



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN ASSURANCE COMPANY

|                                       |                                                                                                                                        |                         |       |                                                            |            |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|-------------------------|-------|------------------------------------------------------------|------------|
| NAIC Group Code.....                  | 0084, 0084                                                                                                                             | NAIC Company Code.....  | 26344 | Employer's ID Number.....                                  | 15-6020948 |
| (Current Period) (Prior Period)       |                                                                                                                                        |                         |       |                                                            |            |
| Organized under the Laws of OH        | State of Domicile or Port of Entry OH                                                                                                  |                         |       | Country of Domicile US                                     |            |
| Incorporated/Organized.....           | March 23, 1905                                                                                                                         | Commenced Business..... |       | March 23, 1905                                             |            |
| Statutory Home Office                 | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)              |                         |       |                                                            |            |
| Main Administrative Office            | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)              |                         |       | 513-369-5000<br>(Area Code) (Telephone Number)             |            |
| Mail Address                          | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)              |                         |       | 513-369-5000<br>(Area Code) (Telephone Number)             |            |
| Internet Web Site Address             | www.greatamericaninsurancegroup.com                                                                                                    |                         |       |                                                            |            |
| Statutory Statement Contact           | Robert James Schwartz<br>(Name)                                                                                                        |                         |       | 513-369-5092<br>(Area Code) (Telephone Number) (Extension) |            |
|                                       | BSchwartz@gaig.com<br>(E-Mail Address)                                                                                                 |                         |       | 513-369-3873<br>(Fax Number)                               |            |

OFFICERS

| Name                     | Title                       | Name              | Title                                              |
|--------------------------|-----------------------------|-------------------|----------------------------------------------------|
| 1. Gary John Gruber      | President                   | 2. Sue Ann Erhart | Senior Vice President, General Counsel & Secretary |
| 3. Robert James Schwartz | Vice President & Controller | 4. Lisa Ann Hays  | Vice President & Actuary                           |

OTHER

|                             |                                                |                               |                                        |
|-----------------------------|------------------------------------------------|-------------------------------|----------------------------------------|
| Ronald James Brichler       | Executive Vice President                       | Anthony Joseph Mercurio #     | Executive Vice President               |
| Michael Eugene Sullivan Jr. | Executive Vice President                       | David Lawrence Thompson Jr. # | Executive Vice President               |
| Aaron Beasy Latto           | Senior Vice President                          | James Louis Muething #        | Senior Vice President                  |
| Bruce Robert Smith Jr. #    | Senior Vice President                          | David John Witzgall           | Senior Vice President, CFO & Treasurer |
| Annette Denise Gardner      | Vice President & Assistant Treasurer           | John William Tholen           | Vice President                         |
| Stephen Charles Beraha      | Assistant Vice President & Assistant Secretary | Howard Kim Baird              | Assistant Treasurer                    |
| Robert Jude Zbacnik         | Assistant Treasurer                            |                               |                                        |

DIRECTORS OR TRUSTEES

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

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

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

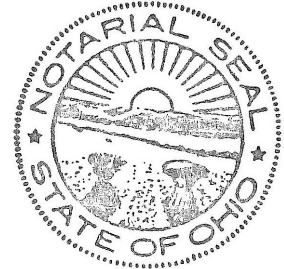
|                  |                                                    |                             |
|------------------|----------------------------------------------------|-----------------------------|
|                  |                                                    |                   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

Subscribed and sworn to before me

This 12th day of February 2020

Notary Public, State of Ohio

My Commission Expires November 8, 2021



a. Is this an original filing? Yes [X] No [ ]

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

Annual Statement for the year 2019 of the

GREAT AMERICAN ASSURANCE COMPANY

ASSETS

|                                                                                                                                                            | Current Year |                    |                                   | Prior Year          |
|------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------------|-----------------------------------|---------------------|
|                                                                                                                                                            | 1            | 2                  | 3                                 | 4                   |
|                                                                                                                                                            | Assets       | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D).....                                                                                                                                 | 15,893,847   | 0                  | 15,893,847                        | 13,403,059          |
| 2. Stocks (Schedule D):                                                                                                                                    |              |                    |                                   |                     |
| 2.1 Preferred stocks.....                                                                                                                                  | 0            | 0                  | 0                                 | 0                   |
| 2.2 Common stocks.....                                                                                                                                     | 0            | 0                  | 0                                 | 0                   |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                             |              |                    |                                   |                     |
| 3.1 First liens.....                                                                                                                                       | 0            | 0                  | 0                                 | 0                   |
| 3.2 Other than first liens.....                                                                                                                            | 0            | 0                  | 0                                 | 0                   |
| 4. Real estate (Schedule A):                                                                                                                               |              |                    |                                   |                     |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                                   | 0            | 0                  | 0                                 | 0                   |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                         | 0            | 0                  | 0                                 | 0                   |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                             | 0            | 0                  | 0                                 | 0                   |
| 5. Cash (\$.....33,570, Schedule E-Part 1), cash equivalents (\$.....3,028,319, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA)..... | 3,061,889    | 0                  | 3,061,889                         | 5,185,200           |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                                  | 0            | 0                  | 0                                 | 0                   |
| 7. Derivatives (Schedule DB).....                                                                                                                          | 0            | 0                  | 0                                 | 0                   |
| 8. Other invested assets (Schedule BA).....                                                                                                                | 81,864       | 0                  | 81,864                            | 93,840              |
| 9. Receivables for securities.....                                                                                                                         | 0            | 0                  | 0                                 | 0                   |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                                                     | 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).....                                                                                               | 19,037,599   | 0                  | 19,037,599                        | 18,682,099          |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                                  | 0            | 0                  | 0                                 | 0                   |
| 14. Investment income due and accrued.....                                                                                                                 | 135,822      | 0                  | 135,822                           | 115,559             |
| 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.....                                                                          | 1,681        | 0                  | 1,681                             | 0                   |
| 18.2 Net deferred tax asset.....                                                                                                                           | 5,049        | 0                  | 5,049                             | 5,305               |
| 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).....                                        | 19,180,151   | 0                  | 19,180,151                        | 18,802,963          |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                           | 0            | 0                  | 0                                 | 0                   |
| 28. TOTAL (Lines 26 and 27).....                                                                                                                           | 19,180,151   | 0                  | 19,180,151                        | 18,802,963          |

| DETAILS OF WRITE-INS                                                     |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|
| 1101. ....                                                               | 0 | 0 | 0 | 0 |
| 1102. ....                                                               | 0 | 0 | 0 | 0 |
| 1103. ....                                                               | 0 | 0 | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....    | 0 | 0 | 0 | 0 |
| 2501. ....                                                               | 0 | 0 | 0 | 0 |
| 2502. ....                                                               | 0 | 0 | 0 | 0 |
| 2503. ....                                                               | 0 | 0 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....    | 0 | 0 | 0 | 0 |

GREAT AMERICAN ASSURANCE COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Losses (Part 2A, Line 35, Column 8).....                                                                                                                                                                                                                                                                                    | 0                 | 0               |
| 2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....                                                                                                                                                                                                                         | 0                 | 0               |
| 3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....                                                                                                                                                                                                                                                                  | 0                 | 0               |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                                                  | 0                 | 0               |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                                                    | 1,000             | 700             |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                                                  | 0                 | 0               |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                                                      | 0                 | 5,317           |
| 7.2 Net deferred tax liability.....                                                                                                                                                                                                                                                                                            | 0                 | 0               |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                                                  | 0                 | 0               |
| 9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$....283,041,336 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 (Schedule F, Part 3, Column 20).....                                                                                                                                                                                                                                      | 0                 | 0               |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                                         | 0                 | 0               |
| 15. Remittances and items not allocated.....                                                                                                                                                                                                                                                                                   | 0                 | 0               |
| 16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 3, Column 78).....                                                                                                                                                                                                                              | 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.....                                                                                                                                                                                                                                                                        | 0                 | 0               |
| 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                 | 3,488           |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                                           | 1,000             | 9,505           |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                                            | 0                 | 0               |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                                                   | 1,000             | 9,505           |
| 29. Aggregate write-ins for special surplus funds.....                                                                                                                                                                                                                                                                         | 0                 | 0               |
| 30. Common capital stock.....                                                                                                                                                                                                                                                                                                  | 3,510,000         | 3,510,000       |
| 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.....                                                                                                                                                                                                                                                                                 | 8,716,521         | 8,716,521       |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                                                                                                                            | 6,952,630         | 6,566,937       |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                                              |                   |                 |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                                                                                                                                                                                                        | 0                 | 0               |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                                                                                                                                                                                                     | 0                 | 0               |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....                                                                                                                                                                                                                                          | 19,179,151        | 18,793,458      |
| 38. TOTAL (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                                                       | 19,180,151        | 18,802,963      |

| DETAILS OF WRITE-INS                                                     |   |       |
|--------------------------------------------------------------------------|---|-------|
| 2501. Other Liabilities.....                                             | 0 | 3,488 |
| 2502. ....                                                               | 0 | 0     |
| 2503. ....                                                               | 0 | 0     |
| 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 | 3,488 |
| 2901. ....                                                               | 0 | 0     |
| 2902. ....                                                               | 0 | 0     |
| 2903. ....                                                               | 0 | 0     |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0 | 0     |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....    | 0 | 0     |
| 3201. ....                                                               | 0 | 0     |
| 3202. ....                                                               | 0 | 0     |
| 3203. ....                                                               | 0 | 0     |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0 | 0     |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....    | 0 | 0     |

GREAT AMERICAN ASSURANCE COMPANY  
STATEMENT OF INCOME

| UNDERWRITING INCOME         |                                                                                                                                                          | 1            | 2          |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------------|
|                             |                                                                                                                                                          | Current Year | Prior Year |
| 1.                          | Premiums earned (Part 1, Line 35, Column 4).....                                                                                                         | 0            | 0          |
| DEDUCTIONS:                 |                                                                                                                                                          |              |            |
| 2.                          | Losses incurred (Part 2, Line 35, Column 7).....                                                                                                         | 0            | 0          |
| 3.                          | Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....                                                                                       | 0            | 0          |
| 4.                          | Other underwriting expenses incurred (Part 3, Line 25, Column 2).....                                                                                    | 0            | 0          |
| 5.                          | Aggregate write-ins for underwriting deductions.....                                                                                                     | 0            | 0          |
| 6.                          | Total underwriting deductions (Lines 2 through 5).....                                                                                                   | 0            | 0          |
| 7.                          | Net income of protected cells.....                                                                                                                       | 0            | 0          |
| 8.                          | Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....                                                                                      | 0            | 0          |
| INVESTMENT INCOME           |                                                                                                                                                          |              |            |
| 9.                          | Net investment income earned (Exhibit of Net Investment Income, Line 17).....                                                                            | 464,886      | 347,872    |
| 10.                         | Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses)).....                                          | 0            | 0          |
| 11.                         | Net investment gain (loss) (Lines 9 + 10).....                                                                                                           | 464,886      | 347,872    |
| OTHER INCOME                |                                                                                                                                                          |              |            |
| 12.                         | Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....                                | 0            | 0          |
| 13.                         | Finance and service charges not included in premiums.....                                                                                                | 0            | 0          |
| 14.                         | Aggregate write-ins for miscellaneous income.....                                                                                                        | 0            | 2          |
| 15.                         | Total other income (Lines 12 through 14).....                                                                                                            | 0            | 2          |
| 16.                         | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....     | 464,886      | 347,873    |
| 17.                         | Dividends to policyholders.....                                                                                                                          | 0            | 0          |
| 18.                         | Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)..... | 464,886      | 347,873    |
| 19.                         | Federal and foreign income taxes incurred.....                                                                                                           | 78,937       | 52,840     |
| 20.                         | Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                     | 385,949      | 295,033    |
| CAPITAL AND SURPLUS ACCOUNT |                                                                                                                                                          |              |            |
| 21.                         | Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....                                                                | 18,793,458   | 18,497,247 |
| 22.                         | Net income (from Line 20).....                                                                                                                           | 385,949      | 295,033    |
| 23.                         | Net transfers (to) from Protected Cell accounts.....                                                                                                     | 0            | 0          |
| 24.                         | Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....                                                               | 0            | 0          |
| 25.                         | Change in net unrealized foreign exchange capital gain (loss).....                                                                                       | 0            | 0          |
| 26.                         | Change in net deferred income tax.....                                                                                                                   | (256)        | 1,177      |
| 27.                         | Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....                                                                     | 0            | 0          |
| 28.                         | Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....                                                                      | 0            | 0          |
| 29.                         | Change in surplus notes.....                                                                                                                             | 0            | 0          |
| 30.                         | Surplus (contributed to) withdrawn from Protected Cells.....                                                                                             | 0            | 0          |
| 31.                         | Cumulative effect of changes in accounting principles.....                                                                                               | 0            | 0          |
| 32.                         | Capital changes:                                                                                                                                         |              |            |
| 32.1                        | Paid in.....                                                                                                                                             | 0            | 0          |
| 32.2                        | Transferred from surplus (Stock Dividend).....                                                                                                           | 0            | 0          |
| 32.3                        | Transferred to surplus.....                                                                                                                              | 0            | 0          |
| 33.                         | Surplus adjustments:                                                                                                                                     |              |            |
| 33.1                        | Paid in.....                                                                                                                                             | 0            | 0          |
| 33.2                        | Transferred to capital (Stock Dividend).....                                                                                                             | 0            | 0          |
| 33.3.                       | Transferred from capital.....                                                                                                                            | 0            | 0          |
| 34.                         | Net remittances from or (to) Home Office.....                                                                                                            | 0            | 0          |
| 35.                         | Dividends to stockholders.....                                                                                                                           | 0            | 0          |
| 36.                         | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....                                                                     | 0            | 0          |
| 37.                         | Aggregate write-ins for gains and losses in surplus.....                                                                                                 | 0            | 0          |
| 38.                         | Change in surplus as regards policyholders for the year (Lines 22 through 37).....                                                                       | 385,693      | 296,211    |
| 39.                         | Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....                                                 | 19,179,151   | 18,793,458 |
| DETAILS OF WRITE-INS        |                                                                                                                                                          |              |            |
| 0501.                       | .....                                                                                                                                                    | 0            | 0          |
| 0502.                       | .....                                                                                                                                                    | 0            | 0          |
| 0503.                       | .....                                                                                                                                                    | 0            | 0          |
| 0598.                       | Summary of remaining write-ins for Line 5 from overflow page.....                                                                                        | 0            | 0          |
| 0599.                       | Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....                                                                                           | 0            | 0          |
| 1401.                       | Miscellaneous income (expense).....                                                                                                                      | 0            | 2          |
| 1402.                       | .....                                                                                                                                                    | 0            | 0          |
| 1403.                       | .....                                                                                                                                                    | 0            | 0          |
| 1498.                       | Summary of remaining write-ins for Line 14 from overflow page.....                                                                                       | 0            | 0          |
| 1499.                       | Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....                                                                                          | 0            | 2          |
| 3701.                       | .....                                                                                                                                                    | 0            | 0          |
| 3702.                       | .....                                                                                                                                                    | 0            | 0          |
| 3703.                       | .....                                                                                                                                                    | 0            | 0          |
| 3798.                       | Summary of remaining write-ins for Line 37 from overflow page.....                                                                                       | 0            | 0          |
| 3799.                       | Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....                                                                                          | 0            | 0          |

