



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE

### AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

NAIC Group Code 0084 0084 NAIC Company Code 35351 Employer's ID Number 31-0912199  
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 07/15/1977 Commenced Business 12/01/1977

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

Main Administrative Office 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)

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 Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Robert James Schwartz, 513-369-5000  
(Name) (Area Code) (Telephone Number)  
statutoryfilings@gaiq.com, 513-369-5830  
(E-mail Address) (FAX Number)

#### OFFICERS

President David Lawrence Thompson Jr. # Vice President & Controller Robert James Schwartz  
Secretary Matthew David Felvus Vice President & Actuary Lisa Ann Hays

#### OTHER

<u>Anthony Joseph Mercurio, Executive Vice President</u>	<u>Michael Eugene Sullivan Jr., Executive Vice President</u>	<u>Sue Ann Erhart, Senior Vice President &amp; General Counsel</u>
<u>Annette Denise Gardner #, Senior Vice President, Chief Financial Officer &amp; Treasurer</u>	<u>Aaron Beasy Latto, Senior Vice President</u>	<u>James Louis Muething, Senior Vice President</u>
<u>Carol Prevatt Sipe, Senior Vice President</u>	<u>Bruce Robert Smith Jr., Senior Vice President</u>	<u>David John Witzgall, Senior Vice President</u>
<u>Judith Elaine Gill #, Vice President</u>	<u>John William Tholen, Vice President</u>	<u>Magdalena Franziska Kulik Grossman, Chief Compliance Officer</u>
<u>Stephen Charles Beraha, Assistant Vice President &amp; Assistant Secretary</u>	<u>Howard Kim Baird, Assistant Treasurer</u>	<u>Robert Jude Zbacnik, Assistant Treasurer</u>

#### DIRECTORS OR TRUSTEES

<u>Michelle Ann Gillis</u>	<u>Anthony Joseph Mercurio</u>	<u>Michael Eugene Sullivan, Jr.</u>
<u>David Lawrence Thompson Jr.</u>	<u>David John Witzgall</u>	

State of Ohio SS:  
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.

  
David Lawrence Thompson, Jr.  
President

  
Matthew David Felvus  
Secretary

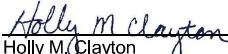
  
Robert James Schwartz  
Vice President & Controller

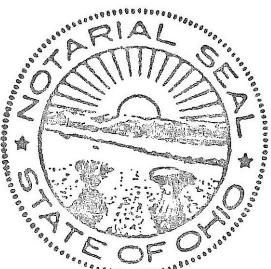
Subscribed and sworn to before me this

8th day of November, 2022

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

Yes [  ] No [  ]

  
Holly M. Clayton  
Notary Public State of Ohio  
April 28th, 2025



## 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 .....	124,892,312	0	124,892,312	108,856,264
2. Stocks:				
2.1 Preferred stocks .....	1,948,750	0	1,948,750	1,071,000
2.2 Common stocks .....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ 0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ 0 encumbrances) .....	0	0	0	0
5. Cash (\$ 1,258,941 ), cash equivalents (\$ 922,272 ) and short-term investments (\$ 0 ) .....	2,181,212	0	2,181,212	20,619,145
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 .....	.45	0	.45	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) .....	129,022,320	0	129,022,320	130,546,409
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	810,091	0	810,091	605,580
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	0	0	0	0
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	51,550
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 to 25) .....	129,832,411	0	129,832,411	131,203,538
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	129,832,411	0	129,832,411	131,203,538
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. .....				
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 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)	0	24,800
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))	36,164	0
7.2 Net deferred tax liability	21,715	166,960
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 74,457,154 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	1,178	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	1,221,120	2,589,206
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	0	756
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,280,176	2,781,721
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,280,176	2,781,721
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)	68,646,137	68,515,720
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	128,552,234	128,421,817
38. Totals (Page 2, Line 28, Col. 3)	129,832,411	131,203,538
<b>DETAILS OF WRITE-INS</b>		
2501. Other payables	0	756
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	756
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 124,322,743 )	112,826,833	98,853,550	136,976,236
1.2 Assumed (written \$ 0 )	0	0	0
1.3 Ceded (written \$ 124,322,743 )	112,826,833	98,853,550	136,976,236
1.4 Net (written \$ 0 )	0	0	0
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 0 ):			
2.1 Direct	44,776,408	52,148,178	74,877,518
2.2 Assumed	0	0	0
2.3 Ceded	44,776,408	52,148,178	74,877,518
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 or (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	3,202,002	2,776,926	3,580,616
10. Net realized capital gains (losses) less capital gains tax of \$ (178,492)	56,814	152,191	228,874
11. Net investment gain (loss) (Lines 9 + 10)	3,258,816	2,929,117	3,809,490
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0 )	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,258,816	2,929,117	3,809,490
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)	3,258,816	2,929,117	3,809,490
19. Federal and foreign income taxes incurred	818,150	853,943	1,032,267
20. Net income (Line 18 minus Line 19)(to Line 22)	2,440,666	2,075,174	2,777,223
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	128,421,817	125,575,538	125,575,538
22. Net income (from Line 20)	2,440,666	2,075,174	2,777,223
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (95,653)	(359,840)	(55,228)	(48,636)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	49,592	104,883	117,692
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	(2,000,000)	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	130,418	2,124,829	2,846,279
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	128,552,234	127,700,366	128,421,817
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	0	0	0
2. Net investment income .....	2,744,348	2,403,891	3,254,320
3. Miscellaneous income .....	0	0	0
4. Total (Lines 1 to 3) .....	2,744,348	2,403,891	3,254,320
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 \$ tax on capital gains (losses) .....	551,944	690,505	887,441
10. Total (Lines 5 through 9) .....	551,944	690,505	887,441
11. Net cash from operations (Line 4 minus Line 10) .....	2,192,404	1,713,386	2,366,879
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	17,426,018	24,756,852	30,626,456
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	17,426,018	24,756,852	30,626,456
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	33,688,691	33,444,828	41,463,758
13.2 Stocks .....	1,000,000	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	34,688,691	33,444,828	41,463,758
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) .....	(17,262,672)	(8,687,975)	(10,837,302)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	2,000,000	0	0
16.6 Other cash provided (applied) .....	(1,367,664)	(3,110,560)	(2,838,806)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(3,367,664)	(3,110,560)	(2,838,806)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(18,437,933)	(10,085,149)	(11,309,229)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	20,619,145	31,928,374	31,928,374
19.2 End of period (Line 18 plus Line 19.1) .....	2,181,212	21,843,225	20,619,145

