



QUARTERLY STATEMENT

As of June 30, 2021
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
(Street and Number) (City or Town, State, Country and Zip Code)

513-369-5000

Main Administrative Office

301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number) (City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Mail Address

301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202
(Street and Number) (City or Town, State, Country and Zip Code)

513-369-5000
(Area Code) (Telephone Number)

Internet Web Site Address

www.greatamericaninsurancegroup.com

Statutory Statement Contact

Robert James Schwartz

513-369-5000

(Name)

statutoryfilings@gaii.com
(E-Mail Address)

(Area Code) (Telephone Number) (Extension)
513-369-5830
(Fax Number)

OFFICERS

Name	Title
1. Gary John Gruber	President
3. Robert James Schwartz	Vice President & Controller

Name
2. Matthew David Felvus
4. Lisa Ann Hays

Title
Secretary
Vice President & Actuary

OTHER

Anthony Joseph Mercurio	Executive Vice President
David Lawrence Thompson Jr.	Executive Vice President
Aaron Beasy Latto	Senior Vice President
Carol Prevatt Sipe	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer
John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary
Robert Jude Zbacnik	Assistant Treasurer

Michael Eugene Sullivan Jr.	Executive Vice President
Sue Ann Erhart	Senior Vice President & General Counsel
James Louis Muething	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer
Magdalena Franziska Kulik Grossman	Chief Compliance Officer
Howard Kim Baird	Assistant Treasurer

DIRECTORS OR TRUSTEES

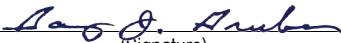
Michelle Ann Gillis	Gary John Gruber
David Lawrence Thompson Jr.	David John Witzgall

Anthony Joseph Mercurio #

Michael Eugene Sullivan, Jr.

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)

Gary John Gruber
President
(Title)



(Signature)

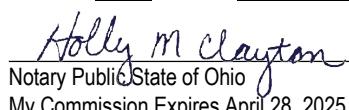
Matthew David Felvus
Secretary
(Title)

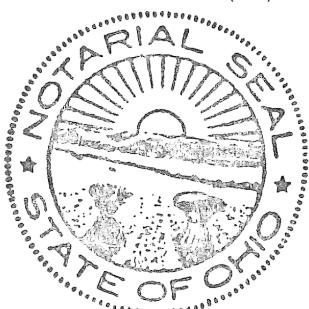


(Signature)

Robert James Schwartz
Vice President & Controller
(Title)

Subscribed and sworn to before me
This 5th day of August, 2021


Holly M Clayton
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 _____

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	113,637,093	0	113,637,093	97,797,800
2. Stocks:				
2.1 Preferred stocks.....	1,000,000	0	1,000,000	1,106,250
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 (\$....2,144,185), cash equivalents (\$....13,470,087) and short-term investments (\$.....0).....	15,614,272	0	15,614,272	31,928,374
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.....	174,449	0	174,449	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	130,425,815	0	130,425,815	130,832,424
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	608,018	0	608,018	522,345
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.....	49,014	0	49,014	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.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	131,082,847	0	131,082,847	131,354,769
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	131,082,847	0	131,082,847	131,354,769

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.....	0	0	0	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).....	0	0	0	0

Statement for June 30, 2021 of the **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)	.....10,600	.....6,872
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))	.....0	.....46,011
7.2 Net deferred tax liability	.....185,235	.....297,581
8. Borrowed money \$.....0 and interest thereon \$.....0	.....0	.....0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....66,365,990 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	.....1,948,554	.....5,157,840
20. Derivatives	.....0	.....0
21. Payable for securities	.....2,000,000	.....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	.....4,407	.....270,927
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	.....4,148,797	.....5,779,231
27. Protected cell liabilities	.....0	.....0
28. Total liabilities (Lines 26 and 27)	.....4,148,797	.....5,779,231
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)	.....67,027,953	.....65,669,441
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)	.....126,934,050	.....125,575,538
38. Totals (Page 2, Line 28, Col. 3)	.....131,082,847	.....131,354,769

DETAILS OF WRITE-INS

2501. Other payables	.....4,407	.....270,927
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)	.....4,407	.....270,927
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

Statement for June 30, 2021 of the **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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....75,908,454)	64,006,635	65,149,186	127,134,073
1.2 Assumed..... (written \$.....0)	0	0	0
1.3 Ceded..... (written \$....75,908,454)	64,006,635	65,149,186	127,134,073
1.4 Net..... (written \$.....0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	31,664,042	58,203,504	105,509,909
2.2 Assumed.....	0	0	0
2.3 Ceded.....	31,664,042	58,203,504	105,509,909
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
INVESTMENT INCOME			
9. Net investment income earned.....	1,752,431	2,191,351	4,027,525
10. Net realized capital gains (losses) less capital gains tax of \$....9,898.....	(22,246)	(1,070,505)	(1,455,963)
11. Net investment gain (loss) (Lines 9 + 10).....	1,730,185	1,120,846	2,571,562
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0	0	0
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	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).....	1,730,185	1,120,846	2,571,562
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).....	1,730,185	1,120,846	2,571,562
19. Federal and foreign income taxes incurred.....	411,582	438,303	884,237
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,318,603	682,543	1,687,325
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	125,575,538	125,557,632	125,557,632
22. Net income (from Line 20).....	1,318,603	682,543	1,687,325
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 \$....(15,212).....	(57,225)	184,438	183,743
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	97,134	382,532	646,838
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	(2,500,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	1,358,512	1,249,512	17,906
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	126,934,050	126,807,145	125,575,538
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

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	0	0	0
2. Net investment income.....	1,563,047	2,127,186	3,918,830
3. Miscellaneous income.....	0	0	0
4. Total (Lines 1 through 3).....	1,563,047	2,127,186	3,918,830
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).....	516,505	0	1,090,177
10. Total (Lines 5 through 9).....	516,505	0	1,090,177
11. Net cash from operations (Line 4 minus Line 10).....	1,046,542	2,127,186	2,828,653
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	17,564,990	14,021,251	32,692,819
12.2 Stocks.....	0	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	.57	.57
12.7 Miscellaneous proceeds.....	0	0	(0)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	17,564,990	14,021,308	32,692,876
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	31,449,827	7,068,529	15,216,567
13.2 Stocks.....	0	1,000,000	1,000,000
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).....	31,449,828	8,068,529	16,216,567
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).....	(13,884,838)	5,952,780	16,476,308
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	2,500,000
16.6 Other cash provided (applied).....	(3,475,806)	294,079	3,647,856
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,475,806)	294,079	1,147,856
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(16,314,102)	8,374,045	20,452,818
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	31,928,374	11,475,556	11,475,556
19.2 End of period (Line 18 plus Line 19.1).....	15,614,272	19,849,600	31,928,374

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

20.0001 Payable for Securities.....	2,000,000	0	0
20.0002 Receivable for Securities.....	174,449	44,915	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	2020
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,318,603	\$ 1,687,325
(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	\$ 1,318,603	\$ 1,687,325
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 126,934,050	\$ 125,575,538
(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	\$ 126,934,050	\$ 125,575,538

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.