GREAT AMERICAN ASSURANCE COMPANY  
CASH FLOW

|                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| CASH FROM OPERATIONS                                                                                           |                   |                 |
| 1. Premiums collected net of reinsurance.....                                                                  | 0                 | 0               |
| 2. Net investment income.....                                                                                  | 486,182           | 345,618         |
| 3. Miscellaneous income.....                                                                                   | 0                 | 2               |
| 4. Total (Lines 1 through 3).....                                                                              | 486,182           | 345,620         |
| 5. Benefit and loss related payments.....                                                                      | 0                 | 0               |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                    | 0                 | 0               |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                      | 0                 | 0               |
| 8. Dividends paid to policyholders.....                                                                        | 0                 | 0               |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses).....       | 85,935            | 47,172          |
| 10. Total (Lines 5 through 9).....                                                                             | 85,935            | 47,172          |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                       | 400,247           | 298,448         |
| CASH FROM INVESTMENTS                                                                                          |                   |                 |
| 12. Proceeds from investments sold, matured or repaid:                                                         |                   |                 |
| 12.1 Bonds.....                                                                                                | 3,132,360         | 6,468,678       |
| 12.2 Stocks.....                                                                                               | 0                 | 0               |
| 12.3 Mortgage loans.....                                                                                       | 0                 | 0               |
| 12.4 Real estate.....                                                                                          | 0                 | 0               |
| 12.5 Other invested assets.....                                                                                | 0                 | 0               |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                           | 0                 | 0               |
| 12.7 Miscellaneous proceeds.....                                                                               | 0                 | 0               |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                       | 3,132,360         | 6,468,678       |
| 13. Cost of investments acquired (long-term only):                                                             |                   |                 |
| 13.1 Bonds.....                                                                                                | 5,712,430         | 6,217,832       |
| 13.2 Stocks.....                                                                                               | 0                 | 0               |
| 13.3 Mortgage loans.....                                                                                       | 0                 | 0               |
| 13.4 Real estate.....                                                                                          | 0                 | 0               |
| 13.5 Other invested assets.....                                                                                | 0                 | 0               |
| 13.6 Miscellaneous applications.....                                                                           | 0                 | 0               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                      | 5,712,430         | 6,217,832       |
| 14. Net increase (decrease) in contract loans and premium notes.....                                           | 0                 | 0               |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....                                  | (2,580,070)       | 250,846         |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                  |                   |                 |
| 16. Cash provided (applied):                                                                                   |                   |                 |
| 16.1 Surplus notes, capital notes.....                                                                         | 0                 | 0               |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                     | 0                 | 0               |
| 16.3 Borrowed funds.....                                                                                       | 0                 | 0               |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                               | 0                 | 0               |
| 16.5 Dividends to stockholders.....                                                                            | 0                 | 0               |
| 16.6 Other cash provided (applied).....                                                                        | 56,512            | 63,488          |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 56,512            | 63,488          |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                            |                   |                 |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....       | (2,123,311)       | 612,783         |
| 19. Cash, cash equivalents and short-term investments:                                                         |                   |                 |
| 19.1 Beginning of year.....                                                                                    | 5,185,200         | 4,572,417       |
| 19.2 End of year (Line 18 plus Line 19.1).....                                                                 | 3,061,889         | 5,185,200       |
| Note: Supplemental disclosures of cash flow information for non-cash transactions:                             |                   |                 |
| 20.0001 Sinking fund payment.....                                                                              | 56,693            | 70,866          |
| 20.0002 Interest payment.....                                                                                  | 3,307             | 4,134           |

**Underwriting and Investment Ex. - Pt. 1 - Ex. of Premiums Earned**  
**NONE**

**Underwriting and Investment Ex. - Pt. 1A - Recapitulation of All Premiums**  
**NONE**

GREAT AMERICAN ASSURANCE COMPANY  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business |                                                            | 1                   | Reinsurance Assumed  |                          | Reinsurance Ceded  |                        | 6                                              |
|------------------|------------------------------------------------------------|---------------------|----------------------|--------------------------|--------------------|------------------------|------------------------------------------------|
|                  |                                                            | Direct Business (a) | 2<br>From Affiliates | 3<br>From Non-Affiliates | 4<br>To Affiliates | 5<br>To Non-Affiliates | Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5) |
| 1.               | Fire.....                                                  | 1,151,714           | 0                    | 0                        | 1,151,714          | 0                      | 0                                              |
| 2.               | Allied lines.....                                          | 3,381,966           | 0                    | 0                        | 3,381,966          | 0                      | 0                                              |
| 3.               | Farmowners multiple peril.....                             | 15,595,483          | 0                    | 0                        | 15,595,483         | 0                      | 0                                              |
| 4.               | Homeowners multiple peril.....                             | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 5.               | Commercial multiple peril.....                             | 51,318,443          | 0                    | 8,980                    | 51,327,423         | 0                      | 0                                              |
| 6.               | Mortgage guaranty.....                                     | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 8.               | Ocean marine.....                                          | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 9.               | Inland marine.....                                         | 131,825,204         | 0                    | 0                        | 131,825,204        | 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.....                                            | 25,237              | 0                    | 0                        | 25,237             | 0                      | 0                                              |
| 13.              | Group accident and health.....                             | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 14.              | Credit accident and health (group and individual).....     | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 15.              | Other accident and health.....                             | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 16.              | Workers' compensation.....                                 | 15,239,526          | 0                    | 14,193                   | 15,253,719         | 0                      | 0                                              |
| 17.1             | Other liability - occurrence.....                          | 137,288,667         | 0                    | 1,977                    | 137,290,644        | 0                      | 0                                              |
| 17.2             | Other liability - claims-made.....                         | 23,528,455          | 0                    | 0                        | 23,528,455         | 0                      | 0                                              |
| 17.3             | Excess workers' compensation.....                          | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 18.1             | Products liability - occurrence.....                       | 5,969,718           | 0                    | 0                        | 5,969,718          | 0                      | 0                                              |
| 18.2             | Products liability - claims-made.....                      | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 19.1, 19.2       | Private passenger auto liability.....                      | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 19.3, 19.4       | Commercial auto liability.....                             | 35,165,475          | 0                    | 66,819                   | 35,232,294         | 0                      | 0                                              |
| 21.              | Auto physical damage.....                                  | 131,322,683         | 0                    | 26,281                   | 131,348,964        | 0                      | 0                                              |
| 22.              | Aircraft (all perils).....                                 | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 23.              | Fidelity.....                                              | 360,483             | 0                    | 0                        | 360,483            | 0                      | 0                                              |
| 24.              | Surety.....                                                | 500                 | 0                    | 0                        | 500                | 0                      | 0                                              |
| 26.              | Burglary and theft.....                                    | 90,118              | 0                    | 0                        | 90,118             | 0                      | 0                                              |
| 27.              | Boiler and machinery.....                                  | 1,743,014           | 0                    | 0                        | 1,743,014          | 0                      | 0                                              |
| 28.              | Credit.....                                                | 138,345,430         | 0                    | 0                        | 138,345,430        | 0                      | 0                                              |
| 29.              | International.....                                         | 0                   | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 30.              | Warranty.....                                              | 169,160             | 0                    | 0                        | 169,160            | 0                      | 0                                              |
| 31.              | Reinsurance - nonproportional assumed property.....        | XXX                 | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 32.              | Reinsurance - nonproportional assumed liability.....       | XXX                 | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 33.              | Reinsurance - nonproportional assumed financial lines..... | XXX                 | 0                    | 0                        | 0                  | 0                      | 0                                              |
| 34.              | Aggregate write-ins for other lines of business.....       | 1                   | 0                    | 0                        | 1                  | 0                      | 0                                              |
| 35.              | TOTALS.....                                                | 692,521,276         | 0                    | 118,250                  | 692,639,526        | 0                      | 0                                              |

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|---|---|
| 3401. | Collateral protection.....                                         | 1 | 0 | 0 | 1 | 0 | 0 |
| 3402. | Supplemental unemployment.....                                     | 0 | 0 | 0 | 0 | 0 | 0 |
| 3403. | Patent risk.....                                                   | 0 | 0 | 0 | 0 | 0 | 0 |
| 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).....    | 1 | 0 | 0 | 1 | 0 | 0 |

- (a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [ X ]
- If yes: 1. The amount of such installment premiums \$.0.
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

|                      |                                                                    | Losses Paid Less Salvage |                     |                       |                                | 5                                                | 6                            | 7                                              | 8                                                                                  |
|----------------------|--------------------------------------------------------------------|--------------------------|---------------------|-----------------------|--------------------------------|--------------------------------------------------|------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|
|                      |                                                                    | 1                        | 2                   | 3                     | 4                              |                                                  |                              |                                                |                                                                                    |
| Line of Business     |                                                                    | Direct Business          | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 - 3) | Net Losses Unpaid Current Year (Part 2A, Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year (Cols. 4 + 5 - 6) | Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
| 1.                   | Fire.....                                                          | 786,411                  | 0                   | 786,411               | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 2.                   | Allied lines.....                                                  | 690,104                  | 0                   | 690,104               | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 3.                   | Farmowners multiple peril.....                                     | 3,853,222                | 0                   | 3,853,222             | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 4.                   | Homeowners multiple peril.....                                     | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 5.                   | Commercial multiple peril.....                                     | 17,290,821               | 5,851               | 17,296,671            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 6.                   | Mortgage guaranty.....                                             | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 8.                   | Ocean marine.....                                                  | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 9.                   | Inland marine.....                                                 | 65,991,686               | 0                   | 65,991,686            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 10.                  | Financial guaranty.....                                            | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 11.1                 | Medical professional liability - occurrence.....                   | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 11.2                 | Medical professional liability - claims-made.....                  | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 12.                  | Earthquake.....                                                    | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 13.                  | Group accident and health.....                                     | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 14.                  | Credit accident and health (group and individual).....             | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 15.                  | Other accident and health.....                                     | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 16.                  | Workers' compensation.....                                         | 6,928,436                | 9,816               | 6,938,252             | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 17.1                 | Other liability - occurrence.....                                  | 54,988,177               | 19,269              | 55,007,447            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 17.2                 | Other liability - claims-made.....                                 | 6,176,222                | 0                   | 6,176,222             | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 17.3                 | Excess workers' compensation.....                                  | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 18.1                 | Products liability - occurrence.....                               | 63,579                   | 0                   | 63,579                | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 18.2                 | Products liability - claims-made.....                              | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 19.1, 19.2           | Private passenger auto liability.....                              | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 19.3, 19.4           | Commercial auto liability.....                                     | 10,691,888               | 60,462              | 10,752,350            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 21.                  | Auto physical damage.....                                          | 81,900,194               | 21,539              | 81,921,733            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 22.                  | Aircraft (all perils).....                                         | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 23.                  | Fidelity.....                                                      | (5,708)                  | 0                   | (5,708)               | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 24.                  | Surety.....                                                        | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 26.                  | Burglary and theft.....                                            | 65,727                   | 0                   | 65,727                | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 27.                  | Boiler and machinery.....                                          | 176,342                  | 0                   | 176,342               | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 28.                  | Credit.....                                                        | 49,269,226               | 0                   | 49,269,226            | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 29.                  | International.....                                                 | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 30.                  | Warranty.....                                                      | 43,461                   | 0                   | 43,461                | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 31.                  | Reinsurance - nonproportional assumed property.....                | XXX                      | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 32.                  | Reinsurance - nonproportional assumed liability.....               | XXX                      | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 33.                  | Reinsurance - nonproportional assumed financial lines.....         | XXX                      | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 34.                  | Aggregate write-ins for other lines of business.....               | 2,499                    | 0                   | 2,499                 | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 35.                  | TOTALS.....                                                        | 298,912,288              | 116,938             | 299,029,225           | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| DETAILS OF WRITE-INS |                                                                    |                          |                     |                       |                                |                                                  |                              |                                                |                                                                                    |
| 3401.                | Collateral protection.....                                         | 2,499                    | 0                   | 2,499                 | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 3402.                | Supplemental unemployment.....                                     | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 3403.                | Patent risk.....                                                   | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page..... | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | XXX                                                                                |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 2,499                    | 0                   | 2,499                 | 0                              | 0                                                | 0                            | 0                                              | 0.0                                                                                |