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

20.0001. Exchange of debt securities .....	4,894,981	0	0
20.0002. Securities acquired in paid in kind interest .....	22,613	0	0
20.0003. Receivable for securities .....	.45	0	0
20.0004. Payable for securities .....	0	2,017,188	0

## 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 #	2022	2021
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,440,666	\$ 2,777,223
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 2,440,666	\$ 2,777,223
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 128,552,234	\$ 128,421,817
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 128,552,234	\$ 128,421,817

**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 ("OTTI")**

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
38375U-BQ-2	\$ 119,315	\$ 96,781	\$ 22,534	\$ 96,781	\$ 96,781	03/31/2022
38375U-BQ-2	\$ 82,881	\$ 62,116	\$ 20,765	\$ 62,116	\$ 62,116	09/30/2022
872227-AK-9	\$ 696,799	\$ 597,243	\$ 61,194	\$ 635,605	\$ 635,605	09/30/2022
Total	XXX	XXX	\$ 104,493	XXX	XXX	XXX

(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	\$ (5,463,720)
2. 12 Months or Longer	\$ (466,798)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 72,460,618
2. 12 Months or Longer	\$ 6,148,767

## NOTES TO FINANCIAL STATEMENTS

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

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 2022. The Company has the intent to hold such securities until they recover in value or mature.

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

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

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

## H. Repurchase Agreements Transactions Accounted for as a Sale

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

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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	\$ -	\$ -	\$ -	\$ -
(2) Bonds - FV	0	0	\$ -	\$ -	\$ -	\$ -
(3) LB&SS - AC	1	0	\$ 307,127	\$ -	\$ 393,536	\$ -
(4) LB&SS - FV	0	1	\$ -	\$ 200,109	\$ -	\$ 200,109
(5) Preferred Stock - AC	0	0	\$ -	\$ -	\$ -	\$ -
(6) Preferred Stock - FV	0	0	\$ -	\$ -	\$ -	\$ -
(7) Total (1+2+3+4+5+6)	1	1	\$ 307,127	\$ 200,109	\$ 393,536	\$ 200,109

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.

**NOTE 9 Income Taxes**

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

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

B. On May 23, 2022, the Company paid a \$2,000,000 ordinary dividend to its parent, Great American Insurance Company ("GAIC").

**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, Dividend Restrictions and Quasi-Reorganizations**

## D. Dates and Amounts of Dividends Paid

On May 23, 2022, the Company paid a \$2,000,000 ordinary dividend to its parent, GAIC.

**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.

## NOTES TO FINANCIAL STATEMENTS

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured 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 has categorized its assets and liabilities at fair value into the three-level fair value hierarchy as reflected in the following table:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Residential MBS	\$ -	\$ 155,230	\$ -	\$ -	\$ 155,230
Collateralized loan obligations	\$ -	\$ 794,977	\$ 161,923	\$ -	\$ 956,900
Asset backed securities	\$ -	\$ 446,499	\$ -	\$ -	\$ 446,499
All other bonds	\$ -	\$ 744,501	\$ -	\$ -	\$ 744,501
Preferred stocks	\$ 1,948,750	\$ -	\$ -	\$ -	\$ 1,948,750
<b>Total assets at fair value/NAV</b>	<b>\$ 1,948,750</b>	<b>\$ 2,141,207</b>	<b>\$ 161,923</b>	<b>\$ -</b>	<b>\$ 4,251,880</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total liabilities at fair value</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets										
Collateralized loan obligations	\$ 200,340	\$ -	\$ -	\$ 283	\$ (38,700)	\$ -	\$ -	\$ -	\$ -	\$ 161,923
<b>Total Assets</b>	<b>\$ 200,340</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 283</b>	<b>\$ (38,700)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 161,923</b>

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
b. Liabilities										
	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total Liabilities</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

(3) Policies when Transfers Between Levels are Recognized

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

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

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.

The Company's investment manager, American Money Management Corporation ("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.

(5) Fair Value Disclosures

Not applicable

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

The Company has no additional fair value disclosures.

## NOTES TO FINANCIAL STATEMENTS

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## 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	\$ 4,147,777	\$ 4,368,750	\$ 4,147,777	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 16,597,943	\$ 17,891,615	\$ -	\$ 16,597,943	\$ -	\$ -	\$ -
Residential MBS	\$ 29,050,067	\$ 30,879,047	\$ -	\$ 29,050,067	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ 23,034,312	\$ 23,794,291	\$ -	\$ 22,629,244	\$ 405,068	\$ -	\$ -
Asset backed securities	\$ 21,614,423	\$ 22,867,847	\$ -	\$ 21,220,887	\$ 393,536	\$ -	\$ -
All other bonds	\$ 22,911,398	\$ 25,090,762	\$ -	\$ 20,276,498	\$ 2,634,900	\$ -	\$ -
Preferred stocks	\$ 1,948,750	\$ 1,948,750	\$ 1,948,750	\$ -	\$ -	\$ -	\$ -
Cash and short term investments	\$ 2,181,212	\$ 2,181,212	\$ 2,181,212	\$ -	\$ -	\$ -	\$ -

## 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

**NOTE 21 Other Items**

No significant changes

**NOTE 22 Events Subsequent**

There have been no events subsequent to September 30, 2022, 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 & Contracts Subject to Redetermination**

F. Risk Sharing Provisions of the Affordable Care Act  
Not applicable

**NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses**

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

**NOTE 26 Intercompany Pooling Arrangements**

No significant changes

**NOTE 27 Structured Settlements**

No significant changes

**NOTE 28 Health Care Receivables**

No significant changes

**NOTE 29 Participating Policies**

No significant changes

**NOTE 30 Premium Deficiency Reserves**

No significant changes

**NOTE 31 High Deductibles**

No significant changes

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

No significant changes

**NOTE 33 Asbestos/Environmental Reserves**

No significant changes

**NOTE 34 Subscriber Savings Accounts**

No significant changes

**NOTE 35 Multiple Peril Crop Insurance**

No significant changes

**NOTE 36 Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2022 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 [ ] No [ X ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
 Not applicable

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ..... 0001042046

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 Not applicable

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 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 by the Federal Reserve Board? ..... Yes [ ] No [ X ]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 Not applicable

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:  
 Not applicable

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 Not applicable

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
 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 [  ]  
 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 [  ]  
 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 [  ]  
 14.2 If yes, please complete the following:

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [  ] No [  ]

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:  
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 [  ] No [  ]

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

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [ X ]  
 If yes, attach an explanation.  
 Not applicable

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

3.2 If yes, give full and complete information thereto.  
 Not applicable

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....	0.0	.000	0	0	0	0	0	0	0	0
.....	0.0	.000	0	0	0	0	0	0	0	0
			<b>TOTAL</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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 balance of the funds administered as of the reporting date ..... \$ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	E .....	592,477	162,847	.....(250)	3,000	752,810
2. Alaska .....	AK	E .....	234,491	123,849	.....0	.....0	72,568
3. Arizona .....	AZ	E .....	713,955	592,460	.....0	.....0	311,450
4. Arkansas .....	AR	E .....	349,292	957,188	.....0	.....0	340,201
5. California .....	CA	E .....	15,736,018	15,056,777	4,065,267	3,264,157	18,014,441
6. Colorado .....	CO	E .....	879,681	217,748	.....0	(24,962)	420,034
7. Connecticut .....	CT	E .....	997,175	1,252,123	139,466	439,802	5,939,939
8. Delaware .....	DE	E .....	80,500	500	10,000	.....0	18,885
9. District of Columbia .....	DC	E .....	108,939	158,775	150,000	.....0	143,402
10. Florida .....	FL	E .....	8,384,597	6,932,859	7,657,248	3,678,171	20,756,492
11. Georgia .....	GA	E .....	1,165,735	2,223,473	1,960,376	270,813	2,837,543
12. Hawaii .....	HI	E .....	45,864	133,637	.....0	.....0	61,727
13. Idaho .....	ID	E .....	148,977	80,741	.....0	.....0	41,773
14. Illinois .....	IL	E .....	3,661,392	3,625,935	2,514,917	3,466,985	6,325,874
15. Indiana .....	IN	E .....	1,208,749	541,103	250,000	1,100,000	663,984
16. Iowa .....	IA	E .....	142,394	266,814	.....0	.....0	81,767
17. Kansas .....	KS	E .....	254,101	228,977	218	128	163,941
18. Kentucky .....	KY	E .....	1,006,886	656,253	85,920	825,981	1,567,332
19. Louisiana .....	LA	E .....	2,744,050	1,127,014	23,800	94,902	4,432,158
20. Maine .....	ME	E .....	135,332	76,517	4,750	.....0	1,118,723
21. Maryland .....	MD	E .....	498,961	168,220	225,000	.....0	556,834
22. Massachusetts .....	MA	E .....	1,666,055	1,272,922	1,224,063	1,810,000	2,945,442
23. Michigan .....	MI	E .....	1,497,484	1,535,198	252,418	406,817	1,305,607
24. Minnesota .....	MN	E .....	1,053,301	758,006	.....0	.....0	700,410
25. Mississippi .....	MS	E .....	319,026	193,637	.....(500)	44,750	759,460
26. Missouri .....	MO	E .....	2,180,803	1,238,732	22,750	1,040,447	971,235
27. Montana .....	MT	E .....	186,022	69,841	30,609	.....0	100,712
28. Nebraska .....	NE	E .....	38,433	0	246,458	.....0	832,414
29. Nevada .....	NV	E .....	276,774	188,104	71,189	.....0	97,083
30. New Hampshire .....	NH	E .....	82,824	143,513	.....0	.....0	88,072
31. New Jersey .....	NJ	E .....	11,926,586	9,039,751	2,462,474	1,598,566	28,252,884
32. New Mexico .....	NM	E .....	535,449	0	802,500	9,808	410,229
33. New York .....	NY	E .....	46,469,355	43,594,369	18,827,913	27,070,246	229,282,197
34. North Carolina .....	NC	E .....	1,110,748	498,489	13,907	.....0	601,722
35. North Dakota .....	ND	E .....	157,095	47,957	.....0	.....0	73,385
36. Ohio .....	OH	D .....	2,812,608	983,325	456,838	875,000	4,089,230
37. Oklahoma .....	OK	E .....	2,234,615	2,526,177	.....0	(5,067)	1,676,991
38. Oregon .....	OR	E .....	820,936	373,815	18,832	1,736,360	332,614
39. Pennsylvania .....	PA	E .....	1,308,534	3,679,195	1,979,573	692,086	10,049,658
40. Rhode Island .....	RI	E .....	517,744	674,172	71,104	1,069,101	456,725
41. South Carolina .....	SC	E .....	612,557	879,347	693,250	621,307	1,782,459
42. South Dakota .....	SD	E .....	7,551	65,450	.....0	.....0	19,900
43. Tennessee .....	TN	E .....	3,267,283	2,358,476	161,250	799,728	3,696,483
44. Texas .....	TX	E .....	2,549,746	2,542,450	3,686,099	634,663	12,428,947
45. Utah .....	UT	E .....	145,622	145,577	.....0	.....0	104,500
46. Vermont .....	VT	E .....	171,989	111,522	.....0	.....0	55,229
47. Virginia .....	VA	E .....	110,232	88,448	.....0	2,353,603	240,809
48. Washington .....	WA	E .....	2,385,405	1,241,487	135,000	.....0	3,082,331
49. West Virginia .....	WV	E .....	304,428	255,735	.....0	495,000	463,280
50. Wisconsin .....	WI	E .....	287,044	160,219	35,495	327,763	278,111
51. Wyoming .....	WY	E .....	196,928	37,329	.....0	.....0	48,210
52. American Samoa .....	AS	N .....	0	0	.....0	.....0	0
53. Guam .....	GU	N .....	0	0	.....0	.....0	0
54. Puerto Rico .....	PR	N .....	0	0	.....0	.....0	0
55. U.S. Virgin Islands .....	VI	N .....	0	0	.....0	.....0	0
56. Northern Mariana Islands .....	MP	N .....	0	0	.....0	.....0	0
57. Canada .....	CAN	N .....	0	0	.....0	.....0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	124,322,743	109,287,053	48,277,934	54,740,927	369,855,425	371,469,089
DETAILS OF WRITE-INS		XXX					
58001.		XXX					
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....0  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....50  
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....1  
 R - Registered - Non-domiciled RRGs.....0  
 Q - Qualified - Qualified or accredited reinsurer.....0  
 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	
Verikai Inc.	DE	81-4361220	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
Westline Industrial, LLC	OH		