(3) Recognized OTTI securities
The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during the current year.

NOTES TO FINANCIAL STATEMENTS

(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	\$ (61,847)
	2. 12 Months or Longer	\$ (21,387)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 11,347,526
	2. 12 Months or Longer	\$ 3,694,094

(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 June 30, 2021. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(2) Bonds – FV	0	0	0	0	0	0
(3) LB & SS – AC	0	1	0	202,519	0	202,519
(4) LB & SS – FV	1	0	201,875	0	201,875	0
(5) Preferred Stock – AC	0	0	0	0	0	0
(6) Preferred Stock – FV	0	0	0	0	0	0
(7) Total (1+2+3+4+5+6)	\$ 1	\$ 1	\$ 201,875	\$ 202,519	\$ 201,875	\$ 202,519

AC – Amortized Cost

FV – Fair Value

Q. Prepayment Penalty and Acceleration Fees

Not applicable

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company does not participate in any cash pools.

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.

NOTES TO FINANCIAL STATEMENTS**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.

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.

NOTES TO FINANCIAL STATEMENTS

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					
Residential MBS	\$ 0	\$ 230,700	\$ 0	\$ 0	\$ 230,700
Asset backed securities	\$ 0	\$ 751,208	\$ 201,875	\$ 0	\$ 953,083
Total	\$ 0	\$ 981,908	\$ 201,875	\$ 0	\$ 1,183,783
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(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	\$ 202,359	\$ 0	\$ 0	\$ 13,131	\$ (12,024)	\$ 0	\$ 0	\$ (1,591)	\$ 0	\$ 201,875
Total	\$ 202,359	\$ 0	\$ 0	\$ 13,131	\$ (12,024)	\$ 0	\$ 0	\$ (1,591)	\$ 0	\$ 201,875
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(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 for Derivative Assets and Liabilities

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	\$ 4,498,761	\$ 4,371,321	\$ 4,498,761	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$ 19,361,737	\$ 18,486,679	\$ 0	\$ 19,361,737	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 22,101,189	\$ 20,555,891	\$ 0	\$ 21,680,782	\$ 420,407	\$ 0	\$ 0
Collateralized loan obligations	\$ 28,572,828	\$ 28,334,286	\$ 0	\$ 27,713,589	\$ 859,239	\$ 0	\$ 0
Asset backed securities	\$ 24,285,011	\$ 23,888,517	\$ 0	\$ 24,083,136	\$ 201,875	\$ 0	\$ 0
All other bonds	\$ 18,371,372	\$ 18,000,399	\$ 0	\$ 15,371,372	\$ 3,000,000	\$ 0	\$ 0
Preferred stocks	\$ 1,100,000	\$ 1,000,000	\$ 1,100,000	\$ 0	\$ 0	\$ 0	\$ 0
Cash and short term investments	\$ 15,614,272	\$ 15,614,272	\$ 15,614,272	\$ 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**

A - B. No significant changes

C. Other Disclosures

Organizational Chart Changes

Great American Financial Resources, Inc. sold AAG Insurance Agency, Inc., Great American Advisors, Inc. and Great American Life Insurance Company and its subsidiaries, Annuity Investors Life Insurance Company, Manhattan National Holding Corporation and Manhattan National Life Insurance Company.

In addition, several real estate holding companies owned by Great American Life Insurance Company were transferred to a newly formed entity, AFG Real Estate Holding Company, LLC.

The following companies were dissolved in the second quarter: American Empire Underwriters, Inc., Great American Specialty & Affinity Limited, and Pioneer Carpet Mills, Inc.

FCIA Management Company, Inc. was merged out of existence.

D - G. No significant changes

Note 22 – Events Subsequent

There have been no events subsequent to June 30, 2021, which the Company believes will have a material effect on the financial condition of the Company.

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 (See Note 26).

Note 26 – Intercompany Pooling Arrangements

Effective January 1, 2021, the pooling agreement was amended to remove Great American Contemporary Insurance Company ("GCTP") from the pooling agreement and to add Great American Underwriters Insurance Company ("GAUC") to the agreement.

The effect of the pooling agreement is to transfer all direct and assumed liabilities of the participating companies to the Great American Insurance Company ("GAIC"). GAIC retains 100% of the pooled business, as illustrated below:

<u>Lead Entity and all Affiliated Entities</u>	NAIC Company Code	Pooling Percentage
Great American Insurance Company	16691	100.0%
American Empire Insurance Company	37990	0%
American Empire Surplus Lines Insurance Company	35351	0%
Great American Alliance Insurance Company	26832	0%
Great American Assurance Company	26344	0%
Great American Casualty Insurance Company	39896	0%
Great American E & S Insurance Company	37532	0%
Great American Fidelity Insurance Company	41858	0%
Great American Insurance Company of New York	22136	0%
Great American Protection Insurance Company	38580	0%
Great American Security Insurance Company	31135	0%
Great American Spirit Insurance Company	33723	0%
Great American Underwriters Insurance Company	16118	0%

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

NOTES TO FINANCIAL STATEMENTS

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.

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
See Note 21C - Other Items

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? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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	2 NAIC Company Code	3 State of Domicile
Name of Entity	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? Yes [] No [X] N/A []
If yes, attach an explanation.
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

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

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).

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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:

14.21	Bonds
14.22	Preferred Stock
14.23	Common Stock
14.24	Short-Term Investments
14.25	Mortgage Loans on Real Estate
14.26	All Other
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
0	0
0	0
\$ 0	\$ 0
\$ 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	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
American Money Management Corporation	A

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

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

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

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

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
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 [X] 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:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [X] No []

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [] No [X]

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

- The security was purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [X] No [] N/A []
 If yes, attach an explanation.
Effective 1/1/2021, the pooling agreement was amended to remove GCTP from the pooling agreement and to add GAUC to the agreement. See Note 26.