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

| Line of Business |                                                            | Reported Losses |                     |                                |                                                                  | Incurred But Not Reported |                     |                   | 8                                       | 9                                   |
|------------------|------------------------------------------------------------|-----------------|---------------------|--------------------------------|------------------------------------------------------------------|---------------------------|---------------------|-------------------|-----------------------------------------|-------------------------------------|
|                  |                                                            | 1               | 2                   | 3                              | 4                                                                | 5                         | 6                   | 7                 |                                         |                                     |
|                  |                                                            | Direct          | Reinsurance Assumed | Deduct Reinsurance Recoverable | Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3) | Direct                    | Reinsurance Assumed | Reinsurance Ceded | Net Losses Unpaid (Cols. 4 + 5 + 6 - 7) | Net Unpaid Loss Adjustment Expenses |
| 1.               | Fire.....                                                  | 289,095         | 0                   | 289,095                        | 0                                                                | (172,275)                 | 0                   | (172,275)         | 0                                       | 0                                   |
| 2.               | Allied lines.....                                          | 101,035         | 0                   | 101,035                        | 0                                                                | (157,099)                 | 0                   | (157,099)         | 0                                       | 0                                   |
| 3.               | Farmowners multiple peril.....                             | 1,642,970       | 0                   | 1,642,970                      | 0                                                                | 3,767,965                 | 0                   | 3,767,965         | 0                                       | 0                                   |
| 4.               | Homeowners multiple peril.....                             | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 5.               | Commercial multiple peril.....                             | 25,744,823      | 0                   | 25,744,823                     | 0                                                                | 45,603,119                | 3,534               | 45,606,652        | 0                                       | 0                                   |
| 6.               | Mortgage guaranty.....                                     | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 8.               | Ocean marine.....                                          | 0               | 0                   | 0                              | 0                                                                | 7,540                     | 0                   | 7,540             | 0                                       | 0                                   |
| 9.               | Inland marine.....                                         | 5,636,955       | 0                   | 5,636,955                      | 0                                                                | 8,805,055                 | 2                   | 8,805,057         | 0                                       | 0                                   |
| 10.              | Financial guaranty.....                                    | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 11.1             | Medical professional liability - occurrence.....           | 0               | 0                   | 0                              | 0                                                                | 17,209                    | 0                   | 17,209            | 0                                       | 0                                   |
| 11.2             | Medical professional liability - claims-made.....          | 0               | 0                   | 0                              | 0                                                                | 5,510                     | 0                   | 5,510             | 0                                       | 0                                   |
| 12.              | Earthquake.....                                            | 0               | 0                   | 0                              | 0                                                                | 70,759                    | 0                   | 70,759            | 0                                       | 0                                   |
| 13.              | Group accident and health.....                             | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | (a)                                     | 0                                   |
| 14.              | Credit accident and health (group and individual).....     | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 15.              | Other accident and health.....                             | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | (a)                                     | 0                                   |
| 16.              | Workers' compensation.....                                 | 31,335,372      | 0                   | 31,335,372                     | 0                                                                | 23,545,958                | 0                   | 23,545,958        | 0                                       | 0                                   |
| 17.1             | Other liability - occurrence.....                          | 89,210,435      | 188,665             | 89,399,101                     | 0                                                                | 226,692,368               | 626,938             | 227,319,306       | 0                                       | 0                                   |
| 17.2             | Other liability - claims-made.....                         | 3,277,619       | 0                   | 3,277,619                      | 0                                                                | 18,536,782                | 0                   | 18,536,782        | 0                                       | 0                                   |
| 17.3             | Excess workers' compensation.....                          | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 18.1             | Products liability - occurrence.....                       | 200,031         | 0                   | 200,031                        | 0                                                                | 1,486,918                 | 0                   | 1,486,918         | 0                                       | 0                                   |
| 18.2             | Products liability - claims-made.....                      | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 19.1, 19.2       | Private passenger auto liability.....                      | 0               | 0                   | 0                              | 0                                                                | 644,616                   | 0                   | 644,616           | 0                                       | 0                                   |
| 19.3, 19.4       | Commercial auto liability.....                             | 12,807,574      | 113,624             | 12,921,198                     | 0                                                                | 9,128,812                 | 52,847              | 9,181,659         | 0                                       | 0                                   |
| 21.              | Auto physical damage.....                                  | 11,300,292      | 0                   | 11,300,292                     | 0                                                                | 10,040,549                | 1,732               | 10,042,281        | 0                                       | 0                                   |
| 22.              | Aircraft (all perils).....                                 | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 23.              | Fidelity.....                                              | (25,991)        | 0                   | (25,991)                       | 0                                                                | 79,990                    | 4                   | 79,994            | 0                                       | 0                                   |
| 24.              | Surety.....                                                | 0               | 0                   | 0                              | 0                                                                | 724                       | 0                   | 724               | 0                                       | 0                                   |
| 26.              | Burglary and theft.....                                    | 0               | 0                   | 0                              | 0                                                                | 37,368                    | 0                   | 37,368            | 0                                       | 0                                   |
| 27.              | Boiler and machinery.....                                  | 125,000         | 0                   | 125,000                        | 0                                                                | 1,089,908                 | 85                  | 1,089,993         | 0                                       | 0                                   |
| 28.              | Credit.....                                                | 7,055,527       | 0                   | 7,055,527                      | 0                                                                | 15,303,388                | 0                   | 15,303,388        | 0                                       | 0                                   |
| 29.              | International.....                                         | 0               | 0                   | 0                              | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 30.              | Warranty.....                                              | 30,000          | 0                   | 30,000                         | 0                                                                | 25,607                    | 0                   | 25,607            | 0                                       | 0                                   |
| 31.              | Reinsurance - nonproportional assumed property.....        | XXX             | 0                   | 0                              | 0                                                                | XXX                       | 0                   | 0                 | 0                                       | 0                                   |
| 32.              | Reinsurance - nonproportional assumed liability.....       | XXX             | 0                   | 0                              | 0                                                                | XXX                       | 0                   | 0                 | 0                                       | 0                                   |
| 33.              | Reinsurance - nonproportional assumed financial lines..... | XXX             | 0                   | 0                              | 0                                                                | XXX                       | 0                   | 0                 | 0                                       | 0                                   |
| 34.              | Aggregate write-ins for other lines of business.....       | 0               | 0                   | 0                              | 0                                                                | 40,611                    | 0                   | 40,611            | 0                                       | 0                                   |
| 35.              | TOTALS.....                                                | 188,730,739     | 302,289             | 189,033,028                    | 0                                                                | 364,601,382               | 685,142             | 365,286,524       | 0                                       | 0                                   |

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |        |   |        |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|--------|---|--------|---|---|
| 3401. | Collateral protection.....                                         | 0 | 0 | 0 | 0 | 40,611 | 0 | 40,611 | 0 | 0 |
| 3402. | Supplemental unemployment.....                                     | 0 | 0 | 0 | 0 | 0      | 0 | 0      | 0 | 0 |
| 3403. | Patent risk.....                                                   | 0 | 0 | 0 | 0 | 0      | 0 | 0      | 0 | 0 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0      | 0 | 0      | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....    | 0 | 0 | 0 | 0 | 40,611 | 0 | 40,611 | 0 | 0 |

(a) Including \$.....0 for present value of life indemnity claims.

GREAT AMERICAN ASSURANCE COMPANY  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

|                                                                                                 | 1                           | 2                                 | 3                      | 4              |
|-------------------------------------------------------------------------------------------------|-----------------------------|-----------------------------------|------------------------|----------------|
|                                                                                                 | Loss Adjustment<br>Expenses | Other<br>Underwriting<br>Expenses | Investment<br>Expenses | Total          |
| 1. Claim adjustment services:                                                                   |                             |                                   |                        |                |
| 1.1 Direct.....                                                                                 | 42,942,250                  | 0                                 | 0                      | 42,942,250     |
| 1.2 Reinsurance assumed.....                                                                    | 8,700                       | 0                                 | 0                      | 8,700          |
| 1.3 Reinsurance ceded.....                                                                      | 42,950,950                  | 0                                 | 0                      | 42,950,950     |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....                                        | 0                           | 0                                 | 0                      | 0              |
| 2. Commission and brokerage:                                                                    |                             |                                   |                        |                |
| 2.1 Direct, excluding contingent.....                                                           | 0                           | 133,055,142                       | 0                      | 133,055,142    |
| 2.2 Reinsurance assumed, excluding contingent.....                                              | 0                           | 22,339                            | 0                      | 22,339         |
| 2.3 Reinsurance ceded, excluding contingent.....                                                | 0                           | 133,077,481                       | 0                      | 133,077,481    |
| 2.4 Contingent - direct.....                                                                    | 0                           | 17,184,079                        | 0                      | 17,184,079     |
| 2.5 Contingent - reinsurance assumed.....                                                       | 0                           | 0                                 | 0                      | 0              |
| 2.6 Contingent - reinsurance ceded.....                                                         | 0                           | 17,184,079                        | 0                      | 17,184,079     |
| 2.7 Policy and membership fees.....                                                             | 0                           | 0                                 | 0                      | 0              |
| 2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....                 | 0                           | 0                                 | 0                      | 0              |
| 3. Allowances to manager and agents.....                                                        | 0                           | 0                                 | 0                      | 0              |
| 4. Advertising.....                                                                             | 0                           | 0                                 | 0                      | 0              |
| 5. Boards, bureaus and associations.....                                                        | 0                           | 0                                 | 0                      | 0              |
| 6. Surveys and underwriting reports.....                                                        | 0                           | 0                                 | 0                      | 0              |
| 7. Audit of assureds' records.....                                                              | 0                           | 0                                 | 0                      | 0              |
| 8. Salary and related items:                                                                    |                             |                                   |                        |                |
| 8.1 Salaries.....                                                                               | 0                           | 0                                 | 0                      | 0              |
| 8.2 Payroll taxes.....                                                                          | 0                           | 0                                 | 0                      | 0              |
| 9. Employee relations and welfare.....                                                          | 0                           | 0                                 | 0                      | 0              |
| 10. Insurance.....                                                                              | 0                           | 0                                 | 0                      | 0              |
| 11. Directors' fees.....                                                                        | 0                           | 0                                 | 0                      | 0              |
| 12. Travel and travel items.....                                                                | 0                           | 0                                 | 0                      | 0              |
| 13. Rent and rent items.....                                                                    | 0                           | 0                                 | 0                      | 0              |
| 14. Equipment.....                                                                              | 0                           | 0                                 | 0                      | 0              |
| 15. Cost or depreciation of EDP equipment and software.....                                     | 0                           | 0                                 | 0                      | 0              |
| 16. Printing and stationery.....                                                                | 0                           | 0                                 | 0                      | 0              |
| 17. Postage, telephone and telegraph, exchange and express.....                                 | 0                           | 0                                 | 0                      | 0              |
| 18. Legal and auditing.....                                                                     | 0                           | 0                                 | 8,019                  | 8,019          |
| 19. Totals (Lines 3 to 18).....                                                                 | 0                           | 0                                 | 8,019                  | 8,019          |
| 20. Taxes, licenses and fees:                                                                   |                             |                                   |                        |                |
| 20.1 State and local insurance taxes deducting guaranty association credits<br>of \$.....0..... | 0                           | 0                                 | 0                      | 0              |
| 20.2 Insurance department licenses and fees.....                                                | 0                           | 0                                 | 0                      | 0              |
| 20.3 Gross guaranty association assessments.....                                                | 0                           | 0                                 | 0                      | 0              |
| 20.4 All other (excluding federal and foreign income and real estate).....                      | 0                           | 0                                 | 0                      | 0              |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....                            | 0                           | 0                                 | 0                      | 0              |
| 21. Real estate expenses.....                                                                   | 0                           | 0                                 | 0                      | 0              |
| 22. Real estate taxes.....                                                                      | 0                           | 0                                 | 0                      | 0              |
| 23. Reimbursements by uninsured plans.....                                                      | 0                           | 0                                 | 0                      | 0              |
| 24. Aggregate write-ins for miscellaneous expenses.....                                         | 0                           | 0                                 | 4,492                  | 4,492          |
| 25. Total expenses incurred.....                                                                | 0                           | 0                                 | 12,511                 | (a).....12,511 |
| 26. Less unpaid expenses - current year.....                                                    | 0                           | 0                                 | 1,000                  | 1,000          |
| 27. Add unpaid expenses - prior year.....                                                       | 0                           | 0                                 | 700                    | 700            |
| 28. Amounts receivable relating to uninsured plans, prior year.....                             | 0                           | 0                                 | 0                      | 0              |
| 29. Amounts receivable relating to uninsured plans, current year.....                           | 0                           | 0                                 | 0                      | 0              |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....                                     | 0                           | 0                                 | 12,211                 | 12,211         |

DETAILS OF WRITE-INS

|                                                                          |   |   |       |       |
|--------------------------------------------------------------------------|---|---|-------|-------|
| 2401. Outside services.....                                              | 0 | 0 | 4,492 | 4,492 |
| 2402. ....                                                               | 0 | 0 | 0     | 0     |
| 2403. ....                                                               | 0 | 0 | 0     | 0     |
| 2498. Summary of remaining write-ins for Line 24 from overflow page..... | 0 | 0 | 0     | 0     |
| 2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....    | 0 | 0 | 4,492 | 4,492 |

(a) Includes management fees of \$.....4,493 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

|      |                                                                          | 1                        | 2                     |
|------|--------------------------------------------------------------------------|--------------------------|-----------------------|
|      |                                                                          | Collected<br>During Year | Earned<br>During Year |
| 1.   | U.S. government bonds.....                                               | (a).....185,457          | .....197,323          |
| 1.1  | Bonds exempt from U.S. tax.....                                          | (a).....107,339          | .....113,671          |
| 1.2  | Other bonds (unaffiliated).....                                          | (a).....73,129           | .....71,384           |
| 1.3  | Bonds of affiliates.....                                                 | (a).....0                | .....0                |
| 2.1  | Preferred stocks (unaffiliated).....                                     | (b).....0                | .....0                |
| 2.11 | Preferred stocks of affiliates.....                                      | (b).....0                | .....0                |
| 2.2  | Common stocks (unaffiliated).....                                        | .....0                   | .....0                |
| 2.21 | Common stocks of affiliates.....                                         | .....0                   | .....0                |
| 3.   | Mortgage loans.....                                                      | (c).....0                | .....0                |
| 4.   | Real estate.....                                                         | (d).....0                | .....0                |
| 5.   | Contract loans.....                                                      | .....0                   | .....0                |
| 6.   | Cash, cash equivalents and short-term investments.....                   | (e).....103,096          | .....106,905          |
| 7.   | Derivative instruments.....                                              | (f).....0                | .....0                |
| 8.   | Other invested assets.....                                               | .....(11,976)            | .....(11,976)         |
| 9.   | Aggregate write-ins for investment income.....                           | .....91                  | .....91               |
| 10.  | Total gross investment income.....                                       | .....457,135             | .....477,397          |
| 11.  | Investment expenses.....                                                 |                          | (g).....12,511        |
| 12.  | Investment taxes, licenses and fees, excluding federal income taxes..... |                          | (g).....0             |
| 13.  | Interest expense.....                                                    |                          | (h).....0             |
| 14.  | Depreciation on real estate and other invested assets.....               |                          | (i).....0             |
| 15.  | Aggregate write-ins for deductions from investment income.....           |                          | .....0                |
| 16.  | Total deductions (Lines 11 through 15).....                              |                          | .....12,511           |
| 17.  | Net investment income (Line 10 minus Line 16).....                       |                          | .....464,886          |