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

## **SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domestic Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH.	.IA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL.	.IA.	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL.	.IA.	Bridgefield Employers Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	.CA.	.IA.	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	.CA.	.IA.	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	0	0		Great American Holding (Europe) Limited	.GBR.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0		
0000		00000	0	0		Great American Europe Limited	.GBR.	.NIA.	Great American Holding (Europe) Limited	Ownership	100.00	American Financial Group, Inc.	NO	0		
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL.	.IA.	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR.	.IA.	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH.	.IA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK.	.NIA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	34-1607394	0	0		National Interstate Corporation	.OH.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM.	.IA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC.	.NIA.	National Interstate Insurance Agency, Inc.	Management	0.00	American Financial Group, Inc.	NO	2	
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	.OH.	.IA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	43-1254631	0	0		TransProtection Service Company	.MO.	.NIA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumph Casualty Company	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE.	.NIA.	Great American Holding, Inc.	Ownership	32.00	American Financial Group, Inc.	NO	0	
0000		00000	87-1053786	0	0		Radion Health, Inc.	.DE.	.NIA.	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	87-1053786	0	0		Radion Re, Inc.	.CYM.	.NIA.	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	59-1683711	0	0		Summit Consulting, LLC	.FL.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL.	.NIA.	Summit Consulting, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	.OH.	.UDP.	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH.	.RE.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	59-2840291	0	0		Brothers Property Corporation	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	.OH.	.NIA.	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH.	.NIA.	Dempsey & Siders Agency, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0	
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	

12.

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0000		00000		0	0	El AgUILA, Compañía de Seguros, S.A. de C.V.		MEX..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	39-1404033	0	0	Farmers Crop Insurance Alliance, Inc. ..		KS..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000		0	0	Foreign Credit Insurance Association ..		NY..OTH..		Great American Insurance Company ..	Management..	0.000	American Financial Group, Inc. ..	NO..	2..
..0000		00000	81-0814136	0	0	GAI Mexico Holdings, LLC ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1753938	0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	61-1329718	0	0	Global Premier Finance Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26832	95-1542353	0	0	Great American Alliance Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26344	15-6020948	0	0	Great American Assurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	39896	61-0983091	0	0	Great American Casualty Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	37532	31-0954439	0	0	Great American E & S Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	41858	31-1036473	0	0	Great American Fidelity Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Insurance Company of New York ..									
.0084	American Financial Group, Inc.	22136	13-5539046	0	0			NY..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0856644	0	0	Great American Management Services, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	38580	31-1288778	0	0	Great American Protection Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0918893	0	0	Great American Re Inc. ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	31135	31-1209419	0	0	Great American Security Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Spirit Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Underwriters Insurance Company ..									
.0084	American Financial Group, Inc.	16618	83-1694393	0	0			OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1293064	0	0	Professional Risk Brokers, Inc. ..		IL..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	00000	0	0	Shelter Rock Holdings, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	88-1379846	0	0	Trusted Coverage Professionals Agency, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000		0	0	Westline Industrial, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	445,448	(196,246)	(44.1)	2.1
2.1 Allied Lines .....	72,247	203,873	282.2	106.1
2.2 Multiple peril crop .....	0	0	0.0	0.0
2.3 Federal flood .....	0	0	0.0	0.0
2.4 Private crop .....	0	0	0.0	0.0
2.5 Private flood .....	0	0	0.0	0.0
3. Farmowners multiple peril .....	0	0	0.0	0.0
4. Homeowners multiple peril .....	0	0	0.0	0.0
5. Commercial multiple peril .....	24,469,833	11,702,198	47.8	57.4
6. Mortgage guaranty .....	0	0	0.0	0.0
8. Ocean marine .....	0	0	0.0	0.0
9. Inland marine .....	0	0	0.0	0.0
10. Financial guaranty .....	0	0	0.0	0.0
11.1 Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2 Medical professional liability - claims-made .....	0	0	0.0	0.0
12. Earthquake .....	0	(1,269)	0.0	0.0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14. Credit accident and health .....	0	0	0.0	0.0
15.1 Vision only .....	0	0	0.0	0.0
15.2 Dental only .....	0	0	0.0	0.0
15.3 Disability income .....	0	0	0.0	0.0
15.4 Medicare supplement .....	0	0	0.0	0.0
15.5 Medicaid Title XIX .....	0	0	0.0	0.0
15.6 Medicare Title XVIII .....	0	0	0.0	0.0
15.7 Long-term care .....	0	0	0.0	0.0
15.8 Federal employees health benefits plan .....	0	0	0.0	0.0
15.9 Other health .....	0	0	0.0	0.0
16. Workers' compensation .....	0	0	0.0	0.0
17.1 Other liability - occurrence .....	60,386,937	25,293,652	41.9	52.6
17.2 Other liability - claims-made .....	22,537,237	7,727,674	34.3	54.0
17.3 Excess workers' compensation .....	0	0	0.0	0.0
18.1 Products liability - occurrence .....	4,268,032	.69,684	1.6	49.4
18.2 Products liability - claims-made .....	247,339	(4,942)	(2.0)	44.7
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.2 Other private passenger auto liability .....	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.4 Other commercial auto liability .....	0	49,604	0.0	(15,606.4)
21.1 Private passenger auto physical damage .....	0	0	0.0	0.0
21.2 Commercial auto physical damage .....	0	0	0.0	0.0
22. Aircraft (all perils) .....	0	0	0.0	0.0
23. Fidelity .....	0	0	0.0	0.0
24. Surety .....	0	0	0.0	0.0
26. Burglary and theft .....	0	0	0.0	0.0
27. Boiler and machinery .....	399,760	(67,821)	(17.0)	0.2
28. Credit .....	0	0	0.0	0.0
29. International .....	0	0	0.0	0.0
30. Warranty .....	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35. Totals .....	112,826,833	44,776,408	39.7	52.8
<b>DETAILS OF WRITE-INS</b>				
3401. Collateral protection .....	0	0	0.0	0.0
3402. .....				
3403. .....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	173,324	537,016	621,934
2.1 Allied Lines .....	24,949	84,155	101,246
2.2 Multiple peril crop .....	0	0	0
2.3 Federal flood .....	0	0	0
2.4 Private crop .....	0	0	0
2.5 Private flood .....	0	0	0
3. Farmowners multiple peril .....	0	0	0
4. Homeowners multiple peril .....	0	0	0
5. Commercial multiple peril .....	10,493,062	29,543,202	20,679,454
6. Mortgage guaranty .....	0	0	0
8. Ocean marine .....	0	0	0
9. Inland marine .....	0	0	0
10. Financial guaranty .....	0	0	0
11.1 Medical professional liability - occurrence .....	0	0	0
11.2 Medical professional liability - claims-made .....	0	0	0
12. Earthquake .....	0	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0
13.2 Comprehensive (hospital and medical) group .....	0	0	0
14. Credit accident and health .....	0	0	0
15.1 Vision only .....	0	0	0
15.2 Dental only .....	0	0	0
15.3 Disability income .....	0	0	0
15.4 Medicare supplement .....	0	0	0
15.5 Medicaid Title XIX .....	0	0	0
15.6 Medicare Title XVIII .....	0	0	0
15.7 Long-term care .....	0	0	0
15.8 Federal employees health benefits plan .....	0	0	0
15.9 Other health .....	0	0	0
16. Workers' compensation .....	0	0	0
17.1 Other liability - occurrence .....	21,830,781	65,629,171	62,923,970
17.2 Other liability - claims-made .....	5,441,393	22,887,232	20,365,354
17.3 Excess workers' compensation .....	0	0	0
18.1 Products liability - occurrence .....	1,525,240	4,958,359	3,961,874
18.2 Products liability - claims-made .....	41,856	195,197	305,910
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2 Other private passenger auto liability .....	0	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	0	0	0
19.4 Other commercial auto liability .....	0	0	2,142
21.1 Private passenger auto physical damage .....	0	0	0
21.2 Commercial auto physical damage .....	0	0	0
22. Aircraft (all perils) .....	0	0	0
23. Fidelity .....	0	0	0
24. Surety .....	0	0	0
26. Burglary and theft .....	0	0	0
27. Boiler and machinery .....	176,265	488,411	325,169
28. Credit .....	0	0	0
29. International .....	0	0	0
30. Warranty .....	0	0	0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0
35. Totals .....	39,706,871	124,322,743	109,287,053
<b>DETAILS OF WRITE-INS</b>			
3401. Collateral protection .....	0	0	0
3402. .....			
3403. .....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior .....													
2. 2020 .....													
3. Subtotals 2020 + Prior .....													
4. 2021 .....													
5. Subtotals 2021 + Prior .....													
6. 2022 .....	XXX	XXX	XXX	XXX		XXX					XXX	XXX	XXX
7. Totals .....													
8. Prior Year-End Surplus As Regards Policyholders											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.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.