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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	
Total	XXX	XXX	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 []

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

Statement for June 30, 2021 of the **AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY**
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	.AL	E.....	87,283	697,199	8,000	(500)	971,698
2. Alaska.....	.AK	E.....	111,031	290,248	0	14,080	65,455
3. Arizona.....	.AZ	E.....	318,511	12,941	0	0	26,763
4. Arkansas.....	.AR	E.....	592,284	55,381	0	0	244,445
5. California.....	.CA	E.....	10,537,664	8,735,776	2,535,133	4,026,631	11,706,150
6. Colorado.....	.CO	E.....	143,093	131,233	(24,962)	0	320,653
7. Connecticut.....	.CT	E.....	849,011	638,591	50,000	118,930	5,398,538
8. Delaware.....	.DE	E.....	500	5,154	0	0	6,464
9. District of Columbia.....	.DC	E.....	41,107	837	0	300,000	252,586
10. Florida.....	.FL	E.....	4,652,133	2,369,636	2,688,074	7,053,244	17,291,667
11. Georgia.....	.GA	E.....	1,608,990	1,010,142	225,813	30,718	2,786,969
12. Hawaii.....	.HI	E.....	122,867	85,104	0	0	66,064
13. Idaho.....	.ID	E.....	15,819	1,956	41,773	0	79,769
14. Illinois.....	.IL	E.....	2,629,183	2,330,980	2,746,256	1,106,094	7,928,352
15. Indiana.....	.IN	E.....	276,923	296,129	1,100,000	0	152,333
16. Iowa.....	.IA	E.....	242,964	135,388	0	0	41,701
17. Kansas.....	.KS	E.....	216,458	38,994	0	10,492	124,805
18. Kentucky.....	.KY	E.....	456,666	392,512	825,981	154,521	1,517,924
19. Louisiana.....	.LA	E.....	652,897	760,165	88,888	249,681	4,534,595
20. Maine.....	.ME	E.....	49,511	147,967	0	0	99,049
21. Maryland.....	.MD	E.....	161,130	287,339	0	0	916,468
22. Massachusetts.....	.MA	E.....	840,946	1,214,305	1,700,000	0	3,232,323
23. Michigan.....	.MI	E.....	976,668	889,290	211,217	354,673	1,049,315
24. Minnesota.....	.MN	E.....	497,610	843,043	0	0	502,755
25. Mississippi.....	.MS	E.....	163,316	195,693	(250)	21,216	294,022
26. Missouri.....	.MO	E.....	1,039,023	422,675	1,041,447	37,397	562,985
27. Montana.....	.MT	E.....	30,653	27,266	0	0	25,316
28. Nebraska.....	.NE	E.....	0	194,807	0	0	597,279
29. Nevada.....	.NV	E.....	27,003	(469)	0	0	(3,318)
30. New Hampshire.....	.NH	E.....	61,170	35,793	0	0	49,735
31. New Jersey.....	.NJ	E.....	4,355,683	6,351,614	1,575,151	11,429,317	26,296,641
32. New Mexico.....	.NM	E.....	0	9,636	10,365	20,000	1,612,372
33. New York.....	.NY	E.....	30,892,491	31,822,404	18,125,444	22,071,667	239,651,084
34. North Carolina.....	.NC	E.....	421,757	275,988	0	0	220,668
35. North Dakota.....	.ND	E.....	47,188	78,583	0	0	56,010
36. Ohio.....	.OH	D.....	1,041,041	2,875,878	725,000	73,985	3,032,036
37. Oklahoma.....	.OK	E.....	2,267,918	505,329	(5,067)	60,000	941,620
38. Oregon.....	.OR	E.....	293,975	182,568	255,698	0	2,216,260
39. Pennsylvania.....	.PA	E.....	2,042,787	3,086,405	683,658	435,097	9,115,590
40. Rhode Island.....	.RI	E.....	515,741	130,168	1,058,101	68,276	631,456
41. South Carolina.....	.SC	E.....	837,664	343,289	296,307	686,437	2,558,886
42. South Dakota.....	.SD	E.....	65,450	28,900	0	0	5,817
43. Tennessee.....	.TN	E.....	2,381,410	2,248,991	1,099,728	34,733	3,182,707
44. Texas.....	.TX	E.....	2,066,593	827,145	260,410	290,311	12,207,960
45. Utah.....	.UT	E.....	78,615	71,147	0	0	31,324
46. Vermont.....	.VT	E.....	111,522	65,666	0	0	15,797
47. Virginia.....	.VA	E.....	88,288	177,830	1,869,927	0	647,970
48. Washington.....	.WA	E.....	716,130	381,369	0	87,913	1,643,689
49. West Virginia.....	.WV	E.....	253,993	221,572	0	778	1,163,699
50. Wisconsin.....	.WI	E.....	(9,035)	182,818	268,198	0	181,995
51. Wyoming.....	.WY	E.....	36,829	(15,232)	0	0	9,153
52. American Samoa.....	.AS	N.....	0	0	0	0	0
53. Guam.....	.GU	N.....	0	0	0	0	0
54. Puerto Rico.....	.PR	N.....	0	0	0	0	0
55. US Virgin Islands.....	.VI	N.....	0	0	0	0	0
56. Northern Mariana Islands.....	.MP	N.....	0	0	0	0	0
57. Canada.....	.CAN	N.....	0	0	0	0	0
58. Aggregate Other Alien.....	.OT	XXX.....	0	0	0	0	0
59. Totals.....		XXX.....	75,908,454	72,098,143	39,460,291	48,735,690	366,265,589
							370,355,209

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 (DSLI) - 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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphé 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	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer

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

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

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

* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0...		0.....	31-1544320	....0	0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....	....0.000		N.....	0
0...		0.....	86-3438529	....0	.....0		AFG Real Estate Holding Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-4395026	....0	.....0		Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....65.000	American Financial Group, Inc.....	N.....	1
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.....	1
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.....	20-4604276	....0	.....0		GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-3355051	....0	.....0		Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....50.000	American Financial Group, Inc.....	N.....	1
0...		0.....	84-3355051	....0	.....0		Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	Great American Insurance Company.....	Ownership.....	....50.000	American Financial Group, Inc.....	N.....	1
0...		0.....	81-3737639	....0	.....0		Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Charleston Harbor Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-4574243	....0	.....0		Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....65.000	American Financial Group, Inc.....	N.....	1
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.....	1
0...		0.....	86-3225970	....0	.....0		Sailfish Holding Company, LLC.....	FL.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-2654660	....0	.....0		Skipjack Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
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.....	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