DETAILS OF WRITE-INS

|       |                                                                                                                                                                           |         |         |
|-------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|---------|
| 0901. | Miscellaneous Investment Income.....                                                                                                                                      | .....91 | .....91 |
| 0902. | .....                                                                                                                                                                     | .....0  | .....0  |
| 0903. | .....                                                                                                                                                                     | .....0  | .....0  |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page.....                                                                                                         | .....0  | .....0  |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....                                                                                                            | .....91 | .....91 |
| 1501. | .....                                                                                                                                                                     |         | .....0  |
| 1502. | .....                                                                                                                                                                     |         | .....0  |
| 1503. | .....                                                                                                                                                                     |         | .....0  |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page.....                                                                                                        |         | .....0  |
| 1599. | Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....                                                                                                           |         | .....0  |
| (a)   | Includes \$.....7,434 accrual of discount less \$.....40,023 amortization of premium and less \$.....3,514 paid for accrued interest on purchases.                        |         |         |
| (b)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.                                    |         |         |
| (c)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.                                     |         |         |
| (d)   | Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.                                                           |         |         |
| (e)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.                                     |         |         |
| (f)   | Includes \$.....0 accrual of discount less \$.....0 amortization of premium.                                                                                              |         |         |
| (g)   | Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts. |         |         |
| (h)   | Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.                                                                                       |         |         |
| (i)   | Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.                                                                         |         |         |

EXHIBIT OF CAPITAL GAINS (LOSSES)

|      |                                                        | 1                                                  | 2                                | 3                                                        | 4                                              | 5                                                                  |
|------|--------------------------------------------------------|----------------------------------------------------|----------------------------------|----------------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------|
|      |                                                        | Realized<br>Gain (Loss)<br>on Sales<br>or Maturity | Other<br>Realized<br>Adjustments | Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | Change in<br>Unrealized<br>Capital Gain (Loss) | Change in<br>Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
| 1.   | U.S. government bonds.....                             | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 1.1  | Bonds exempt from U.S. tax.....                        | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 1.2  | Other bonds (unaffiliated).....                        | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 1.3  | Bonds of affiliates.....                               | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 2.1  | Preferred stocks (unaffiliated).....                   | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 2.11 | Preferred stocks of affiliates.....                    | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 2.2  | Common stocks (unaffiliated).....                      | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 2.21 | Common stocks of affiliates.....                       | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 3.   | Mortgage loans.....                                    | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 4.   | Real estate.....                                       | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 5.   | Contract loans.....                                    | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 6.   | Cash, cash equivalents and short-term investments..... | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 7.   | Derivative instruments.....                            | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 8.   | Other invested assets.....                             | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 9.   | Aggregate write-ins for capital gains (losses).....    | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 10.  | Total capital gains (losses).....                      | .....0                                             | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |

DETAILS OF WRITE-INS

|       |                                                                 |        |        |        |        |        |
|-------|-----------------------------------------------------------------|--------|--------|--------|--------|--------|
| 0901. | .....                                                           | .....0 | .....0 | .....0 | .....0 | .....0 |
| 0902. | .....                                                           | .....0 | .....0 | .....0 | .....0 | .....0 |
| 0903. | .....                                                           | .....0 | .....0 | .....0 | .....0 | .....0 |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page... | .....0 | .....0 | .....0 | .....0 | .....0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....  | .....0 | .....0 | .....0 | .....0 | .....0 |

GREAT AMERICAN ASSURANCE COMPANY  
EXHIBIT OF NONADMITTED ASSETS

|                                                                                                                             | 1<br>Current Year<br>Total<br>Nonadmitted Assets | 2<br>Prior Year<br>Total<br>Nonadmitted Assets | 3<br>Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------|
| 1. Bonds (Schedule D).....                                                                                                  | 0                                                | 0                                              | 0                                                               |
| 2. Stocks (Schedule D):                                                                                                     |                                                  |                                                |                                                                 |
| 2.1 Preferred stocks.....                                                                                                   | 0                                                | 0                                              | 0                                                               |
| 2.2 Common stocks.....                                                                                                      | 0                                                | 0                                              | 0                                                               |
| 3. Mortgage loans on real estate (Schedule B):                                                                              |                                                  |                                                |                                                                 |
| 3.1 First liens.....                                                                                                        | 0                                                | 0                                              | 0                                                               |
| 3.2 Other than first liens.....                                                                                             | 0                                                | 0                                              | 0                                                               |
| 4. Real estate (Schedule A):                                                                                                |                                                  |                                                |                                                                 |
| 4.1 Properties occupied by the company.....                                                                                 | 0                                                | 0                                              | 0                                                               |
| 4.2 Properties held for the production of income.....                                                                       | 0                                                | 0                                              | 0                                                               |
| 4.3 Properties held for sale.....                                                                                           | 0                                                | 0                                              | 0                                                               |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2)<br>and short-term investments (Schedule DA).....          | 0                                                | 0                                              | 0                                                               |
| 6. Contract loans.....                                                                                                      | 0                                                | 0                                              | 0                                                               |
| 7. Derivatives (Schedule DB).....                                                                                           | 0                                                | 0                                              | 0                                                               |
| 8. Other invested assets (Schedule BA).....                                                                                 | 0                                                | 0                                              | 0                                                               |
| 9. Receivables for securities.....                                                                                          | 0                                                | 0                                              | 0                                                               |
| 10. Securities lending reinvested collateral assets (Schedule DL).....                                                      | 0                                                | 0                                              | 0                                                               |
| 11. Aggregate write-ins for invested assets.....                                                                            | 0                                                | 0                                              | 0                                                               |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                | 0                                                | 0                                              | 0                                                               |
| 13. Title plants (for Title insurers only).....                                                                             | 0                                                | 0                                              | 0                                                               |
| 14. Investment income due and accrued.....                                                                                  | 0                                                | 0                                              | 0                                                               |
| 15. Premiums and considerations:                                                                                            |                                                  |                                                |                                                                 |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                             | 0                                                | 0                                              | 0                                                               |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due.....                       | 0                                                | 0                                              | 0                                                               |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination.....                                           | 0                                                | 0                                              | 0                                                               |
| 16. Reinsurance:                                                                                                            |                                                  |                                                |                                                                 |
| 16.1 Amounts recoverable from reinsurers.....                                                                               | 0                                                | 0                                              | 0                                                               |
| 16.2 Funds held by or deposited with reinsured companies.....                                                               | 0                                                | 0                                              | 0                                                               |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                              | 0                                                | 0                                              | 0                                                               |
| 17. Amounts receivable relating to uninsured plans.....                                                                     | 0                                                | 0                                              | 0                                                               |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                           | 0                                                | 0                                              | 0                                                               |
| 18.2 Net deferred tax asset.....                                                                                            | 0                                                | 0                                              | 0                                                               |
| 19. Guaranty funds receivable or on deposit.....                                                                            | 0                                                | 0                                              | 0                                                               |
| 20. Electronic data processing equipment and software.....                                                                  | 0                                                | 0                                              | 0                                                               |
| 21. Furniture and equipment, including health care delivery assets.....                                                     | 0                                                | 0                                              | 0                                                               |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                             | 0                                                | 0                                              | 0                                                               |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                               | 0                                                | 0                                              | 0                                                               |
| 24. Health care and other amounts receivable.....                                                                           | 0                                                | 0                                              | 0                                                               |
| 25. Aggregate write-ins for other-than-invested assets.....                                                                 | 0                                                | 0                                              | 0                                                               |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25)..... | 0                                                | 0                                              | 0                                                               |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                            | 0                                                | 0                                              | 0                                                               |
| 28. TOTALS (Lines 26 and 27).....                                                                                           | 0                                                | 0                                              | 0                                                               |

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

- A.

Accounting Practices

The financial statements of Great American Assurance 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<br># | F/S<br>Page | F/S<br>Line # | 2019          | 2018          |
|------------------------------------------------------------------------------|-----------|-------------|---------------|---------------|---------------|
| NET INCOME                                                                   |           |             |               |               |               |
| (1) Company state basis (Page 4, Line 20, Columns 1 & 2)                     | XXX       | XXX         | XXX           | \$ 385,949    | \$ 295,033    |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP |           |             |               |               |               |
|                                                                              |           |             |               | \$ 0          | \$ 0          |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP  |           |             |               |               |               |
|                                                                              |           |             |               | \$ 0          | \$ 0          |
| (4) NAIC SAP (1 – 2 – 3 = 4)                                                 | XXX       | XXX         | XXX           | \$ 385,949    | \$ 295,033    |
| SURPLUS                                                                      |           |             |               |               |               |
| (5) Company state basis (Page 3, Line 37, Columns 1 & 2)                     | XXX       | XXX         | XXX           | \$ 19,179,151 | \$ 18,793,458 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP |           |             |               |               |               |
|                                                                              |           |             |               | \$ 0          | \$ 0          |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP  |           |             |               |               |               |
|                                                                              |           |             |               | \$ 0          | \$ 0          |
| (8) NAIC SAP (5 – 6 – 7 = 8)                                                 | XXX       | XXX         | XXX           | \$ 19,179,151 | \$ 18,793,458 |
- B.

Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.
- C.

Accounting Policy

Premium Recognition - Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Generally, for direct business, such reserves are computed by pro rata methods. For certain collateral protection products, earned premium and unearned premium reserves are computed consistent with the proportion of the total exposure provided throughout the term of the contract. For assumed business, unearned premium reserves are based on reports received from ceding companies for reinsurance.

Underwriting Expense Recognition - Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

(1) Basis for Short-Term Investments

Short-term investments are stated at cost.

(2) Basis for Bonds and Amortization Schedule

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.

(3) Basis for Common Stocks

Common stocks are stated at fair value.

(4) Basis for Preferred Stocks

Redeemable preferred stocks rated P1 and P2 are stated at amortized cost; perpetual preferred stocks rated 1 and 2 are stated at fair value; all others are stated at the lower of cost, amortized cost, or fair value.

(5) Basis for Mortgage Loans

Mortgage loans on real estate are stated at the aggregate unpaid balance, net of unamortized discount.

(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.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

Not applicable

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

Other invested assets are stated at the lower of cost or fair value, except investments in limited partnerships and limited liability companies. Investments in limited partnerships and limited liability companies are stated at the underlying audited GAAP equity.

NOTES TO FINANCIAL STATEMENTS

- (9)

Accounting Policies for Derivatives  
Not applicable
- (10)

Anticipated Investment Income Used in Premium Deficiency Calculation  
The Company does not use anticipated investment income as a factor in premium deficiency calculations.
- (11)

Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
Unpaid Losses and Loss Adjustment Expenses - The net liabilities stated for unpaid claims and for expenses of investigation and adjustment of unpaid claims are based upon (a) the accumulation of case estimates for losses reported prior to the close of the accounting period on the direct business written; (b) estimates received from ceding reinsurers and insurance pools and associations; (c) estimates of unreported losses (including possible development on known claims) based on past experience; (d) estimates based on experience of expenses for investigating and adjusting claims; and (e) the current state of the law and coverage litigation. Establishing reserves for asbestos, environmental, and other mass tort claims involves considerably more judgment than other types of claims due to, among other things, inconsistent court decisions, an increase in bankruptcy filings as a result of asbestos-related liabilities, novel theories of coverage, and judicial interpretations that often expand theories of recovery and broaden the scope of coverage.  
  
Loss reserve liabilities are subject to the impact of changes in claim amounts and frequency and other factors. Changes in estimates of the liabilities for losses and loss adjustment expenses are reflected in the Statement of Earnings in the period in which determined. Despite the variability inherent in such estimates, management believes the liabilities for unpaid losses and loss adjustment expenses are adequate.
- (12)

Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
The Company has not modified its capitalization policy from the prior period.
- (13)

Method Used to Estimate Pharmaceutical Rebate Receivables  
Not applicable

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 Correction of Errors

The Company did not have any material changes in accounting principles and/or corrections of errors.

Note 3 – Business Combinations and Goodwill

- A.

Statutory Purchase Method  
Not applicable
- B.

Statutory Merger  
Not applicable
- C.

Impairment Loss  
Not applicable

Note 4 – Discontinued Operations

The Company did not discontinue any operations during the current year.

Note 5 – Investments

- A.

Mortgage Loans, including Mezzanine Real Estate Loans  
The Company does not have any investments in mortgage loans.
- B.

Debt Restructuring  
No debt has been restructured.
- C.

Reverse Mortgages  
The Company does not invest in reverse mortgages.
- 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)

Other-Than-Temporary Impairments  
The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.
- (3)

Recognized OTTI Securities  
The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during the current year.
- (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 | \$ (14,133)  |
|                                                                           | 2. 12 Months or Longer | \$ (4,298)   |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 2,752,639 |
|                                                                           | 2. 12 Months or Longer | \$ 538,441   |

**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 at December 31, 2019. 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 during the current year.
- F.

Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions  
The Company did not engage in repurchase transactions accounted for as secured borrowing during the current year.
- G.

Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions  
The Company did not engage in reverse repurchase transactions accounted for as secured borrowing during the current year.
- H.

Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Taker – Overview of Sale Transactions  
The Company did not engage in repurchase transactions accounted for as a sale during the current year.
- I.

Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions  
The Company did not engage in reverse repurchase transactions accounted for as a sale during the current year.
- J.

Real Estate  
The Company does not have any investments in real estate.
- K.

Low-Income Housing Tax Credits (LIHTC)

(1)

Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments  
The Company has an investment in LIHTC. The tax credits are expected to be earned over an 8 year period through 2027. There is no required holding period for the LIHTC investment.

(2)

Amount of LIHTC and Other Tax Benefits Recognized  
The amount of LIHTC and other tax benefits recognized during 2019 and 2018 was \$324,873 and \$216,338, respectively.

(3)

Balance of Investment Recognized  
The balance of the investment recognized in the statement of financial position for thre reporting period was \$81,864.