**NONE**

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY****SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**AUGUST FILING**

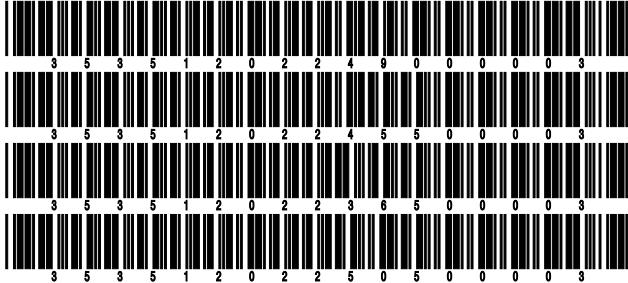
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

- 1.
- 2.
- 3.
- 4.

## Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**NONE****SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	109,927,264	98,904,050
2. Cost of bonds and stocks acquired .....	39,606,284	41,463,758
3. Accrual of discount .....	395,756	314,877
4. Unrealized valuation increase (decrease) .....	(455,493)	(61,565)
5. Total gain (loss) on disposals .....	(17,185)	(13,513)
6. Deduct consideration for bonds and stocks disposed of .....	22,321,045	30,626,456
7. Deduct amortization of premium .....	190,026	53,888
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	104,493	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	126,841,062	109,927,264
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	126,841,062	109,927,264

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	95,339,141	3,895,756	3,578,505	(41,644)	94,599,170	95,339,141	95,614,748	91,767,479
2. NAIC 2 (a) .....	25,289,450	1,464,977	18,898	6,034	22,368,634	25,289,450	26,741,563	15,391,196
3. NAIC 3 (a) .....	741,378	0	16,341	19,464	808,801	741,378	744,501	808,382
4. NAIC 4 (a) .....	443,155	0	0	(443,155)	604,044	443,155	0	689,097
5. NAIC 5 (a) .....	286,664	0	14,841	481,803	267,754	286,664	753,626	200,109
6. NAIC 6 (a) .....	1,115,145	0	0	(77,270)	5,754,362	1,115,145	1,037,875	0
7. Total Bonds .....	123,214,933	5,360,732	3,628,584	(54,769)	124,402,766	123,214,933	124,892,312	108,856,264
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	980,000	1,000,000	0	(31,250)	1,023,750	980,000	1,948,750	1,071,000
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	980,000	1,000,000	0	(31,250)	1,023,750	980,000	1,948,750	1,071,000
15. Total Bonds and Preferred Stock .....	124,194,933	6,360,732	3,628,584	(86,019)	125,426,516	124,194,933	126,841,062	109,927,264