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	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	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0.....	0.....	0-1356481	0.....0	0.....0	0.....0	Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	34-1017531	0.....0	0.....0	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	0.....0	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	0.....0	0.....0	QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	20-1246122	0.....0	0.....0	0.....0	Brothers Management, LLC.....	FL.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	31-1391777	0.....0	0.....0	0.....0	GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	84-2654660	0.....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.....	52-2179330	0.....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.....	31-0686194	0.....0	0.....0	0.....0	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	31-1119320	0.....0	0.....0	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	0.....0	0.....0	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0.....	0.....	42-1575938	0.....0	0.....0	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	0.....0	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	0.....0	0.....0	Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	10646...	36-4079497	0.....0	0.....0	Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	10701...	59-1835212	0.....0	0.....0	Bridgefield Employers Insurance Company.....	FL.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	10335...	59-3269531	0.....0	0.....0	Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	22179...	95-2801326	0.....0	0.....0	Republic Indemnity Company of America.....	CA.....	IA.....	Great American Contemporary Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	43753...	31-1054123	0.....0	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.....	59-3269531	0.....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.....	95-2801326	0.....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	0.....0	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	0.....0	0.....0	Great American International Insurance (UK) Limited.....	GBR.....	IA.....	Great American Europe Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		
0084	American Financial Group, Inc.	23418...	73-0556513	0.....0	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	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	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	0.....0	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	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	0.....0	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	0.....0	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	0.....0	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	0.....0	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	0.....0	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	0.....0	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	0.....0	0.....0	Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	0.000	American Financial Group, Inc.....	N.....2		
0084	American Financial Group, Inc.	32620...	34-1607395	0.....0	0.....0	National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....0		

Q12.1

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	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	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
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	Triumphé 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.	....N....	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
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
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
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
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.....	31-1277904	....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.....	31-0589001	....0	.....0	Foreign Credit Insurance Association.....		NY.....	OTH.....	Great American Insurance Company.....	Management.....	0.000	American Financial Group, Inc.	....N....	2
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
0084	American Financial Group, Inc.	26832...	95-1542353	....0	.....0	Great American Alliance Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	....N....	0
0084	American Financial Group, Inc.	26344...	15-6020948	....0	.....0	Great American Assurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	....N....	0
0084	American Financial Group, Inc.	39896...	61-0983091	....0	.....0	Great American Casualty Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	....N....	0
0084	American Financial Group, Inc.	37532...	31-0954439	....0	.....0	Great American E & S Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	....N....	0
0084	American Financial Group, Inc.	41858...	31-1036473	....0	.....0	Great American Fidelity Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	....N....	0
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.....	31-0856644	....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

Q12.2

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required?	16 * (Y/N)
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.....	87-1850814	....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.....	.....0	.....0	.....0	Shelter Rock Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	0
0.....		0.....	.....0	.....0	.....0	Westline Industrial, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	0

Asterisk Explanation

1 The entity is owned by more than one company within the AFG Group.

2 Entity is affiliated but not owned.

Q12.3

Statement for June 30, 2021 of the **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.....	508,775	103,069	20.258	43.370
2. Allied lines.....	82,823	108,211	130.652	14.441
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	10,615,191	5,062,785	47.694	38.837
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	0.000
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.....	0	1,781	0.000	4,839.872
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.....	37,442,069	17,604,038	47.017	103.748
17.2 Other liability-claims made.....	12,475,652	7,156,997	57.368	103.605
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	2,579,441	1,807,378	70.069	(24.044)
18.2 Products liability-claims made.....	132,484	72,774	54.930	43.926
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	2,142	(253,513)	(11,836.001)	1,014.401
21. Auto physical damage.....	4,476	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.....	163,582	.524	0.320	54.252
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.....	64,006,635	31,664,042	49.470	89.339

DETAILS OF WRITE-INS

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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
			4 Current Year to Date	5 Prior Year Year to Date
1. Fire.....	114,471	421,923	237,775	
2. Allied lines.....	18,635	68,685	38,707	
3. Farmowners multiple peril.....	0	0	0	0
4. Homeowners multiple peril.....	0	0	0	0
5. Commercial multiple peril.....	6,159,394	12,238,477	9,543,795	
6. Mortgage guaranty.....	0	0	0	0
8. Ocean marine.....	0	0	0	0
9. Inland marine.....	0	0	0	0
10. Financial guaranty.....	0	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0	0
11.2 Medical professional liability - claims made.....	0	0	0	0
12. Earthquake.....	0	0	0	0
13. Group accident and health.....	0	0	0	0
14. Credit accident and health.....	0	0	0	0
15. Other accident and health.....	0	0	0	0
16. Workers' compensation.....	0	0	0	0
17.1 Other liability-occurrence.....	24,103,536	42,576,811	45,565,194	
17.2 Other liability-claims made.....	9,697,420	17,337,285	13,009,844	
17.3 Excess workers' compensation.....	0	0	0	0
18.1 Products liability-occurrence.....	1,677,323	2,785,874	3,407,654	
18.2 Products liability-claims made.....	193,234	280,781	120,833	
19.1, 19.2 Private passenger auto liability.....	0	0	0	0
19.3, 19.4 Commercial auto liability.....	2,142	2,142	14,018	
21. Auto physical damage.....	0	0	0	0
22. Aircraft (all perils).....	0	0	0	0
23. Fidelity.....	0	0	0	0
24. Surety.....	0	0	0	0
26. Burglary and theft.....	0	0	0	0
27. Boiler and machinery.....	102,108	196,475	160,322	
28. Credit.....	0	0	0	0
29. International.....	0	0	0	0
30. Warranty.....	0	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	0
35. Totals.....	42,068,263	75,908,454	72,098,143	

DETAILS OF WRITE-INS

3401. Collateral protection.....	0	0	0	0
3402.	0	0	0	0
3403.	0	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1	2	3	4	5	6	7	8	9	10	11	12	13
	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
2. 2019.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
3. Subtotals 2019 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
4. 2020.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
5. Subtotals 2020 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
6. 2021.....	.....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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Statement for June 30, 2021 of the **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

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

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.....	98,904,050	116,023,693
2. Cost of bonds and stocks acquired.....	33,449,828	16,216,567
3. Accrual of discount.....	220,115	568,612
4. Unrealized valuation increase (decrease).....	(72,437)	232,586
5. Total gain (loss) on disposals.....	(12,348)	(30,295)
6. Deduct consideration for bonds and stocks disposed of.....	17,739,439	32,648,843
7. Deduct amortization of premium.....	112,675	278,156
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	1,181,053
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	0	.939
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	114,637,093	98,904,050
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	114,637,093	98,904,050

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	92,282,980	10,495,680	8,170,295	690,460	92,282,980	95,298,825		92,663,682
2. NAIC 2 (a).....	13,109,220	3,987,300	54,096	(647,525)	13,109,220	16,394,899		3,939,001
3. NAIC 3 (a).....	990,149	0	0	137	990,149	990,286		297,003
4. NAIC 4 (a).....	743,011	0	0	8,196	743,011	751,208		695,595
5. NAIC 5 (a).....	202,359	0	1,591	1,107	202,359	201,875		202,519
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	107,327,719	14,482,980	8,225,982	52,376	107,327,719	113,637,093	0	97,797,800
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	1,000,000	0	0	0	1,000,000	1,000,000		1,106,250
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	1,000,000	0	0	0	1,000,000	1,000,000	0	1,106,250
15. Total Bonds and Preferred Stock.....	108,327,719	14,482,980	8,225,982	52,376	108,327,719	114,637,093	0	98,904,050

(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.