(4)

Regulatory Reviews  
The LIHTC properties are not currently subject to regulatory review.

(5)

LIHTC investments which Exceed 10% of Total Admitted Assets  
The carrying value of the Company's investment in LIHTC does not exceed 10% of its admitted assets.

(6)

Recognized Impairment  
The Company did not recognize any impairment losses on its LIHTC investment during the current year.

(7)

Amount and Nature of Write-Downs or Reclassifications  
The Company did not write-down its LIHTC investment or reclassify the LIHTC during the year due to forfeiture or ineligibility of the tax credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category                                                          | Gross (Admitted & Nonadmitted) Restricted |                                                         |                                                           |                                                                |                       | 6<br>Total From Prior Year | 7<br>Increase/<br>(Decrease) (5 minus 6) |
|------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|-----------------------|----------------------------|------------------------------------------|
|                                                                                    | Current Year                              |                                                         |                                                           |                                                                |                       |                            |                                          |
|                                                                                    | 1<br>Total General Account (G/A)          | 2<br>G/A Supporting Protected Cell Account Activity (a) | 3<br>Total Protected Call Account (S/A) Restricted Assets | 4<br>Protected Cell Account Assets Supporting G/A Activity (b) | 5<br>Total (1 plus 3) |                            |                                          |
| a. Subject to contractual obligation for which liability is not shown              | \$ 0                                      | \$ 0                                                    | \$ 0                                                      | \$ 0                                                           | \$ 0                  | \$ 0                       | \$ 0                                     |
| b. Collateral held under security lending arrangements                             | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| c. Subject to repurchase agreements                                                | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| d. Subject to reverse repurchase agreements                                        | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| e. Subject to dollar repurchase agreements                                         | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| f. Subject to dollar reverse repurchase agreements                                 | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| g. Placed under option contracts                                                   | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| h. Letter stock or securities restricted as to sale – excluding FHLB capital stock | 81,864                                    | 0                                                       | 0                                                         | 0                                                              | 81,864                | 93,840                     | (11,976)                                 |
| i. FHLB capital stock                                                              | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| j. On deposit with states                                                          | 8,531,146                                 | 0                                                       | 0                                                         | 0                                                              | 8,531,146             | 8,540,367                  | (9,221)                                  |
| k. On deposit with other regulatory bodies                                         | 500,037                                   | 0                                                       | 0                                                         | 0                                                              | 500,037               | 500,040                    | (3)                                      |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| m. Pledged as collateral not captured in other categories                          | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| n. Other restricted assets                                                         | 0                                         | 0                                                       | 0                                                         | 0                                                              | 0                     | 0                          | 0                                        |
| o. Total Restricted Assets                                                         | \$ 9,113,047                              | \$ 0                                                    | \$ 0                                                      | \$ 0                                                           | \$ 9,113,047          | \$ 9,134,247               | \$ (21,200)                              |

| Restricted Asset Category                                                          | Current Year                      |                                            |                                                               |                                                  |
|------------------------------------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------------------------------------------------------|--------------------------------------------------|
|                                                                                    | 8<br>Total Nonadmitted Restricted | 9<br>Total Admitted Restricted (5 minus 8) | Percentage                                                    |                                                  |
|                                                                                    |                                   |                                            | 10                                                            | 11                                               |
|                                                                                    |                                   |                                            | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown              | \$ 0                              | \$ 0                                       | 0.0%                                                          | 0.0%                                             |
| b. Collateral held under security lending arrangements                             | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| c. Subject to repurchase agreements                                                | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| d. Subject to reverse repurchase agreements                                        | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| e. Subject to dollar repurchase agreements                                         | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| f. Subject to dollar reverse repurchase agreements                                 | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| g. Placed under option contracts                                                   | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| h. Letter stock or securities restricted as to sale – excluding FHLB capital stock | 0                                 | 81,864                                     | 0.4%                                                          | 0.4%                                             |
| i. FHLB capital stock                                                              | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| j. On deposit with states                                                          | 0                                 | 8,531,146                                  | 44.5%                                                         | 44.5%                                            |
| k. On deposit with other regulatory bodies                                         | 0                                 | 500,037                                    | 2.6%                                                          | 2.6%                                             |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| m. Pledged as collateral not captured in other categories                          | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| n. Other restricted assets                                                         | 0                                 | 0                                          | 0.0%                                                          | 0.0%                                             |
| o. Total Restricted Assets                                                         | \$ 0                              | \$ 9,113,047                               | 47.5%                                                         | 47.5%                                            |

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

- (2)

Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)  
The Company has no other assets pledged as collateral not captured in other categories.
- (3)

Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)  
The Company has no other restricted assets.
- (4)

Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements  
Not applicable
- 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  
Not applicable
- P.

Short Sales  
Not applicable
- Q.

Prepayment Penalty and Acceleration Fees  
Not applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A.

Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership  
The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.
- B.

Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies  
The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships, and Limited Liability Companies during the statement periods.

Note 7 – Investment Income

No investment income was excluded from surplus.

Note 8 – Derivative Instruments

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

Note 9 – Income Taxes

- A.

Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

|                                                                          | 2019          |              |                         | 2018          |              |                         | Change                     |                           |                         |
|--------------------------------------------------------------------------|---------------|--------------|-------------------------|---------------|--------------|-------------------------|----------------------------|---------------------------|-------------------------|
|                                                                          | 1<br>Ordinary | 2<br>Capital | 3<br>(Col 1+2)<br>Total | 4<br>Ordinary | 5<br>Capital | 6<br>(Col 4+5)<br>Total | 7<br>(Col 1-4)<br>Ordinary | 8<br>(Col 2-5)<br>Capital | 9<br>(Col 7+8)<br>Total |
| a. Gross deferred tax assets                                             | \$ 0          | \$ 5,049     | \$ 5,049                | \$ 0          | \$ 5,305     | \$ 5,305                | \$ 0                       | \$ (256)                  | \$ (256)                |
| b. Statutory valuation allowance adjustment                              | 0             | 0            | 0                       | 0             | 0            | 0                       | 0                          | 0                         | 0                       |
| c. Adjusted gross deferred tax assets (1a-1b)                            | \$ 0          | \$ 5,049     | \$ 5,049                | \$ 0          | \$ 5,305     | \$ 5,305                | \$ 0                       | \$ (256)                  | \$ (256)                |
| d. Deferred tax assets nonadmitted                                       | 0             | 0            | 0                       | 0             | 0            | 0                       | 0                          | 0                         | 0                       |
| e. Subtotal net admitted deferred tax asset (1c-1d)                      | \$ 0          | \$ 5,049     | \$ 5,049                | \$ 0          | \$ 5,305     | \$ 5,305                | \$ 0                       | \$ (256)                  | \$ (256)                |
| f. Deferred tax liabilities                                              | 0             | 0            | 0                       | 0             | 0            | 0                       | 0                          | 0                         | 0                       |
| g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f) | \$ 0          | \$ 5,049     | \$ 5,049                | \$ 0          | \$ 5,305     | \$ 5,305                | \$ 0                       | \$ (256)                  | \$ (256)                |

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No. 101

|                                                                                                                                                                                                                  | 2019          |              |                         | 2018          |              |                         | Change                     |                           |                         |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--------------|-------------------------|---------------|--------------|-------------------------|----------------------------|---------------------------|-------------------------|
|                                                                                                                                                                                                                  | 1<br>Ordinary | 2<br>Capital | 3<br>(Col 1+2)<br>Total | 4<br>Ordinary | 5<br>Capital | 6<br>(Col 4+5)<br>Total | 7<br>(Col 1-4)<br>Ordinary | 8<br>(Col 2-5)<br>Capital | 9<br>(Col 7+8)<br>Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                                  | \$ 0          | \$ 0         | \$ 0                    | \$ 0          | \$ 0         | \$ 0                    | \$ 0                       | \$ 0                      | \$ 0                    |
| b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below) | 0             | 5,049        | 5,049                   | 0             | 5,305        | 5,305                   | 0                          | (256)                     | (256)                   |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date                                                                                                                   | 0             | 5,049        | 5,049                   | 0             | 5,305        | 5,305                   | 0                          | (256)                     | (256)                   |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold                                                                                                                                           |               |              | 2,876,115               |               |              | 2,818,223               |                            |                           | 57,892                  |
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities                                                            | 0             | 0            | 0                       | 0             | 0            | 0                       | 0                          | 0                         | 0                       |
| d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))                                                                                                                 | \$ 0          | \$ 5,049     | \$ 5,049                | \$ 0          | \$ 5,305     | \$ 5,305                | \$ 0                       | \$ (256)                  | \$ (256)                |

3. Other Admissibility Criteria

|                                                                                                                     | 2019          | 2018          |
|---------------------------------------------------------------------------------------------------------------------|---------------|---------------|
| a. Ratio percentage used to determine recovery period and threshold limitation amount                               | 21,706.0%     | 24,124.0%     |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | \$ 19,174,102 | \$ 18,788,153 |

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

|                                                                                                                              | 2019          |              | 2018          |              | Change                      |                            |
|------------------------------------------------------------------------------------------------------------------------------|---------------|--------------|---------------|--------------|-----------------------------|----------------------------|
|                                                                                                                              | 1<br>Ordinary | 2<br>Capital | 3<br>Ordinary | 4<br>Capital | 5<br>(Col. 1-3)<br>Ordinary | 6<br>(Col. 2-4)<br>Capital |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                               | \$ 0          | \$ 5,049     | \$ 0          | \$ 5,305     | \$ 0                        | \$ (256)                   |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies                  | 0.0%          | 0.0%         | 0.0%          | 0.0%         | 0.0%                        | 0.0%                       |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)                                                                  | \$ 0          | \$ 5,049     | \$ 0          | \$ 5,305     | \$ 0                        | \$ (256)                   |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0.0%          | 16.0%        | 0.0%          | 17.0%        | 0.0%                        | (1.0)%                     |

(b) Does the company's tax planning strategies include the use of reinsurance? NO

NOTES TO FINANCIAL STATEMENTS

B. Deferred Tax Liabilities Not Recognized  
The Company has recognized all deferred tax liabilities.

C. Current and Deferred Income Taxes

1. Current Income Tax

|                                               | 1         | 2         | 3                   |
|-----------------------------------------------|-----------|-----------|---------------------|
|                                               | 2019      | 2018      | (Col 1-2)<br>Change |
| a. Federal                                    | \$ 78,937 | \$ 52,840 | \$ 26,097           |
| b. Foreign                                    | \$ 0      | \$ 0      | \$ 0                |
| c. Subtotal                                   | \$ 78,937 | \$ 52,840 | \$ 26,097           |
| d. Federal income tax on net capital gains    | \$ 0      | \$ 0      | \$ 0                |
| e. Utilization of capital loss carry-forwards | \$ 0      | \$ 0      | \$ 0                |
| f. Other                                      | \$ 0      | \$ 0      | \$ 0                |
| g. Federal and Foreign income taxes incurred  | \$ 78,937 | \$ 52,840 | \$ 26,097           |

2. Deferred Tax Assets

|                                                                   | 1        | 2        | 3                   |
|-------------------------------------------------------------------|----------|----------|---------------------|
|                                                                   | 2019     | 2018     | (Col 1-2)<br>Change |
| a. Ordinary:                                                      |          |          |                     |
| 1. Discounting of unpaid losses                                   | \$ 0     | \$ 0     | \$ 0                |
| 2. Unearned premium reserve                                       | 0        | 0        | 0                   |
| 3. Policyholder reserves                                          | 0        | 0        | 0                   |
| 4. Investments                                                    | 0        | 0        | 0                   |
| 5. Deferred acquisition costs                                     | 0        | 0        | 0                   |
| 6. Policyholder dividends accrual                                 | 0        | 0        | 0                   |
| 7. Fixed assets                                                   | 0        | 0        | 0                   |
| 8. Compensation and benefits accrual                              | 0        | 0        | 0                   |
| 9. Pension accrual                                                | 0        | 0        | 0                   |
| 10. Receivables - nonadmitted                                     | 0        | 0        | 0                   |
| 11. Net operating loss carry-forward                              | 0        | 0        | 0                   |
| 12. Tax credit carry-forward                                      | 0        | 0        | 0                   |
| 13. Other (items <=5% and >5% of total ordinary tax assets)       | 0        | 0        | 0                   |
| Other (items listed individually >5%of total ordinary tax assets) |          |          | 0                   |
| 99. Subtotal                                                      | \$ 0     | \$ 0     | \$ 0                |
| b. Statutory valuation allowance adjustment                       | 0        | 0        | 0                   |
| c. Nonadmitted                                                    | 0        | 0        | 0                   |
| d. Admitted ordinary deferred tax assets (2a99-2b-2c)             | \$ 0     | \$ 0     | \$ 0                |
| e. Capital:                                                       |          |          |                     |
| 1. Investments                                                    | \$ 5,049 | \$ 5,305 | \$ (256)            |
| 2. Net capital loss carry-forward                                 | 0        | 0        | 0                   |
| 3. Real estate                                                    | 0        | 0        | 0                   |
| 4. Other (items <=5% and >5% of total capital tax assets)         | 0        | 0        | 0                   |
| Other (items listed individually >5% of total capital tax assets) |          |          | 0                   |
| 99. Subtotal                                                      | \$ 5,049 | \$ 5,305 | \$ (256)            |
| f. Statutory valuation allowance adjustment                       | 0        | 0        | 0                   |
| g. Nonadmitted                                                    | 0        | 0        | 0                   |
| h. Admitted capital deferred tax assets (2e99-2f-2g)              | 5,049    | 5,305    | (256)               |
| i. Admitted deferred tax assets (2d+2h)                           | \$ 5,049 | \$ 5,305 | \$ (256)            |