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

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

SI02

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

**N O N E**

**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	17,884,239	26,493,668
2. Cost of cash equivalents acquired	18,139,808	28,483,346
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	35,101,775	37,092,775
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)	922,272	17,884,239
11. Deduct total nonadmitted amounts	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>922,272</b>	<b>17,884,239</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made  
**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid  
**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
04685A-3C-3	ATHENE GLOBAL FUNDING .....		.09/27/2022	KEYBANK CAPITAL MARKETS INC .....	394,835	.500,000		1,103	1.E FE .....
05553E-AA-7	BFNS 221 A - CDO .....		.07/06/2022	PIPR .....	486,250	.500,000		0	1.D FE .....
07336C-AA-1	BDS 22FL12 A - CMBS .....		.09/08/2022	WELLS FARGO SECURITIES LLC .....	1,994,998	.2,000,000		0	1.A FE .....
114259-AV-6	BROOKLYN UNION GAS CO .....		.08/02/2022	JP Morgan .....	1,000,000	.1,000,000		0	2.A FE .....
17307G-E8-7	CMLT1 2005-8 14A - CMO/RMBS .....		.08/01/2022	Citigroup .....	10,264	.10,264		0	1.D FM .....
233046-AK-7	DNKN 2019-1 A22 - RMBS .....		.07/14/2022	BARCLAYS CAPITAL INC FIXED INC .....	464,977	.486,250		3,150	2.B FE .....
31739P-AA-5	FAST 22S3 A1 - CMO/RMBS .....		.09/25/2022	Direct .....	912	.912		0	1.A PL .....
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS .....		.08/01/2022	Direct .....	3,629	.3,629		0	1.A FM .....
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS .....		.09/01/2022	Direct .....	5,492	.5,492		0	1.D FM .....
78434K-AA-5	SGR 222 A1 - CMO/RMBS .....		.07/29/2022	CREDIT SUISSE SECURITIES (USA) .....	999,375	1,000,000		5,056	1.A FE .....
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>5,360,732</b>	<b>5,506,548</b>	<b>9,308</b>	<b>XXX</b>
<b>2509999997. Total - Bonds - Part 3</b>						<b>5,360,732</b>	<b>5,506,548</b>	<b>9,308</b>	<b>XXX</b>
<b>2509999998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>2509999999. Total - Bonds</b>						<b>5,360,732</b>	<b>5,506,548</b>	<b>9,308</b>	<b>XXX</b>
19075Q-AE-2	COBANK ACB .....		.08/16/2022	JP Morgan .....	1,000,000,000	1,000,000	0.00		0 2.A FE .....
<b>4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>						<b>1,000,000</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>4509999997. Total - Preferred Stocks - Part 3</b>						<b>1,000,000</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>4509999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>4509999999. Total - Preferred Stocks</b>						<b>1,000,000</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5989999997. Total - Common Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5989999998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>5989999999. Total - Common Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>5999999999. Total - Preferred and Common Stocks</b>						<b>1,000,000</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>6009999999 - Totals</b>						<b>6,360,732</b>	<b>XXX</b>	<b>9,308</b>	<b>XXX</b>

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
															11	12	13	14	15								
31388K-UG-5	FN 607283 - RMBS		09/01/2022	Paydown		294	294	300	226	0	69	0	69	0	69	0	294	0	0	0	0	0	0	0	13	10/01/2031	1.A
0109999999. Subtotal - Bonds - U.S. Governments						294	294	300	226	0	69	0	69	0	69	0	294	0	0	0	0	0	0	0	13	XXX	XXX
68609T-HV-3	OREGON		09/01/2022	Direct		25,000	25,000	26,413	25,348	0	(348)	0	(348)	0	(348)	0	25,000	0	0	0	0	0	0	0	606	06/20/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,000	25,000	26,413	25,348	0	(348)	0	(348)	0	(348)	0	25,000	0	0	0	0	0	0	0	606	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2022	Paydown		17,640	17,640	17,640	0	0	0	0	0	0	0	0	17,640	0	0	0	0	0	0	0	361	07/01/2043	1.B FE
20775C-SS-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		25,000	25,000	27,020	25,385	0	(385)	0	(385)	0	(385)	0	25,000	0	0	0	0	0	0	0	469	11/15/2043	1.A FE
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2022	Paydown		3,082	3,082	3,082	0	0	0	0	0	0	0	0	3,082	0	0	0	0	0	0	0	64	08/01/2044	1.A FE
3133NG-VG-6	FH RE6015 - RMBS		09/01/2022	Paydown		5,267	5,267	5,344	5,322	0	(55)	0	(55)	0	(55)	0	5,267	0	0	0	0	0	0	0	135	09/01/2049	1.A
31397P-PL-8	FH MO12 A1A - CMBS		09/01/2022	Paydown		67,303	67,303	0	0	0	0	0	0	0	0	67,303	0	0	0	0	0	0	0	407	08/15/2051	1.B FE	
31400C-DT-0	FN CA4613 - RMBS		09/01/2022	Paydown		6,510	6,510	6,510	0	(69)	0	(69)	0	(69)	0	6,510	0	0	0	0	0	0	0	146	11/01/2049	1.A	
45129Y-S6-4	IDAHO HSG & FIN ASN SINGLE FAMILY MTG R		07/01/2022	Direct		35,000	35,000	38,867	35,403	0	(403)	0	(403)	0	(403)	0	35,000	0	0	0	0	0	0	0	1,400	01/01/2050	1.B FE
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2022	Paydown		20,758	20,758	20,758	0	0	0	0	0	0	0	0	20,758	0	0	0	0	0	0	0	379	11/01/2038	1.A FE
57419B-LB-6	MARYLAND ST CINTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00		55,000	55,000	55,000	0	0	0	0	0	0	0	0	55,000	0	0	0	0	0	0	0	1,075	09/01/2048	1.C FE
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		9,078	9,078	9,044	0	0	0	0	0	0	0	0	9,078	0	0	0	0	0	0	0	159	04/01/2046	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		13,430	13,430	13,430	0	0	0	0	0	0	0	0	13,430	0	0	0	0	0	0	0	178	12/01/2051	1.A FE
60637B-SP-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2022	Direct		45,000	45,000	47,627	45,322	0	(322)	0	(322)	0	(322)	0	45,000	0	0	0	0	0	0	0	1,018	05/01/2049	1.B FE
61212R-4G-8	MONTANA ST BRD HSG		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/01/2044	1.B FE
61212W-BB-20	MONTANA ST BRD HSG SINGLE FAMILY MTG		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/01/2042	1.B FE
64968Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		70,000	70,000	75,347	70,695	0	(695)	0	(695)	0	(695)	0	70,000	0	0	0	0	0	0	0	1,352	10/01/2032	1.B FE
65820T-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Direct		15,000	15,000	15,000	0	0	0	0	0	0	0	0	15,000	0	0	0	0	0	0	0	594	07/01/2037	1.B FE
65820T-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		25,000	25,000	27,156	25,270	0	(270)	0	(270)	0	(270)	0	25,000	0	0	0	0	0	0	0	1,017	07/01/2047	1.B FE
65820T-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		65,000	65,000	68,697	65,540	0	(540)	0	(540)	0	(540)	0	65,000	0	0	0	0	0	0	0	2,812	07/01/2047	1.B FE
83712D-LH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		20,000	20,000	20,755	20,045	0	(45)	0	(45)	0	(45)	0	20,000	0	0	0	0	0	0	0	815	07/01/2037	1.A FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		07/05/2022	Call @ 100.00		75,000	80,111	75,000	75,984	0	(474)	0	(474)	0	(474)	0	75,510	0	0	0	0	0	0	0	1,902	11/01/2044	1.A FE
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		65,000	65,000	69,070	67,369	0	(536)	0	(536)	0	(536)	0	66,833	0	0	0	0	0	0	0	1,420	05/01/2039	1.A FE
91743P-AK-1	UTAH HSG CORP - MBS		08/01/2022	Paydown		1,309	1,309	1,376	1,391	0	(83)	0	(83)	0	(83)	0	1,309	0	0	0	0	0	0	0	29	08/21/2044	1.A FE
91743P-AK-1	UTAH HSG CORP - MBS		09/01/2022	Paydown		13,845	13,845	14,557	14,718	0	(873)	0	(873)	0	(873)	0	13,845	0	0	0	0	0	0	0	363	08/21/2044	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						653,222	653,222	683,793	592,977	0	(4,715)	0	(4,715)	0	(4,715)	0	655,565	0	(2,343)	(2,343)	0	0	0	0	16,098	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/26/2022	Paydown		19,506	19,506	14,886	15,657	0	3,849	0	3,849	0	3,849	0	19,506	0	0	0	0	0	0	0	108	12/25/2036	1.A FM
02666B-AA-4	AHR 2015-SFR2 A - RMBS		09/01/2022	Paydown		4,942	4,942	4,942	4,942	0	0	0	0	0	0	0	4,942	0	0	0	0	0	0	0	121	10/17/2052	1.A FE
026929-AA-7	AHR 2006-3 111 - RMBS		09/26/2022	Paydown		11,142	8,732	10,940	0	0	202	0	0	0	0	0	11,142	0	0	0	0	0	0	0	89	12/25/2046	1.A FM
03235T-AA-5	ACEF 2014-1 A - ABS		08/20/2022	Paydown		1,929	1,929	587	149	0	1,194	0	1,194	0	1,194	0	1,929	0	0	0	0	0	0	0	90	12/20/2024	5.B GI
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		09/26/2022	Paydown		30,390	29,804	22,814	29,196	0	0	0	0	0	0	0	30,390	0	0	0	0	0	0	0	239	01/25/2037	1.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CM0/RMBS		09/01/2022	Paydown		18,827	19,153	17,874	472	0	482	0	482	0	482	0	18,827	0	0	0	0	0	0	0	267	10/25/2035	1.D FM
059522-AA-0	BAFC 2007-C 6A1 - RMBS		09/20/2022	Paydown		30,595	26,312	28,875	0	0	1,720	0	0	0	0	0	30,595	0	0	0	0	0	0	0	42	05/25/2035	2.B FM
07336L-AB-9	BVIN 2021-INV2 A2 - CM0/RMBS																										