QS102

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

Statement for June 30, 2021 of the **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.....	26,493,668	7,639,235
2. Cost of cash equivalents acquired.....	15,114,307	69,476,808
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	57
6. Deduct consideration received on disposals.....	28,137,888	50,622,432
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,470,087	26,493,668
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,470,087	26,493,668

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Industrial and Miscellaneous									
023135 BX 3	AMAZON.COM INC.....		05/10/2021.....	JP Morgan.....		995,680	1,000,000	0	1.E FE.....
09581J AA 4	BLUE OWL FINANCE LLC.....		06/03/2021.....	GOLDMAN.....		987,300	1,000,000	0	2.B FE.....
15674P AA 5	CERB 33 A - CDO.....	C.....	06/23/2021.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	0	1.A Z.....
20454P AA 1	COMPEER FINANCIAL, FLCA.....		05/12/2021.....	PIPR.....		1,000,000	1,000,000	0	2.B Z.....
50209T AA 8	LMREC 2019-CRE3 A - CMBS.....		04/16/2021.....	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	2,261	1.A FE.....
55281F AN 0	MCFCL 7R AR - CDO.....		05/26/2021.....	Natixis.....		1,500,000	1,500,000	0	1.A FE.....
55283T AA 6	MF1 2021-FL6 A - CDO.....		06/10/2021.....	JP Morgan.....		1,000,000	1,000,000	0	1.A FE.....
56577J AC 7	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C.....	05/28/2021.....	WELLS FARGO SECURITIES LLC.....		3,000,000	3,000,000	0	1.C FE.....
69506Y SC 4	PACIFIC WESTERN BANK.....		04/27/2021.....	PIPR.....		1,000,000	1,000,000	0	2.A FE.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....		04/01/2021.....	Direct.....		0	.34	0	1.D FM.....
98920M AA 0	ZAXBY 211 A2 - ABS.....		05/27/2021.....	BARCLAYS CAPITAL INC FIXED INC.....		1,000,000	1,000,000	0	2.B FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....						14,482,980	14,500,034	2,261	XXX
8399997. Total - Bonds - Part 3.....						14,482,980	14,500,034	2,261	XXX
8399999. Total - Bonds.....						14,482,980	14,500,034	2,261	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....						14,482,980	XXX	2,261	XXX