3. Deferred Tax Liabilities

|                                                                         | 1        | 2        | 3                   |
|-------------------------------------------------------------------------|----------|----------|---------------------|
|                                                                         | 2019     | 2018     | (Col 1-2)<br>Change |
| a. Ordinary:                                                            |          |          |                     |
| 1. Investments                                                          | \$ 0     | \$ 0     | \$ 0                |
| 2. Fixed assets                                                         | 0        | 0        | 0                   |
| 3. Deferred and uncollected premium                                     | 0        | 0        | 0                   |
| 4. Policyholder reserves                                                | 0        | 0        | 0                   |
| 5. Other (items <=5% and >5% of total ordinary tax liabilities)         | 0        | 0        | 0                   |
| Other (items listed individually >5% of total ordinary tax liabilities) |          |          | 0                   |
| 99. Subtotal                                                            | \$ 0     | \$ 0     | \$ 0                |
| b. Capital:                                                             |          |          |                     |
| 1. Investments                                                          | \$ 0     | \$ 0     | \$ 0                |
| 2. Real estate                                                          | 0        | 0        | 0                   |
| 3. Other (Items <=5% and >5% of total capital tax liabilities)          | 0        | 0        | 0                   |
| Other (items listed individually >5% of total capital tax liabilities)  |          |          | 0                   |
| 99. Subtotal                                                            | \$ 0     | \$ 0     | \$ 0                |
| c. Deferred tax liabilities (3a99+3b99)                                 | \$ 0     | \$ 0     | \$ 0                |
| 4. Net Deferred Tax Assets/Liabilities (2i – 3c)                        | \$ 5,049 | \$ 5,305 | \$ (256)            |

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

|                                           | Amount    | Effective Tax Rate (%) |
|-------------------------------------------|-----------|------------------------|
| <b>Permanent Differences:</b>             |           |                        |
| Provision computed at statutory rate      | \$ 97,626 | 21.0%                  |
| Change in nonadmitted assets              |           | %                      |
| Proration of tax exempt investment income | 6,061     | 1.3%                   |
| Tax exempt income deduction               | (24,246)  | (5.2)%                 |
| Dividends received deduction              |           | %                      |
| Disallowed travel and entertainment       |           | %                      |
| Other permanent differences               | (248)     | %                      |
| <b>Temporary Differences:</b>             |           |                        |
| Total ordinary DTAs                       |           | %                      |
| Total ordinary DTLs                       |           | %                      |
| Total capital DTAs                        |           | %                      |
| Total capital DTLs                        |           | %                      |
| <b>Other:</b>                             |           |                        |
| Statutory valuation allowance adjustment  |           | %                      |
| Accrual adjustment – prior year           |           | %                      |
| Other                                     |           | %                      |
| Totals                                    | \$ 79,193 | 17.0%                  |
| Federal and foreign income taxes incurred | 78,937    | 17.0%                  |
| Realized capital gains (losses) tax       |           | %                      |
| Change in net deferred income taxes       | 256       | 0.1%                   |
| Total statutory income taxes              | \$ 79,193 | 17.0%                  |

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:  
At December 31, 2019, the Company had no operating loss carryforwards.
2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses:

| Year                  | Amounts  |
|-----------------------|----------|
| Current Year          | \$52,770 |
| First Preceding Year  | \$32,295 |
| Second Preceding Year | \$0      |

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code  
The Company had no protective tax deposits under Section 6603 of the Internal Revenue Code.

NOTES TO FINANCIAL STATEMENTS

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:

- AAG Insurance Agency, Inc.  
ABA Insurance Services, Inc.  
American Empire Insurance Company  
American Empire Surplus Lines Insurance Company  
American Empire Underwriters, Inc.  
American Financial Enterprises, Inc.  
American Financial Group, Inc.  
American Highways Insurance Agency, Inc.  
American Money Management Corporation  
American Premier Underwriters, Inc.  
American Signature Underwriters, Inc.  
Annuity Investors Life Insurance Company  
APU Holding Company  
Bridgefield Casualty Insurance Company  
Bridgefield Employers Insurance Company  
Brothers Pennsylvanian Corporation  
Brothers Property Corporation  
Brothers Property Management Corporation  
Ceres Group, Inc.  
Continental General Corporation  
Crop Managers Insurance Agency, Inc.  
Dempsey & Siders Agency, Inc.  
Dixie Terminal Corporation  
Eden Park Insurance Brokers, Inc.  
Explorer RV Insurance Agency, Inc.  
Farmers Crop Insurance Alliance, Inc.  
FCIA Management Company, Inc.  
GAI Insurance Company, Ltd.  
GAI Mexico Holdings, LLC  
GAI Warranty Company  
GAI Warranty Company of Florida  
GALIC Brothers, Inc.  
Global Premier Finance Company  
Great American Advisors, Inc.  
Great American Agency of Texas, Inc.  
Great American Alliance Insurance Company  
Great American Assurance Company  
Great American Casualty Insurance Company  
Great American Contemporary Insurance Company  
Great American E & S Insurance Company  
Great American Fidelity Insurance Company  
Great American Financial Resources, Inc.  
Great American Holding, Inc.  
Great American Insurance Agency, Inc.  
Great American Insurance Company  
Great American Insurance Company of New York
- Great American Life Insurance Company  
Great American Lloyd's, Inc.  
Great American Management Services, Inc.  
Great American Protection Insurance Company  
Great American Re Inc.  
Great American Security Insurance Company  
Great American Spirit Insurance Company  
Great American Underwriters Insurance Company  
Hangar Acquisition Corp.  
Hudson Indemnity, Ltd.  
Key Largo Group, Inc.  
Lehigh Valley Railroad Company  
Magnolia Alabama Holdings, Inc.  
Manhattan National Holding Corporation  
Manhattan National Life Insurance Company  
Mid-Continent Assurance Company  
Mid-Continent Casualty Company  
Mid-Continent Excess and Surplus Insurance Company  
Mid-Continent Specialty Insurance Services, Inc.  
National Interstate Corporation  
National Interstate Insurance Agency, Inc.  
National Interstate Insurance Company  
National Interstate Insurance Company of Hawaii, Inc.  
Oklahoma Surety Company  
One East Fourth, Inc.  
Owasco River Railway, Inc. (The)  
PCC Technical Industries, Inc.  
Penn Towers, Inc.  
Pioneer Carpet Mills, Inc.  
Premier Lease & Loan Services Insurance Agency, Inc.  
Premier Lease & Loan Services of Canada, Inc.  
Professional Risk Brokers, Inc.  
QQAgency of Texas, Inc.  
Republic Indemnity Company of America  
Republic Indemnity Company of California  
Risico Management Corporation  
Safety Claims & Litigation Services, LLC  
Safety, Claims and Litigation Services, LLC  
Skipjack Marina Corp.  
Summit Consulting, LLC  
Summit Holding Southeast, Inc.  
TEJ Holdings, Inc.  
Three East Fourth, Inc.  
TransProtection Service Company  
Triumphe Casualty Company  
Vanliner Insurance Company

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:  
Pursuant to the tax allocation agreement, the Company's tax expense will be determined based upon its inclusion in the consolidated tax return of American Financial Group, Inc. ("AFG") and its includable subsidiaries. Estimated payments are to be made quarterly during the year. Following year-end, additional settlements will be made on the original due date of the return and, when extended, at the time the return is filed. The method of allocation among the companies under the agreement is based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

G. Federal or Foreign Federal Income Tax Loss Contingencies:  
The Company does not have any tax loss contingencies.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA  
The Company has no liability under the Repatriation Transition Tax.

I. Alternative Minimum Tax Credit  
The Company has no AMT credit.

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

- A. Nature of the Relationship Involved  
The Company is an indirect 100% owned subsidiary of AFG; 100% of the outstanding common stock of the Company is directly owned by Great American Insurance Company ("GAIC") (See Schedule Y, Part 1, Organizational Chart).
- B. and C. Transactions  
The Company had no transactions with any affiliate exceeding ½ of 1% of its total admitted assets.
- D. Amounts Due From or To Related Parties  
None
- E. Guarantees or Undertakings  
The Company has not made any guarantees or undertakings for the benefit of an affiliate which result in a material contingent exposure of the Company's or any affiliated insurer's assets or liabilities.

NOTES TO FINANCIAL STATEMENTS

- F.

Material Management or Service Contracts and Cost-Sharing Arrangements

The Company and affiliated insurance companies have contracts with American Money Management Corporation ("AMMC") (an affiliate) which, subject to the direction of the Finance Committees of the companies, provide for management and accounting services related to the investment portfolios.

Certain administrative, consultative, printing, office duplicating, telecommunications, purchasing, personnel, data processing, and other services are provided under a General Services Agreement between the Company and insurance and non-insurance affiliates for which actual costs are allocated on the basis of usage.

Certain administrative, management, accounting, data processing, underwriting, claim, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or insurance affiliates.
- G.

Nature of the Control Relationship

The Company is an indirect 100% owned subsidiary of AFG; 100% of the outstanding common stock of the Company is directly owned by GAIC (See Schedule Y, Part 1, Organizational Chart).
- H.

Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

The Company does not own any shares, directly or indirectly, of an upstream intermediate or ultimate parent.
- I.

Investments in SCA that Exceed 10% of Admitted Assets

The Company does not have any investment in affiliates.
- J.

Investments in Impaired SCAs

Not applicable
- K.

Investment in Foreign Insurance Subsidiary

Not applicable
- L.

Investment in Downstream Noninsurance Holding Company

Not applicable
- M.

All SCA Investments

Not applicable
- N.

Investment in Insurance SCAs

Not applicable
- O.

SCA or SSAP 48 Entity Loss Tracking

Not applicable

Note 11 – Debt

- A.

Debt, Including Capital Notes

The Company does not have any outstanding liability for borrowed money.
- 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

The Company does not have any direct employees and therefore does not have any employee retirement, deferred compensation, postemployment or other postretirement benefit plans.

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

- (1)

Number of Share and Par or State Value of Each Class

The Company has 15,000 shares of common stock authorized, issued, and outstanding with a par value of \$234.00.
- (2)

Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.
- (3)

Dividend Restrictions

The maximum amount of dividends or distributions which may be paid to stockholders by property/casualty insurance companies domiciled in the State of Ohio without (i) prior approval or (ii) expiration of a 30 day waiting period without disapproval of the Director of Insurance is the greater of net income or 10% of policyholders' surplus as of the preceding December 31, but only to the extent of earned surplus as of the preceding December 31. The maximum amount of ordinary dividends or distributions, which may be paid in 2020 based on policyholders' surplus, is \$1,917,915.
- (4)

Dates and Amounts of Dividends Paid

The Company did not pay any dividends to its Parent during the current year.
- (5)

Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (3) above, there are no specific restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6)

Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions placed on the Company's unassigned surplus.
- (7)

Amount of Advances to Surplus not Repaid

Not applicable
- (8)

Amount of Stock Held for Special Purposes

No stock of the Company or its affiliates is held by it for special purposes.

NOTES TO FINANCIAL STATEMENTS

- (9)

Reasons for Changes in Balance of Special Surplus Funds from Prior Period  
The Company does not have any special surplus funds.
- (10)

The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$0.
- (11)

The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations  
The Company does not have any surplus debentures or similar obligations.
- (12)

The impact of any restatement due to prior quasi-reorganizations is as follows  
Not applicable
- (13)

Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization  
Not applicable

Note 14 – Liabilities, Contingencies and Assessments

- A.

Contingent Commitments  
The Company does not have any contingent commitments.
- B.

Assessments  
The Company has received notifications of insolvency of a number of insurance companies. It is expected that these insolvencies will result in guaranty fund assessments against the Company at some future date. The Company does not have any accrual for these assessments, as a result of its pooling agreement (See Note 26).
- C.

Gain Contingencies  
The Company does not have any gain contingencies.
- D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits:

|                                                                          |        |
|--------------------------------------------------------------------------|--------|
|                                                                          | Direct |
| Claims related ECO and bad faith losses paid during the reporting period | \$ 0   |

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period:

|                    |                     |                      |                       |                             |
|--------------------|---------------------|----------------------|-----------------------|-----------------------------|
| (a)<br>0-25 Claims | (b)<br>26-50 Claims | (c)<br>51-100 Claims | (d)<br>101-500 Claims | (e)<br>More than 500 Claims |
| X                  |                     |                      |                       |                             |

Indicate whether claim count information is disclosed per claim or per claimant:

(f) Per Claim [ X ]                      (g) Per Claimant [   ]

- E.

Product Warranties  
The Company does not have any net product warranty liabilities, as a result of its pooling agreement (See Note 26).
- F.

Joint and Several Liabilities  
The Company is not a participant in any joint and several liability arrangements.
- G.

All Other Contingencies  
Various lawsuits against the Company have arisen in the ordinary course of the Company's business. The Company's management believes that contingent liabilities arising from such litigation and other matters will not have a material effect on the financial position or results of operations of the Company.

Note 15 – Leases

- A.

Lessee Operating Lease - The Company does not have any lease obligations.
- B.

Lessor Leases - The Company does not participate in any leasing activities as a lessor.

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

The Company has no financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

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

- A.

The Company did not sell any receivable balances during the current year.
- B.

Transfer and Servicing of Financial Assets – Not applicable.
- C.

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

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

The Company does not serve as administrator for uninsured accident and health plans or uninsured portions of partially insured plans.

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

The Company did not have any direct premium written by a managing general agent or third party administrator.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A. Fair Value Measurements

- (1) Fair Value Measurements at Reporting Date
- The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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

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

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

The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

The Company does not have any assets carried at fair value.

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
- The Company does not have any Level 3 securities carried at fair value.
- (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.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
- See narrative above in Note 20A (1).
- (5) Fair Value Disclosures
- Not applicable

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

The Company has no additional fair value disclosures.