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.31739P-AA-5	FASST 223S A1 - CMO/RMBS		.09/25/2022	Paydown	1,373	.328	.298	0	0	1,075	0	0	1,075	0	0	0	0	0	0	0	.06/25/2052	1.A PL
.32010L-AN-4	NIISTR 161R 1BR - CDO		.07/25/2022	Paydown	248,076	.248,076	.248,049	0	.27	0	0	.27	0	0	0	0	0	0	0	0	.06/25/2032	1.A FE
.32052K-AB-1	HFASI 2006-AR2 2A1 - CMO/RMBS		.09/01/2022	Paydown	7,362	.9,776	.7,550	.7,385	0	(23)	0	0	(23)	0	0	0	0	0	0	0	.01/25/2036	1.D FM
.32113J-CG-8	FNLC 2005-4 A4 - RMBS		.09/26/2022	Paydown	139,599	.139,599	.119,401	.133,484	0	6,116	0	0	6,116	0	0	0	0	0	0	0	.02/25/2036	1.A FM
.322341-4F-8	SGR 2006-AR3 A1 - CMO/RMBS		.09/01/2022	Paydown	392	.349	.320	.402	0	(10)	0	0	(10)	0	0	0	0	0	0	0	.01/25/2036	1.A FM
.322341-FN-4	SGR 2005-AR4 3A5 - CMO/RMBS		.09/01/2022	Paydown	21,985	.21,836	.18,559	.21,795	0	190	0	0	190	0	0	0	0	0	0	0	.07/25/2035	1.D FM
.362480-AD-7	GSCC 2006-2 A1 - RMBS		.09/26/2022	Paydown	12,508	.9,621	.7,255	.12,085	0	422	0	0	422	0	0	0	0	0	0	0	.05/25/2036	1.A FM
.45660L-CX-3	INDX 2005-AP2 1A1 - CMO/RMBS		.09/26/2022	Paydown	16,362	.16,362	.12,067	.15,880	0	483	0	0	483	0	0	0	0	0	0	0	.02/25/2035	1.D FM
.46632T-AA-3	JPMIT 2008-R2 1A1 - CMO/RMBS		.09/01/2022	Paydown	7,006	.7,006	.5,684	.6,071	0	935	0	0	935	0	0	0	0	0	0	0	.07/29/2037	1.A FM
.46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		.09/01/2022	Paydown	3,146	.3,146	.3,049	.0	.96	0	0	.96	0	0	0	0	0	0	0	0	.04/27/2042	1.A FE
.46637V-AA-3	JPTEP A - CMO/RMBS		.09/01/2022	Paydown	19,188	.19,188	.19,104	.19,111	0	.77	0	0	.77	0	0	0	0	0	0	0	.03/31/2042	1.A FE
.46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		.09/01/2022	Paydown	15,637	.15,637	.15,011	.15,087	0	.550	0	0	.550	0	0	0	0	0	0	0	.12/27/2042	1.A FE
.46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		.08/01/2022	Paydown	5,406	.5,406	.5,187	.0	0	220	0	0	220	0	0	0	0	0	0	0	.02/26/2052	1.A FM
.46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		.09/01/2022	Paydown	10,794	.10,794	.10,356	.0	0	439	0	0	439	0	0	0	0	0	0	0	.02/26/2052	1.A FM
.46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		.09/01/2022	Paydown	28,846	.28,846	.27,146	.0	1,699	0	0	1,699	0	0	0	0	0	0	0	0	.10/25/2052	1.A FE
.47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		.08/01/2022	Paydown	1,671	.2,276	.2,215	.1,691	0	(20)	0	0	(20)	0	0	0	0	0	0	0	.05/21/2037	1.D FM
.477600-AC-7	JIMMY 2022-1 A21 - RMBS		.07/30/2022	Paydown	2,500	.2,500	.2,500	.0	0	0	0	0	0	0	0	0	0	0	0	0	.04/30/2052	2.B FE
.50209T-AA-8	LMREC 2019-CRE3 A - CMBS		.09/23/2022	Paydown	400,877	.400,877	.400,877	.0	0	0	0	0	0	0	0	0	0	0	0	0	.06/09/2035	1.A FE
.585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		.09/25/2022	Paydown	31,491	.31,491	.31,176	.0	0	.315	0	0	.315	0	0	0	0	0	0	0	.03/25/2052	1.A FE
.61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		.07/26/2022	Paydown	3,441	.3,441	.3,572	.3,403	0	.37	0	0	.37	0	0	0	0	0	0	0	.04/26/2036	1.A FM
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		.09/01/2022	Paydown	8,201	.8,201	.8,365	.8,453	0	(252)	0	0	(252)	0	0	0	0	0	0	0	.10/25/2049	1.A
.69377E-AA-7	PPRM 22INV1 A1 - RMBS		.09/01/2022	Paydown	8,615	.8,615	.8,380	.0	0	.235	0	0	.235	0	0	0	0	0	0	0	.04/25/2057	1.A FE
.69546T-AA-0	PAID 2020-3 A - ABS		.08/15/2022	Paydown	46,811	.46,811	.46,811	.0	0	0	0	0	0	0	0	0	0	0	0	0	.05/17/2027	1.D FM
.69547J-AA-1	PAID 211 A - ABS		.09/15/2022	Paydown	135,898	.135,898	.135,898	.0	0	0	0	0	0	0	0	0	0	0	0	0	.11/15/2027	1.G FE
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	.09/15/2022	Paydown	8,898	.8,898	.8,898	.8,897	0	0	0	0	0	0	0	0	0	0	0	0	.06/15/2044	2.B FE