QE04

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.									
Bonds - U.S. Government																							
31388K UG 5	FN 607283 - RMBS.....		06/01/2021	Paydown.....			258	.258	.263	.187	.0	.71	.0	.71	.0	.258	.0	.0	.0	.0	.0	7	10/01/2031. 1.A.....
0599999.	Total - Bonds - U.S. Government.....						258	.258	.263	.187	.0	.71	.0	.71	.0	.258	.0	.0	.0	.0	.0	7	XXX XXX
Bonds - U.S. Political Subdivisions of States																							
68609T HV 3	OREGON ST.....		06/01/2021	Direct.....			.90,000	.90,000	.95,087	.90,202	.0	(.202)	.0	(.202)	.0	.90,000	.0	.0	.0	.0	.0	2,144	06/01/2049. 1.B FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						.90,000	.90,000	.95,087	.90,202	.0	(.202)	.0	(.202)	.0	.90,000	.0	.0	.0	.0	.0	2,144	XXX XXX
Bonds - U.S. Special Revenue and Special Assessment																							
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....		06/01/2021	Paydown.....			.37,356	.37,356	.37,356	.37,356	.0	.0	.0	.0	.0	.37,356	.0	.0	.0	.0	.0	.479	07/01/2043. 1.B FE.....
246395 WY 9	DELAWARE ST HSG AUTH REV.....		06/01/2021	Direct.....			.10,000	.10,000	.10,396	.10,026	.0	(.26)	.0	(.26)	.0	.10,000	.0	.0	.0	.0	.0	.266	07/01/2029. 1.B FE.....
296122 US 1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....		06/01/2021	Paydown.....			.3,874	.3,874	.3,874	.3,874	.0	.0	.0	.0	.0	.3,874	.0	.0	.0	.0	.0	.51	08/01/2044. 1.A FE.....
3133N3 VG 6	FH RE6015 - RMBS.....		06/01/2021	Paydown.....			.135,065	.135,065	.137,027	.136,574	.0	(.1,510)	.0	(.1,510)	.0	.135,065	.0	.0	.0	.0	.0	.1,911	09/01/2049. 1.A.....
31350A BR 8	FEDMFH 15M034 A - CMBS.....		06/15/2021	Call @ 100.00.....			.10,000	.10,000	.10,275	.10,000	.0	.0	.0	.0	.0	.10,000	.0	.0	.0	.0	.0	.190	04/15/2025. 1.A.....
3140QC DT 0	FN CA4613 - RMBS.....		06/01/2021	Paydown.....			.133,849	.133,849	.136,003	.135,481	.0	(.1,632)	.0	(.1,632)	.0	.133,849	.0	.0	.0	.0	.0	.1,887	11/01/2049. 1.A.....
45201Y M8 7	ILLINOIS HSG DEV AUTH REV.....		05/03/2021	Direct.....			.90,000	.90,000	.95,175	.90,282	.0	(.282)	.0	(.282)	.0	.90,000	.0	.0	.0	.0	.0	.1,663	08/01/2046. 1.C FE.....
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....		06/01/2021	Paydown.....			.38,079	.38,079	.38,079	.38,079	.0	.0	.0	.0	.0	.38,079	.0	.0	.0	.0	.0	.465	11/01/2038. 1.A FE.....
594654 GD 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2021	Direct.....			.25,000	.25,000	.27,259	.25,095	.0	(.95)	.0	(.95)	.0	.25,000	.0	.0	.0	.0	.0	.469	06/01/2050. 1.C FE.....
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2021	Paydown.....			.31,877	.31,877	.31,740	.31,755	.0	.122	.0	.122	.0	.31,877	.0	.0	.0	.0	.0	.374	04/01/2046. 1.A FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		06/01/2021	Paydown.....			.25,047	.25,047	.25,047	.25,047	.0	(.0)	.0	(.0)	.0	.25,047	.0	.0	.0	.0	.0	.307	12/01/2032. 1.A FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2021	Direct.....			.25,000	.25,000	.26,460	.25,110	.0	(.110)	.0	(.110)	.0	.25,000	.0	.0	.0	.0	.0	.340	05/01/2049. 1.B FE.....
61212R 4G 8	MONTANA ST BRD HSG.....		06/01/2021	Direct.....			.25,000	.25,000	.25,786	.25,054	.0	(.54)	.0	(.54)	.0	.25,000	.0	.0	.0	.0	.0	.434	12/01/2044. 1.B FE.....
61212W BB 0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....		06/01/2021	Direct.....			.55,000	.55,000	.56,346	.55,050	.0	(.50)	.0	(.50)	.0	.55,000	.0	.0	.0	.0	.0	.959	12/01/2042. 1.B FE.....
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2021	Direct.....			.45,000	.45,000	.48,438	.45,081	.0	(.81)	.0	(.81)	.0	.45,000	.0	.0	.0	.0	.0	.788	10/01/2032. 1.B FE.....
658207 TX 3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		06/01/2021	Direct.....			.80,000	.80,000	.80,000	.80,000	.0	(.0)	.0	(.0)	.0	.80,000	.0	.0	.0	.0	.0	.1,599	07/01/2037. 1.B FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		04/01/2021	Direct.....			.10,000	.10,000	.10,569	.10,033	.0	(.33)	.0	(.33)	.0	.10,000	.0	.0	.0	.0	.0	.218	07/01/2047. 1.B FE.....
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2021	Direct.....			.20,000	.20,000	.20,755	.20,022	.0	(.22)	.0	(.22)	.0	.20,000	.0	.0	.0	.0	.0	.411	07/01/2037. 1.A FE.....
91743P AK 1	UTAH HSG CORP - MBS.....		04/01/2021	Paydown.....			.920	.920	.967	.980	.0	(.60)	.0	(.60)	.0	.920	.0	.0	.0	.0	.0	.11	08/21/2044. 1.A Z.....
91743P AK 1	UTAH HSG CORP - MBS.....		06/01/2021	Paydown.....			.16,071	.16,071	.16,897	.17,115	.0	(1,044)	.0	(1,044)	.0	.16,071	.0	.0	.0	.0	.0	.238	08/21/2044. 1.A FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						.817,138	.817,138	.838,449	.822,014	.0	(4,877)	.0	(4,877)	.0	.817,138	.0	.0	.0	.0	.0	.13,059	XXX XXX
Bonds - Industrial and Miscellaneous																							
00443P AA 7	ACE 2007-HE2 A1 - RMBS.....		06/25/2021	Paydown.....			.24,377	.24,377	.18,602	.19,156	.0	.5,221	.0	.5,221	.0	.24,377	.0	.0	.0	.0	.0	.26	12/25/2036. 1.D FM.....
02666B AA 4	AH4R 2015-SFR2 A - RMBS.....		06/01/2021	Paydown.....			.4,942	.4,942	.4,942	.4,939	.0	.3	.0	.3	.0	.4,942	.0	.0	.0	.0	.0	.77	10/17/2052. 1.A FE.....
026929 AA 7	AHM 2006-3 111 - RMBS.....		06/25/2021	Paydown.....			.24,628	.24,628	.19,302	.24,300	.0	.327	.0	.327	.0	.24,628	.0	.0	.0	.0	.0	.49	12/25/2046. 1.D FM.....
03235T AA 5	ACEF 2014-1 A - CMO.....		06/20/2021	Paydown.....			.1,591	.1,591	.484	.484	.0	.1,107	.0	.1,107	.0	.1,591	.0	.0	.0	.0	.0	.45	12/20/2044. 5.B GI.....
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS.....		06/25/2021	Paydown.....			.53,897	.53,897	.45,273	.51,609	.0	.2,288	.0	.2,288	.0	.53,897	.0	.0	.0	.0	.0	.63	11/25/2036. 1.D FM.....
05530M AA 7	BCAP 2006-AA2 A1 - RMBS.....		06/25/2021	Paydown.....			.57,862	.54,664	.41,842	.56,454	.0	.1,408	.0	.1,408	.0	.57,862	.0	.0	.0	.0	.0	.65	01/25/2037. 1.D FM.....
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS.....		06/01/2021	Paydown.....			.829	.954	.869	.820	.0	.9	.0	.9	.0	.829	.0	.0	.0	.0	.0	.8	10/25/2035. 1.D FM.....
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS.....		06/01/2021	Paydown.....			.1,607	.1,849	.1,685	.1,580	.0	.27	.0	.27	.0	.1,607	.0	.0	.0	.0	.0	.21	10/25/2035. 2.B FM.....
059522 AA 0	BAFC 2007-C 6A1 - RMBS.....		06/21/2021	Paydown.....			.13,423	.13,423	.11,544	.12,228	.0	.1,195	.0	.1,195	.0	.13,423	.0	.0	.0	.0	.0	.31	05/20/2047. 1.D FM.....
07386H VS 7	BALTA 2005-7 2A1 - CMO/RMBS.....		06/01/2021	Paydown.....			.48,758	.48,763	.39,496	.48,566	.0	.192	.0	.192	.0	.48,758	.0	.0	.0	.0	.0	.595	09/25/2035. 1.D FM.....
12479R AE 7	CAUTO 2017-1 A2 - ABS.....		06/15/2021	Paydown.....																			