C. Fair Value Level

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

| Type of Financial Instrument                      | Aggregate Fair Value | Admitted Assets | (Level 1)    | (Level 2)    | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------------------------|----------------------|-----------------|--------------|--------------|-----------|-----------------------|----------------------------------|
| U.S. Government and government agencies           | \$ 7,559,133         | \$ 7,310,494    | \$ 7,559,133 | \$ 0         | \$ 0      | \$ 0                  | \$ 0                             |
| States, municipalities and political subdivisions | \$ 5,285,826         | \$ 5,173,547    | \$ 0         | \$ 5,285,826 | \$ 0      | \$ 0                  | \$ 0                             |
| Residential MBS                                   | \$ 1,491,161         | \$ 1,488,120    | \$ 0         | \$ 1,491,161 | \$ 0      | \$ 0                  | \$ 0                             |
| Collateralized loan obligations                   | \$ 1,000,912         | \$ 1,000,070    | \$ 0         | \$ 1,000,912 | \$ 0      | \$ 0                  | \$ 0                             |
| All other bonds                                   | \$ 934,818           | \$ 921,616      | \$ 0         | \$ 934,818   | \$ 0      | \$ 0                  | \$ 0                             |
| Cash and short term                               | \$ 3,061,889         | \$ 3,061,889    | \$ 3,061,889 | \$ 0         | \$ 0      | \$ 0                  | \$ 0                             |

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

Note 21 – Other Items

- A. Unusual or Infrequent Items
- Not applicable
- B. Troubled Debt Restructuring Debtors
- Not applicable

NOTES TO FINANCIAL STATEMENTS

- C. Other Disclosures  
None
- D. Business Interruption Insurance Recoveries  
Not applicable
- E. State Transferable and Non-Transferable Tax Credits  
(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total

| Description of State Transferable and Non-Transferable Tax Credits | State | Carrying Value | Unused Amount |
|--------------------------------------------------------------------|-------|----------------|---------------|
| Renewable energy property credit                                   | NC    | \$ 0           | \$ 58,298     |
| Total                                                              |       | \$ 0           | \$ 58,298     |

- (2) Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Tax Credits  
The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.
- (3) Impairment Loss  
The Company has not recognized any impairment losses associated with its non-transferable state tax credit during the reporting period.

- (4) State Tax Credits Admitted and Nonadmitted

|                     | Total<br>Admitted | Total<br>Nonadmitted |
|---------------------|-------------------|----------------------|
| a. Transferable     | \$ 0              | \$ 0                 |
| b. Non-Transferable | \$ 0              | \$ 0                 |

- F. Subprime Mortgage-Related Risk Exposure  
(1) Description of the Subprime-Mortgage-Related Exposure and Related Risk Management Policies  
Included in determining the Company's exposure to sub-prime mortgage loans are the debt and equity securities of companies whose principal business includes the origination, securitization, providing of mortgage insurance on, investment in or management of sub-prime mortgage loans. Also included in such determination are those residential mortgage backed securities and collateral debt obligations in which the ultimate collateral supporting anticipated cash flows are sub-prime mortgage loans. In general, we limit the company's purchases of sub-prime residential mortgage backed securities to those securities with AAA ratings and whose underlying collateral is fixed-rate (as opposed to adjustable rate).  
(2) Direct Exposure Through Investments in Subprime Mortgage Loans  
The Company does not have any investments with direct exposure in subprime mortgage loans.  
(3) Direct Exposure Through Other Investments  
The Company does not have any investments with indirect exposure in subprime mortgage loans.  
(4) Underwriting Exposure to Subprime Mortgage Risk Through Mortgage Guaranty or Financial Guaranty Insurance Coverage  
The Company has no net underwriting exposure to subprime mortgage risk through Mortgage Guaranty coverage, Financial Guaranty coverage, Directors and Officers liability coverage, or Errors and Omissions liability coverage, as a result of its pooling agreement (See Note 26).
- G. Insurance-Linked Securities (ILS) Contracts  
Not applicable
- H. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy  
Not applicable

Note 22 – Events Subsequent

There have not been any events subsequent to December 31, 2019, which may have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

- A. Unsecured Reinsurance Recoverables  
  
The Company has an unsecured aggregate reinsurance recoverable due from its Parent that exceeds 3% of its policyholders’ surplus, as a result of its intercompany reinsurance pooling agreement, as shown in the following table:

|                                  | NAIC Group<br>Code | FEIN       | Unsecured<br>Recoverables |
|----------------------------------|--------------------|------------|---------------------------|
| Great American Insurance Company | 0084               | 31-0501234 | \$ 957,261,017            |

- B. Reinsurance Recoverable in Dispute  
The Company does not have any reinsurance recoverables in dispute.

NOTES TO FINANCIAL STATEMENTS

- C. Reinsurance Assumed and Ceded

(1) Maximum Amount of Return Commission

The Company's maximum amount of return commission due as a result of cancellation as of December 31, 2019, of all reinsurance agreements would be:

|               | Assumed Reinsurance |                   | Ceded Reinsurance |                   | Net              |                   |
|---------------|---------------------|-------------------|-------------------|-------------------|------------------|-------------------|
|               | Premium Reserve     | Commission Equity | Premium Reserve   | Commission Equity | Premium Reserve  | Commission Equity |
| a. Affiliates | \$ 0                | \$ 0              | \$ 283,041,336    | \$ 0              | \$ (283,041,336) | \$ 0              |
| b. All Other  | 54,909              | 0                 | 0                 | 0                 | 54,909           | 0                 |
| c. Total      | \$ 54,909           | \$ 0              | \$ 283,041,336    | \$ 0              | \$ (282,986,427) | \$ 0              |

|                                     |                |
|-------------------------------------|----------------|
| d. Direct Unearned Premium Reserves | \$ 282,986,427 |
|-------------------------------------|----------------|

(2) Additional or Return Commission

|                                         | Direct        | Assumed | Ceded         | Net  |
|-----------------------------------------|---------------|---------|---------------|------|
| a. Contingent commission                | \$ 18,003,533 | \$ 0    | \$ 18,003,533 | \$ 0 |
| b. Sliding scale adjustments            | 0             | 0       | 0             | 0    |
| c. Other profit commission arrangements | 0             | 0       | 0             | 0    |
| d. Total                                | \$ 18,003,533 | \$ 0    | \$ 18,003,533 | \$ 0 |

(3) Types of Risks Attributed to Protected Cell

The Company does not have any protected cells.
- D. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during the current year.
- E. Commutation of Ceded Reinsurance

The Company was not involved in commutation of ceded reinsurance during the current year.
- F. Retroactive Reinsurance

The Company has no retroactive reinsurance agreements in force, as a result of its pooling agreement (See Note 26).
- G. Reinsurance Accounted for as a Deposit

The Company was not involved in any reinsurance agreements requiring deposit accounting.
- H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

The Company has not entered into any property and casualty run-off agreements.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not have any accrued retrospectively rated contracts reported as admitted assets, as a result of its pooling agreement (See Note 26).

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

The Company has no net loss and loss adjustment expense reserves, as a result of its pooling agreement (See Note 26).

Note 26 – Intercompany Pooling Arrangements

- A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

The Company and certain affiliates maintain a reinsurance pooling agreement with GAIC. The effect of the pooling agreement is to transfer all direct and assumed insurance liabilities of the participating companies to GAIC. GAIC retains 100% of the pooled business, as illustrated below:

|                                                 | NAIC Company Code | Pooling Percentage |
|-------------------------------------------------|-------------------|--------------------|
| <u>Lead Entity and all Affiliated Entities</u>  |                   |                    |
| Great American Insurance Company                | 16691             | 100.0%             |
| American Empire Insurance Company               | 37990             | 0%                 |
| American Empire Surplus Lines Insurance Company | 35351             | 0%                 |
| Great American Alliance Insurance Company       | 26832             | 0%                 |
| Great American Assurance Company                | 26344             | 0%                 |
| Great American Casualty Insurance Company       | 39896             | 0%                 |
| Great American Contemporary Insurance Company   | 10646             | 0%                 |
| Great American E & S Insurance Company          | 37532             | 0%                 |
| Great American Fidelity Insurance Company       | 41858             | 0%                 |
| Great American Insurance Company of New York    | 22136             | 0%                 |
| Great American Protection Insurance Company     | 38580             | 0%                 |
| Great American Security Insurance Company       | 31135             | 0%                 |
| Great American Spirit Insurance Company         | 33723             | 0%                 |
- B. Description of Lines and Types of Business Subject to the Pooling Agreement

All lines of business are subject to the pooling agreement.

NOTES TO FINANCIAL STATEMENTS

- C. Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement  
GAIC's net underwriting results are determined after making cessions to various other affiliated and non-affiliated reinsurers under terms of other reinsurance agreements. These cessions are made subsequent to the pooling of business from the pool members to GAIC.
- D. Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers  
GAIC is party to reinsurance agreements with affiliated and non-affiliated reinsurers covering business subject to the pooling agreement. GAIC has a contractual right of recovery under such reinsurance agreements.
- E. Explanation of Discrepancies Between Entries of Pooled Business  
There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the Company and the corresponding entries on the assumed and ceded reinsurance schedules of other pool participants.
- F. Description of Intercompany Sharing  
The Provision for Reinsurance (Schedule F, Part 3) is recorded by GAIC and is not shared with the other pool participants. Uncollectible reinsurance balances which are written off are subject to the terms of the pooling agreement.
- G. Amounts Due To/From Lead Entity and all Affiliated Entities Participating in the Intercompany Pool  
As of December 31, 2019, there are no amounts outstanding that are due to/from GAIC and all other pooling participants as a result of the pooling agreement.

**Note 27 – Structured Settlements**

The Company does not purchase annuities for which the claimant is payee but for which the Company is contingently liable.

**Note 28 – Health Care Receivables**

Not applicable

**Note 29 – Participating Policies**

Not applicable

**Note 30 – Premium Deficiency Reserves**

As of December 31 of the current year, the Company does not have any premium deficiency reserves.

1. Liability carried for premium deficiency reserve: 

\$0
2. Date of most recent evaluation of this liability: 

December 31, 2019
3. Was anticipated investment income utilized in the calculation? 

Yes [ ] No [ X ]

**Note 31 – High Deductibles**

The Company's high deductible balances are carried on GAIC, as a result of its pooling agreement (See Note 26).

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

The Company does not discount liabilities for unpaid losses or unpaid loss adjustment expenses.

**Note 33 – Asbestos/Environmental Reserves**

The Company does not have any net exposure for asbestos or environmental claims, as a result of its pooling agreement (See Note 26).

**Note 34 – Subscriber Savings Accounts**

Not applicable

**Note 35 – Multiple Peril Crop Insurance**

The Company has no net exposure for multiple peril crop insurance, as a result of its pooling agreement (See Note 26).

**Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [ X ]    No [   ]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [ X ]    No [   ]    N/A [   ]

1.3

State regulating?    Ohio

1.4

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

Yes [ X ]    No [   ]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0001042046

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

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

3.2

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

3.3

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).

02/26/2018

3.4

By what department or departments?  
Ohio Department of Insurance

3.5

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 ]

3.6

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

Yes [   ]    No [   ]    N/A [ X ]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [ X ]    No [   ]

4.12

renewals?

Yes [ X ]    No [   ]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [   ]    No [ X ]

4.22

renewals?

Yes [   ]    No [ X ]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [   ]    No [ X ]

5.2

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

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

6.1

Has the 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 ]

6.2

If yes, give full information:  
Not applicable

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [   ]    No [ X ]

7.2

If yes,

7.21

State the percentage of foreign control

0.0%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

|             |                |
|-------------|----------------|
| 1           | 2              |
| Nationality | Type of Entity |
|             |                |

8.1

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

Yes [   ]    No [ X ]

8.2

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

8.3

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

Yes [ X ]    No [   ]

8.4

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

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

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Ernst & Young LLP, 221 East 4th Street, Suite 2900, Cincinnati, OH 45202

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [   ]    No [ X ]

10.2

If the response to 10.1 is yes, provide information related to this exemption:  
Not applicable

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [   ]    No [ X ]

10.4

If the response to 10.3 is yes, provide information related to this exemption:  
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [ ☐ ]    No [ ☒ ]    N/A [ ☐ ]

10.6

If the response to 10.5 is no or n/a, please explain:  
The Audit Committee of American Financial Group, Inc., the Company's SOX compliant ultimate parent, is deemed to serve as the Company's Audit Committee for the purposes of compliance with Ohio insurance law.

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Lisa A. Hays, FCAS, MAAA, Vice President and Actuary of the Company, 301 East Fourth Street, Cincinnati, OH 45202

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [ ☐ ]    No [ ☒ ]

12.11

Name of real estate holding company

Not applicable

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$

0

12.2

If yes, provide explanation  
Not applicable

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [ ☐ ]    No [ ☐ ]

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [ ☐ ]    No [ ☐ ]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☐ ]

14.1

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.

14.11

If the response to 14.1 is no, please explain:  
Not applicable

14.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]    No [ ☒ ]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).  
Not applicable

14.3

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

Yes [ ☐ ]    No [ ☒ ]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).  
Not applicable

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [ ☐ ]    No [ ☒ ]

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

|                                                   |                                 |                                                     |        |
|---------------------------------------------------|---------------------------------|-----------------------------------------------------|--------|
| 1                                                 | 2                               | 3                                                   | 4      |
| American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Circumstances That Can Trigger the Letter of Credit | Amount |
|                                                   |                                 |                                                     | \$     |

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes [ ☒ ]    No [ ☐ ]

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [ ☒ ]    No [ ☐ ]

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [ ☒ ]    No [ ☐ ]

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [ ☐ ]    No [ ☒ ]

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$

0

20.12

To stockholders not officers

\$

0

20.13

Trustees, supreme or grand (Fraternal only)

\$

0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$

0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes [ ☐ ]    No [ ☒ ]

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$

0

21.22

Borrowed from others

\$

0

21.23

Leased from others

\$

0

21.24

Other

\$

0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [ ☐ ]    No [ ☒ ]

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$

0

22.22

Amount paid as expenses

\$

0

22.23

Other amounts paid

\$

0

23.1

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

Yes [ ☐ ]    No [ ☒ ]

23.2

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

\$

0

15.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:  
Not applicable

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).  
The Company does not engage in securities lending.

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$81,864

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$8,531,146

25.29

On deposit with other regulatory bodies

\$500,037

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description                | 3<br>Amount |
|----------------------------|---------------------------------|-------------|
| Partnership limitation     | Georgia Tax Credit Fund GA, LLC | \$81.864    |

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☒

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3

Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?