.74331C-AA-6	PROG 2020-SFR1 A - RMBS		.09/01/2022	Paydown	.969	.969	.969	.969	0	0	0	0	0	0	0	0	0	0	0	0	.04/17/2037	1.A FE
.74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		.08/01/2022	Paydown	3,716	.3,716	.3,739	.3,741	0	(25)	0	0	(25)	0	0	0	0	0	0	0	.10/25/2051	1.A
.74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		.09/01/2022	Paydown	16,484	.16,484	.16,584	.16,593	0	(109)	0	0	(109)	0	0	0	0	0	0	0	.09/25/2051	1.A
.74935T-AA-7	RCKT 191 A1 - CMO/RMBS		.09/01/2022	Paydown	8,532	.8,532	.8,665	.8,752	0	(221)	0	0	(221)	0	0	0	0	0	0	0	.09/27/2049	1.A
.74968R-AA-3	RPIT 191 A - CMO/RMBS		.09/25/2022	Paydown	47,906	.47,906	.47,535	.47,602	0	304	0	0	304	0	0	0	0	0	0	0	.08/15/2063	1.A FE
.74978B-AA-6	RAAC 2007-AP3 A - CMO/RMBS		.09/26/2022	Paydown	26,774	.26,774	.23,494	.25,866	0	908	0	0	908	0	0	0	0	0	0	0	.08/15/2046	1.A FM
.76111B-FM-5	RALI 2005-049 N41 - CMO/RMBS		.09/01/2022	Paydown	1,740	.2,854	.2,412	.1,706	0	.33	0	0	.33	0	0	0	0	0	0	0	.08/25/2035	1.D FM
.76971E-AA-2	RBIT 20B1H A1 - ABS		.09/25/2022	Paydown	.17	.17	.17	.0	0	0	0	0	0	0	0	0	0	0	0	0	.04/25/2050	1.A FE
.78434K-AA-5	SGR 222 A1 - CMO/RMBS		.09/25/2022	Paydown	2,349	.2,349	.2,348	.0	0	1	0	0	1	0	0	0	0	0	0	0	.08/25/2062	1.A FE
.803169-AQ-4	SRANC 301 AFR - CDO	C.	.09/22/2022	Paydown	24,534	.24,534	.24,536	.0	(2)	0	0	(2)	0	0	0	0	0	0	0	0	.06/24/2030	1.A FE
.81378E-AA-1	SABR 2007-BR4 A2A - RMBS		.09/26/2022	Paydown	3,327	.3,327	.2,134	.3,253	0	.74	0	0	.74	0	0	0	0	0	0	0	.05/26/2037	1.D FM
.81742L-AA-4	SEQI 1 A - CDO	C.	.07/15/2022	Paydown	269,741	.269,741	.269,741	.0	0	0	0	0	0	0	0	0	0	0	0	0	.04/15/2031	1.A FE
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.09/01/2022	Paydown	4,669	.4,669	.4,669	.4,817	0	(148)	0	0	(148)	0	0	0	0	0	0	0	.11/25/2049	1.A
.817743-AA-7	SPRO 2021-1 A2 - RMBS		.07/25/2022	Paydown	2,500	.2,500	.2,500	.0	0	0	0	0	0	0	0	0	0	0	0	0	.04/25/2051	2.C FE
.863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		.09/01/2022	Paydown	18,446	.18,446	.18,708	.14,792	0	.18,145	0	0	.301	0	0	0	0	0	0	0	.07/25/2035	1.D FM
.863587-AE-1	SAIL 2006-3 A5 - RMBS		.09/26/2022	Paydown	17,977	.17,977	.15,505	.16,938	0	1,039	0	0	1,039	0	0	0	0	0	0	0	.06/25/2036	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain or Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
4509999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals							3,626,241	XXX	3,550,682	3,199,412	1,450	39,386	0	40,836	0	3,628,584	0	(2,343)	(2,343)	81,650	XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
The Bank of New York Mellon ... New York, New York .....	1.350		40	0	5,110	7,298	5,324	XXX
PNC Bank ..... Pittsburgh, Pennsylvania .....	0.000		0	0	16,270,227	18,272,328	1,193,729	XXX
Cash Held With Securities On Deposit .....	SD	0.000	0	0	59,750	59,888	59,888	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	40	0	16,335,086	18,339,513	1,258,941	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	40	0	16,335,086	18,339,513	1,258,941	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	40	0	16,335,086	18,339,513	1,258,941	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
825252-40-6 .....	INVESCO TREASURY INST .....		09/30/2022	2.900		922,271	3,572	14,752
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						922,271	3,572	14,752
711991-00-0 .....	TD BANK DEPOSIT SWEEP .....	SD.....	09/01/2022	0.000		0	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						0	0	0
8609999999 - Total Cash Equivalents						922,272	3,572	14,752