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F orei gn	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Total Foreign Exchange Change in B./A.C.V. (11+12-13)	17 Book/Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Amortization / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15							
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS		06/01/2021	Paydown		.33,821	.34,108	.27,846	.33,876	.0	(55)	.0	(55)	.0	.33,821	.0	.0	.0	.769	08/25/2035.	1.D FM.
15672A AA 0	CERB XVIII A - CDO		04/15/2021	Paydown		.128,422	.128,422	.128,422	.128,380	.0	.42	.0	.42	.0	.128,422	.0	.0	.0	.1,291	04/15/2027.	1.A FE.
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS		06/01/2021	Paydown		.6,607	.6,607	.0	.6,526	.0	.81	.0	.81	.0	.6,607	.0	.0	.0	.87	03/25/2036.	1.D FM.
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS		06/01/2021	Paydown		.76,511	.79,067	.67,019	.75,482	.0	.0	.0	.0	.0	.76,511	.0	.0	.0	.1,062	10/25/2035.	1.D FM.
21872F AA 5	CAFL 2019-1 A - CMBS		06/01/2021	Paydown		.136,830	.136,830	.136,824	.136,760	.0	.71	.0	.71	.0	.136,830	.0	.0	.0	.2,312	03/15/2052.	1.A FE..
233046 AJ 0	DNKN 2019-1 A2I - RMBS		05/20/2021	Paydown		.2,500	.2,500	.2,500	.2,500	.0	.0	.0	.0	.0	.2,500	.0	.0	.0	.47	05/20/2049.	2.B FE..
26857E AA 6	ELFI 19A A - ABS		06/25/2021	Paydown		.65,828	.65,828	.65,815	.65,816	.0	.12	.0	.12	.0	.65,828	.0	.0	.0	.672	03/25/2044.	1.A FE..
30070R AA 0	XAN 20RS08 A - CDO	C	06/17/2021	Paydown		.472,051	.472,051	.472,051	.472,051	.0	.0	.0	.0	.0	.472,051	.0	.0	.0	.2,803	03/16/2035.	1.A FE..
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS		06/01/2021	Paydown		.5,450	.8,218	.6,347	.5,448	.0	.3	.0	.3	.0	.5,450	.0	.0	.0	.116	07/25/2036.	1.D FM.
32113J CG 8	FNLC 2005-4 A4 - RMBS		06/25/2021	Paydown		.141,283	.141,283	.120,841	.132,872	.0	.8,411	.0	.8,411	.0	.141,283	.0	.0	.0	.534	02/25/2036.	1.D FM.
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS		06/01/2021	Paydown		.62,433	.62,344	.56,972	.62,365	.0	.68	.0	.68	.0	.62,433	.0	.0	.0	.812	01/25/2036.	1.D FM.
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS		06/01/2021	Paydown		.31,178	.30,290	.25,744	.30,972	.0	.206	.0	.206	.0	.31,178	.0	.0	.0	.392	07/25/2035.	1.D FM.
362480 AD 7	GSCC 2006-2 A1 - RMBS		06/25/2021	Paydown		.26,612	.25,261	.18,997	.25,883	.0	.729	.0	.729	.0	.26,612	.0	.0	.0	.57	05/25/2036.	1.D FM.
36255C AC 3	GPMT 2018-FL21 AS - CDO		06/21/2021	Paydown		.446,383	.446,383	.446,383	.446,383	.0	.0	.0	.0	.0	.446,383	.0	.0	.0	.2,490	11/21/2035.	1.A FE..
42806D AH 2	HERTZ 2015-3 A - ABS		06/25/2021	Paydown		.143,478	.143,478	.141,864	.143,478	.0	(0)	.0	(0)	.0	.143,478	.0	.0	.0	.2,196	09/27/2021.	1.F FE..
42806D CH 0	HERTZ 192 A - ABS		06/25/2021	Paydown		.157,801	.157,801	.157,754	.157,767	.0	.34	.0	.34	.0	.157,801	.0	.0	.0	.3,099	05/25/2025.	1.F FE..
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS		06/25/2021	Paydown		.73,725	.71,321	.52,598	.72,429	.0	.1,297	.0	.1,297	.0	.73,725	.0	.0	.0	.222	02/25/2035.	1.D FM.
46185J AA 6	IHSFR 2018-SFR1 A - RMBS		06/17/2021	Paydown		.2,439	.2,439	.2,439	.2,439	.0	.0	.0	.0	.0	.2,439	.0	.0	.0	.9	03/19/2037.	1.A FE..
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS		06/01/2021	Paydown		.18,867	.18,867	.15,306	.16,280	.0	.2,587	.0	.2,587	.0	.18,867	.0	.0	.0	.242	07/29/2037.	1.D FM.
46637U AA 5	JPTEP 2012-3 A - CMO/RMBS		06/01/2021	Paydown		.51,724	.51,724	.49,913	.50,113	.0	.1,610	.0	.1,610	.0	.51,724	.0	.0	.0	.673	10/27/2042.	1.A FE..
46637V AA 3	JPTEP A - CMO/RMBS		06/01/2021	Paydown		.42,603	.42,603	.42,416	.42,430	.0	.172	.0	.172	.0	.42,603	.0	.0	.0	.533	09/17/2042.	1.A FE..
46639A AA 7	JPTEP A - CMO/RMBS		06/01/2021	Paydown		.54,666	.54,666	.52,479	.52,707	.0	.1,959	.0	.1,959	.0	.54,666	.0	.0	.0	.564	12/27/2042.	1.A FE..
47232C AH 7	JMAC 2009-R1 A4A2 - CMO/RMBS		06/01/2021	Paydown		.45,349	.45,349	.45,826	.44,594	.0	(7)	.0	(7)	.0	.45,349	.0	.0	.0	.470	06/21/2037.	2.B FM..
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		06/01/2021	Paydown		.63,268	.63,268	.61,488	.60,286	.0	.2,981	.0	.2,981	.0	.63,268	.0	.0	.0	.1,062	11/26/2037.	1.D FM..
54303P AS 4	LONGF 1 BRR - CDO		04/15/2021	Paydown		.700,000	.700,000	.700,000	.700,058	.0	(58)	.0	(58)	.0	.700,000	.0	.0	.0	.7,393	04/15/2029.	1.C FE..
55281F AA 8	MCFCL 7 A - CDO		06/24/2021	Call @ 100.00		.1,500,000	.1,500,000	.1,500,000	.1,499,913	.0	.30	.0	.30	.0	.1,499,943	.0	.57	.57	.18,654	10/22/2029.	1.A FE..
61758M AA 5	MSRR 2009-R2 1A1 - CMO/RMBS		06/01/2021	Paydown		.32,970	.32,970	.34,227	.32,259	.0	.712	.0	.712	.0	.32,970	.0	.0	.0	.792	04/26/2036.	1.D FM..
64352V MN 8	NCNET 2005-A 4A4W - RMBS		06/01/2021	Paydown		.54,243	.54,243	.54,242	.54,243	.0	.0	.0	.0	.0	.54,243	.0	.0	.0	.1,054	08/25/2035.	1.D FM..
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2021	Paydown		.220,828	.220,828	.225,245	.223,489	.0	(2,661)	.0	(2,661)	.0	.220,828	.0	.0	.0	.3,063	10/25/2049.	1.D FM..
69546T AA 0	PAID 2020-3 A - ABS		06/15/2021	Paydown		.171,575	.171,575	.171,574	.171,574	.0	.1	.0	.1	.0	.171,575	.0	.0	.0	.1,510	05/17/2027.	1.G FE..
69547J AA 1	PAID 211 A - ABS		06/15/2021	Paydown		.11,566	.11,566	.11,566	.11,566	.0	.0	.0	.0	.0	.11,566	.0	.0	.0	.35	11/15/2027.	1.G FE..
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2021	Paydown		.4,640	.4,640	.4,640	.4,640	.0	.0	.0	.0	.0	.4,640	.0	.0	.0	.78	06/15/2044.	2.B FE..
74935T AA 7	RCKT 191 A1 - CMO/RMBS		06/01/2021	Paydown		.104,296	.104,296	.105,909	.104,735	.0	(439)	.0	(439)	.0	.104,296	.0	.0	.0	.1,457	09/27/2049.	1.D FM..
74968R AA 3	RPIT 191 A - CMO/RMBS		06/25/2021	Paydown		.267,103	.267,103	.265,035	.265,364	.0	.1,739	.0	.1,739	.0	.267,103	.0	.0	.0	.3,094	10/25/2063.	1.A FE..
74978B AA 6	RAAC 2007-RP3 A - CMO/RMBS		06/25/2021	Paydown		.50,715	.50,715	.44,503	.48,322	.0	.2,394	.0	.2,394	.0	.50,715	.0	.0	.0	.185	10/25/2046.	1.D FM..
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2021	Paydown		.29,144	.26,159	.22,110	.28,972	.0	.172	.0	.172	.0	.29,144	.0	.0	.0	.375	08/25/2035.	1.D FM..
76112B HY 9	RAMP 2005-RS1 A16 - RMBS		06/01/2021	Paydown		.298	.298	.298	.297	.0	.0	.0	.0	.0	.298	.0	.0	.0	.6	11/25/2034.	1.D FM..
76971E AA 2	RBIT 20HB1 A1 - ABS		06/25/2021	Paydown		.83	.83	.83	.83	.0	(0)	.0	(0)	.0	.83	.0	.0	.0	.1	10/25/2050.	1.A FE..
78397A AB 0	SCFET 2019-1 A2 - ABS		06/20/2021	Paydown		.109,896	.109,896	.109,885	.109,878	.0	.18	.0	.18	.0	.109,896	.0	.0	.0	.1,354	10/21/2024.	1.A FE..
78448Q AB 4	SMB 2015-B A2A - ABS		06/15/2021	Paydown		.24,528	.24,528	.24,414	.24,499	.0	.29	.0	.29	.0	.24,528	.0	.0	.0	.306	07/15/2027.	1.A FE..

