0)	0	5,714	0	0	0	175	06/24/2030	1FE.....
81378E AA 1	SABR 2007-BR4 A2A - RMBS.....		09/25/2020	Paydown.....		5,143	5,143	3,300	5,036	0	108	0	108	0	5,143	0	0	0	34	05/26/2037	1FM.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		114,840	114,840	117,245	116,179	0	(1,339)	0	(1,339)	0	114,840	0	0	0	2,705	11/25/2049	1FE.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		25,098	25,105	19,858	24,760	0	338	0	338	0	25,098	0	0	0	545	07/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 - RMBS.....		09/25/2020	Paydown.....		16,475	16,475	14,210	14,870	0	1,605	0	1,605	0	16,475	0	0	0	139	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 - RMBS.....		09/01/2020	Paydown.....		7,234	8,094	7,581	7,239	0	(5)	0	(5)	0	7,234	0	0	0	188	08/25/2031	1FM.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		63,580	63,580	60,083	0	0	3,497	0	3,497	0	63,580	0	0	0	47	05/25/2047	1FE.....
872225 AD 9	TBW 2006-5 A3 - RMBS.....		09/01/2020	Paydown.....		69,438	69,438	59,699	58,903	0	10,535	0	10,535	0	69,438	0	0	0	1,634	11/25/2036	1FM.....
872227 AK 9	TBW 2007-2 A6A - RMBS.....		09/01/2020	Paydown.....		54,514	54,514	41,431	54,074	0	441	0	441	0	54,514	0	0	0	1,044	07/25/2037	1FM.....
87407P AJ 9	TAL 141 A - RMBS.....		09/21/2020	Paydown.....		366,667	366,667	366,663	366,669	0	(3)	0	(3)	0	366,667	0	0	0	9,577	02/22/2039	1FE.....
89613T AA 6	TAH 18SFR1 A - ABS.....		07/01/2020	Paydown.....		1,225	1,225	1,218	1,225	0	0	0	0	0	1,225	0	0	0	25	05/19/2037	1FE.....
92257L AB 6	VCC 171 AFX - CMBS.....		09/01/2020	Paydown.....		59,746	59,746	59,730	59,303	0	443	0	443	0	59,746	0	0	0	1,151	05/25/2047	1FE.....
96033D AA 8	WESTR 171 A - ABS.....		09/01/2020	Paydown.....		42,270	42,270	42,219	42,210	0	60	0	60	0	42,270	0	0	0	858	12/20/2030	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					4,263,801	4,270,212	4,001,147	4,173,542	141	57,636	29,519	28,259	0	4,263,801	0	0	0	91,022	XXX	XXX
8399997	Total - Bonds - Part 4.....					6,412,186	6,418,159	6,208,550	6,339,566	141	39,559	29,519	10,181	0	6,411,748	0	0	0	146,851	XXX	XXX
8399999	Total - Bonds.....					6,412,186	6,418,159	6,208,550	6,339,566	141	39,559	29,519	10,181	0	6,411,748	0	0	0	146,851	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					6,412,186	XXX	6,208,550	6,339,566	141	39,559	29,519	10,181	0	6,411,748	0	0	0	146,851	XXX	XXX

QE05.2

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DB - Pt. E**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**AMERICAN EMPIRE SURPLUS LINES INSURANCE 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 or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
The Bank of New York Mellon..... New York, New York.....		0.010	0	0	5,645	5,747	5,350	XXX
Cash Held With Securities On Deposit.....		0.000	0	0	29,244	0	0	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.000	0	0	15,056,663	15,357,440	4,464,789	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.000	0	0	(2,260,332)	(2,260,332)	0	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	12,831,219	13,102,855	4,470,139	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	12,831,219	13,102,855	4,470,139	XXX
0599999. Total Cash.....	XXX	XXX	0	0	12,831,219	13,102,855	4,470,139	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
825252 40 6	INVESCO TREASURY INST.....		09/30/2020.....	.....0.010		.....21,063,476	.....121	.....46,077
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....21,063,476	.....121	.....46,077
<b>All Other Money Market Mutual Funds</b>								
711991 00 0	TD BANK DEPOSIT SWEEP.....	SD.....	09/01/2020.....	.....0.000		.....2,888	.....0	.....0
8699999	Total - All Other Money Market Mutual Funds.....					.....2,888	.....0	.....0
8899999	Total - Cash Equivalents.....					.....21,066,364	.....121	.....46,077

QE14