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Change in B/A.C.V. on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol					
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Amortization / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.												
81378E AA 1	SABR 2007-BR4 A2A - RMBS.....	..	06/25/2021	Paydown.....		7,488	7,488	4,804	7,377	0	.111	0	..111	0	7,488	0	0	0	0	0	0	0	05/26/2037. 1.D FM.....			
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....	..	06/01/2021	Paydown.....		124,623	124,623	127,232	125,445	0	0	(822)	0	0	(822)	0	124,623	0	0	0	0	0	0	1,731	11/25/2049. 1.D FM.....	
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....	..	06/01/2021	Paydown.....		21,143	21,143	21,075	16,670	20,946	0	.196	0	..196	0	21,143	0	0	0	0	0	0	0	268	07/25/2035. 1.D FM.....	
863587 AE 1	SAIL 2006-3 A5 - RMBS.....	..	06/25/2021	Paydown.....		25,931	25,931	22,366	23,828	0	0	2,103	0	0	2,103	0	25,931	0	0	0	0	0	0	0	31	06/25/2036. 1.D FM.....
863588 DX 2	SASC 2001-SB1 A5 - RMBS.....	..	06/01/2021	Paydown.....		7,481	7,481	7,007	7,484	0	0	(2)	0	0	(2)	0	7,481	0	0	0	0	0	0	0	105	08/25/2031. 1.D FM.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....	..	06/25/2021	Paydown.....		111,680	111,680	105,538	105,648	0	0	6,032	0	0	6,032	0	.111,680	0	0	0	0	0	0	0	181	05/25/2047. 1.F FE.....
872225 AD 9	TBW 2006-5 A3 - RMBS.....	..	06/01/2021	Paydown.....		115,053	115,053	98,917	.97,276	0	0	17,777	0	0	17,777	0	.115,053	0	0	0	0	0	0	0	1,613	11/25/2036. 1.D FM.....
872227 AK 9	TBW 2007-2 A6A - RMBS.....	..	06/01/2021	Paydown.....		.51,773	.51,773	39,347	.51,460	0	0	.313	0	0	.313	0	.51,773	0	0	0	0	0	0	0	581	07/25/2037. 1.D FM.....
89613T AA 6	TAH 18SFR1 A - RMBS.....	..	05/01/2021	Paydown.....		.954	.954	.949	.954	0	0	0	0	0	0	.954	0	0	0	0	0	0	0	.14	05/19/2037. 1.A FE.....	
92257L AB 6	VCC 171 AFX - CMBS.....	..	04/26/2021	Paydown.....		4,801	4,801	4,800	4,788	0	0	13	0	0	13	0	4,801	0	0	0	0	0	0	0	.50	05/25/2047. 1.A FE.....
92915Q AE 3	VOYA 2017-3 A1B - CDO.....	C	04/01/2021	Paydown.....		1,000,000	1,000,000	1,000,000	.992,061	0	0	7,939	0	0	7,939	0	1,000,000	0	0	0	0	0	0	0	7,112	07/22/2030. 1.A FE.....
96033D AA 8	WESTR 171 A - RMBS.....	..	06/01/2021	Paydown.....		.41,706	.41,706	.41,655	.41,646	0	0	.60	0	0	.60	0	.41,706	0	0	0	0	0	0	0	.525	12/20/2030. 1.A FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					7,318,643	7,314,120	7,126,052	7,238,360	0	0	.68,661	0	0	.68,661	0	.7,318,586	0	.57	.57	.75,105	XXX	XXX			
8399997.	Total - Bonds - Part 4.....					8,226,039	8,221,516	8,059,851	8,150,764	0	0	.63,653	0	0	.63,653	0	.8,225,982	0	.57	.57	.90,315	XXX	XXX			
8399999.	Total - Bonds.....					8,226,039	8,221,516	8,059,851	8,150,764	0	0	.63,653	0	0	.63,653	0	.8,225,982	0	.57	.57	.90,315	XXX	XXX			
9999999.	Total - Bonds, Preferred and Common Stocks.....					8,226,039	XXX	8,059,851	8,150,764	0	0	.63,653	0	0	.63,653	0	.8,225,982	0	.57	.57	.90,315	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

Statement for June 30, 2021 of the **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	

Open Depositories

The Bank of New York Mellon.....	New York, New York.....		.....0.010	.....0	.....0	.....9,782	.....5,233	.....56,944	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....		.....0.000	.....0	.....0	.....2,288,558	.....1,978,178	.....2,057,434	XXX
Cash Held With Securities On Deposit.....			.....0.000	.....0	.....0	.....5,031	.....5,031	.....29,806	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....2,303,372	.....1,988,443	.....2,144,185	XXX	
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....2,303,372	.....1,988,443	.....2,144,185	XXX	
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....2,303,372	.....1,988,443	.....2,144,185	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
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST.....		06/28/2021	..0.010		13,470,087	137	1,234
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						13,470,087	137	1,234
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP.....	SD.....	02/01/2021	..0.000		0	.0	.0
8699999. Total - All Other Money Market Mutual Funds.....						0	.0	.0
9999999. Total - Cash Equivalents.....						13,470,087	137	1,234