Yes ☐ No ☐

26.4

If the response to 26.3 is yes, does the reporting entity utilize:

26.41

Special accounting provision of SSAP No. 108

Yes ☐ No ☐

26.42

Permitted accounting practice

Yes ☐ No ☐

26.43

Other accounting guidance

Yes ☐ No ☐

26.5

By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

Yes ☐ No ☐

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

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 ☐

28.01

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

| 1<br>Name of Custodian(s)   | 2<br>Custodian's Address          |
|-----------------------------|-----------------------------------|
| The Bank of New York Mellon | 1 Wall Street, New York, NY 10286 |

28.02

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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

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

28.05

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

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

28.0597

For those firms/individuals listed in the table for Question 28.05, 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 ☒

28.0598

For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes ☐ No ☒

28.06

For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

29.1

Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

Yes ☐ No ☒

29.2

If yes, complete the following schedule:

|               |                     |                              |
|---------------|---------------------|------------------------------|
| 1             | 2                   | 3                            |
| CUSIP         | Name of Mutual Fund | Book/Adjusted Carrying Value |
|               |                     | \$                           |
| 29.2999 TOTAL |                     | \$ 0                         |

29.3

For each mutual fund listed in the table above, complete the following schedule:

|                                        |                                                |                                                                                  |                   |
|----------------------------------------|------------------------------------------------|----------------------------------------------------------------------------------|-------------------|
| 1                                      | 2                                              | 3                                                                                | 4                 |
| Name of Mutual Fund (from above table) | Name of Significant Holding of the Mutual Fund | Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | Date of Valuation |
|                                        |                                                | \$                                                                               |                   |

30.

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

|      |                            |               |                                                                           |            |
|------|----------------------------|---------------|---------------------------------------------------------------------------|------------|
|      | 1                          | 2             | 3                                                                         |            |
|      | Statement (Admitted) Value | Fair Value    | Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |            |
| 30.1 | Bonds                      | \$ 15,893,847 | \$ 16,271,850                                                             | \$ 378,003 |
| 30.2 | Preferred Stocks           | \$ 0          | \$ 0                                                                      | \$ 0       |
| 30.3 | Totals                     | \$ 15,893,847 | \$ 16,271,850                                                             | \$ 378,003 |

30.4

Describe the sources or methods utilized in determining the fair values:

Fair values for bonds and preferred stocks are determined by internal investment professionals at American Money Management Corporation (the manager of the Company's investment portfolio) using data from nationally recognized pricing services, broker quotes and available trade information. When data from these sources is not available (typically less than 1% of the portfolio), prices are developed internally by the investment professionals using widely published indices (as benchmarks), interest rates, issuer spreads, credit quality of the specific issuer and general economic conditions.

31.1

Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

Yes ☒ No ☐

31.2

If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes ☐ No ☒

31.3

If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

For the securities that were priced using broker prices, American Money Management Corporation obtains data from brokers that are familiar with the securities being priced and the markets in which they trade.

32.1

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

Yes ☒ No ☐

32.2

If no, list exceptions:

Not applicable

33.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a.

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes ☐ No ☒

34.

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

a.

The security was purchased prior to January 1, 2018.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d.

The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes ☐ No ☒

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

35.

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

a.

The shares were purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

Yes

[ ]

No

[ X ]

OTHER

36.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$0

36.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|-----------|------------------|
|           | \$0              |

37.1

Amount of payments for legal expenses, if any?

\$0

37.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|-----------|------------------|
|           | \$0              |

38.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$0

38.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|-----------|------------------|
|           | \$0              |

15.4

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

|      |                                                                                                                                                                                                                                                                                                                                                                                                                                      |                   |                                  |                                              |                                                                  |
|------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|----------------------------------|----------------------------------------------|------------------------------------------------------------------|
| 1.1  | Does the reporting entity have any direct Medicare Supplement Insurance in force?                                                                                                                                                                                                                                                                                                                                                    |                   | Yes [ <input type="checkbox"/> ] | No [ <input checked="" type="checkbox"/> X ] |                                                                  |
| 1.2  | If yes, indicate premium earned on U.S. business only.                                                                                                                                                                                                                                                                                                                                                                               | \$                |                                  | 0                                            |                                                                  |
| 1.3  | What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?                                                                                                                                                                                                                                                                                                                                  | \$                |                                  | 0                                            |                                                                  |
| 1.31 | Reason for excluding:<br><u>Not applicable</u>                                                                                                                                                                                                                                                                                                                                                                                       |                   |                                  |                                              |                                                                  |
| 1.4  | Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.                                                                                                                                                                                                                                                                                                                      | \$                |                                  | 0                                            |                                                                  |
| 1.5  | Indicate total incurred claims on all Medicare Supplement insurance.                                                                                                                                                                                                                                                                                                                                                                 | \$                |                                  | 0                                            |                                                                  |
| 1.6  | Individual policies:<br>Most current three years:                                                                                                                                                                                                                                                                                                                                                                                    |                   |                                  |                                              |                                                                  |
| 1.61 | Total premium earned                                                                                                                                                                                                                                                                                                                                                                                                                 | \$                |                                  | 0                                            |                                                                  |
| 1.62 | Total incurred claims                                                                                                                                                                                                                                                                                                                                                                                                                | \$                |                                  | 0                                            |                                                                  |
| 1.63 | Number of covered lives                                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                  | 0                                            |                                                                  |
|      | All years prior to most current three years:                                                                                                                                                                                                                                                                                                                                                                                         |                   |                                  |                                              |                                                                  |
| 1.64 | Total premium earned                                                                                                                                                                                                                                                                                                                                                                                                                 | \$                |                                  | 0                                            |                                                                  |
| 1.65 | Total incurred claims                                                                                                                                                                                                                                                                                                                                                                                                                | \$                |                                  | 0                                            |                                                                  |
| 1.66 | Number of covered lives                                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                  | 0                                            |                                                                  |
| 1.7  | Group policies:<br>Most current three years:                                                                                                                                                                                                                                                                                                                                                                                         |                   |                                  |                                              |                                                                  |
| 1.71 | Total premium earned                                                                                                                                                                                                                                                                                                                                                                                                                 | \$                |                                  | 0                                            |                                                                  |
| 1.72 | Total incurred claims                                                                                                                                                                                                                                                                                                                                                                                                                | \$                |                                  | 0                                            |                                                                  |
| 1.73 | Number of covered lives                                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                  | 0                                            |                                                                  |
|      | All years prior to most current three years:                                                                                                                                                                                                                                                                                                                                                                                         |                   |                                  |                                              |                                                                  |
| 1.74 | Total premium earned                                                                                                                                                                                                                                                                                                                                                                                                                 | \$                |                                  | 0                                            |                                                                  |
| 1.75 | Total incurred claims                                                                                                                                                                                                                                                                                                                                                                                                                | \$                |                                  | 0                                            |                                                                  |
| 1.76 | Number of covered lives                                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                  | 0                                            |                                                                  |
| 2.   | Health Test:                                                                                                                                                                                                                                                                                                                                                                                                                         |                   |                                  |                                              |                                                                  |
|      |                                                                                                                                                                                                                                                                                                                                                                                                                                      | 1<br>Current Year | 2<br>Prior Year                  |                                              |                                                                  |
| 2.1  | Premium Numerator                                                                                                                                                                                                                                                                                                                                                                                                                    | \$                | 0                                | \$                                           | 0                                                                |
| 2.2  | Premium Denominator                                                                                                                                                                                                                                                                                                                                                                                                                  | \$                | 0                                | \$                                           | 0                                                                |
| 2.3  | Premium Ratio (2.1/2.2)                                                                                                                                                                                                                                                                                                                                                                                                              |                   | 0.0%                             |                                              | 0.0%                                                             |
| 2.4  | Reserve Numerator                                                                                                                                                                                                                                                                                                                                                                                                                    | \$                | 0                                | \$                                           | 0                                                                |
| 2.5  | Reserve Denominator                                                                                                                                                                                                                                                                                                                                                                                                                  | \$                | 0                                | \$                                           | 0                                                                |
| 2.6  | Reserve Ratio (2.4/2.5)                                                                                                                                                                                                                                                                                                                                                                                                              |                   | 0.0%                             |                                              | 0.0%                                                             |
| 3.1  | Does the reporting entity issue both participating and non-participating policies?                                                                                                                                                                                                                                                                                                                                                   |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input checked="" type="checkbox"/> X ]                     |
| 3.2  | If yes, state the amount of calendar year premiums written on:                                                                                                                                                                                                                                                                                                                                                                       |                   |                                  |                                              |                                                                  |
| 3.21 | Participating policies                                                                                                                                                                                                                                                                                                                                                                                                               |                   |                                  | \$                                           | 0                                                                |
| 3.22 | Non-participating policies                                                                                                                                                                                                                                                                                                                                                                                                           |                   |                                  | \$                                           | 0                                                                |
| 4.   | FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:                                                                                                                                                                                                                                                                                                                                                                         |                   |                                  |                                              |                                                                  |
| 4.1  | Does the reporting entity issue assessable policies?                                                                                                                                                                                                                                                                                                                                                                                 |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ]                                  |
| 4.2  | Does the reporting entity issue non-assessable policies?                                                                                                                                                                                                                                                                                                                                                                             |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ]                                  |
| 4.3  | If assessable policies are issued, what is the extent of the contingent liability of the policyholders?                                                                                                                                                                                                                                                                                                                              |                   |                                  |                                              | 0.0%                                                             |
| 4.4  | Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.                                                                                                                                                                                                                                                                                                                      |                   |                                  | \$                                           | 0                                                                |
| 5.   | FOR RECIPROCAL EXCHANGES ONLY:                                                                                                                                                                                                                                                                                                                                                                                                       |                   |                                  |                                              |                                                                  |
| 5.1  | Does the exchange appoint local agents?                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ]                                  |
| 5.2  | If yes, is the commission paid:                                                                                                                                                                                                                                                                                                                                                                                                      |                   |                                  |                                              |                                                                  |
| 5.21 | Out of Attorney's-in-fact compensation                                                                                                                                                                                                                                                                                                                                                                                               |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ] |
| 5.22 | As a direct expense of the exchange                                                                                                                                                                                                                                                                                                                                                                                                  |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ] |
| 5.3  | What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?                                                                                                                                                                                                                                                                                                                                          |                   |                                  |                                              |                                                                  |
| 5.4  | Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?                                                                                                                                                                                                                                                                                                                               |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input type="checkbox"/> ]                                  |
| 5.5  | If yes, give full information:                                                                                                                                                                                                                                                                                                                                                                                                       |                   |                                  |                                              |                                                                  |
| 6.1  | What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?<br><u>Reinsured by Great American Insurance Company - See Note 26.</u>                                                                                                                                                                     |                   |                                  |                                              |                                                                  |
| 6.2  | Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:<br><u>Reinsured by Great American Insurance Company - See Note 26.</u> |                   |                                  |                                              |                                                                  |
| 6.3  | What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?<br><u>Reinsured by Great American Insurance Company - See Note 26.</u>                                                                                                     |                   |                                  |                                              |                                                                  |
| 6.4  | Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?                                                                                                                                                                                                           |                   |                                  | Yes [ <input type="checkbox"/> ]             | No [ <input checked="" type="checkbox"/> X ]                     |
| 6.5  | If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss:<br><u>Traditional property catastrophe reinsurance with one reinstatement is purchased at the lead pooled company level - See Note 26.</u>                                                                                                |                   |                                  |                                              |                                                                  |

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

|      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                               |                                                                               |
|------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|-------------------------------------------------------------------------------|
| 7.1  | Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 7.2  | If yes, indicate the number of reinsurance contracts containing such provisions.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <div><div></div><div>0</div></div>            |                                                                               |
| 7.3  | If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Yes [ <input type="checkbox"/> ]              | No [ <input type="checkbox"/> ]                                               |
| 8.1  | Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 8.2  | If yes, give full information<br>Not applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                               |                                                                               |
| 9.1  | Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:<br>(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;<br>(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;<br>(c) Aggregate stop loss reinsurance coverage;<br>(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;<br>(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or<br>(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity? | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 9.2  | Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:<br>(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or<br>(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.                                                                                                                                                                                                                                                                                                                                                                    | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 9.3  | If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:<br>(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;<br>(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and<br>(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                               |                                                                               |
| 9.4  | Except for transactions meeting the requirements of paragraph 37 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:<br>(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or<br>(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 9.5  | If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                               |                                                                               |
| 9.6  | The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:<br>(a) The entity does not utilize reinsurance; or,<br>(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or<br>(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 10.  | If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Yes [ <input checked="" type="checkbox"/> X ] | No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ]              |
| 11.1 | Has the reporting entity guaranteed policies issued by any other entity and now in force?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 11.2 | If yes, give full information<br>Not applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                               |                                                                               |
| 12.1 | If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:<br>12.11 Unpaid losses<br>12.12 Unpaid underwriting expenses (including loss adjustment expenses)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | \$                                            | <div><div></div><div>0</div></div>                                            |
| 12.2 | Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | \$                                            | <div><div></div><div>0</div></div>                                            |
| 12.3 | If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ] N/A [ <input type="checkbox"/> ] |
| 12.4 | If yes, provide the range of interest rates charged under such notes during the period covered by this statement:<br>12.41 From<br>12.42 To                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                               | <div><div></div><div>0.0%</div></div> <div><div></div><div>0.0%</div></div>   |
| 12.5 | Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 12.6 | If yes, state the amount thereof at December 31 of current year:<br>12.61 Letters of Credit<br>12.62 Collateral and other funds                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | \$                                            | <div><div></div><div>0</div></div> <div><div></div><div>0</div></div>         |
| 13.1 | Largest net aggregate amount insured in any one risk (excluding workers' compensation):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | \$                                            | <div><div></div><div>0</div></div>                                            |
| 13.2 | Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Yes [ <input type="checkbox"/> ]              | No [ <input checked="" type="checkbox"/> X ]                                  |
| 13.3 | State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                               | <div><div></div><div>1</div></div>                                            |

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [ ☐ ] No [ ☒ X ]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:  
Not applicable

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [ ☐ ] No [ ☐ ]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [ ☐ ] No [ ☐ ]

14.5

If the answer to 14.4 is no, please explain:  
Not applicable

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [ ☐ ] No [ ☒ X ]

15.2

If yes, give full information  
Not applicable

16.1

Does the reporting entity write any warranty business?

Yes [ ☒ X ] No [ ☐ ]

If yes, disclose the following information for each of the following types of warranty coverage:

|       |            | 1                         |          | 2                       |        | 3                         |         | 4                          |         | 5                        |         |
|-------|------------|---------------------------|----------|-------------------------|--------|---------------------------|---------|----------------------------|---------|--------------------------|---------|
|       |            | Direct Losses<br>Incurred |          | Direct Losses<br>Unpaid |        | Direct Written<br>Premium |         | Direct Premium<br>Unearned |         | Direct Premium<br>Earned |         |
| 16.11 | Home       | \$                        | 0        | \$                      | 0      | \$                        | 0       | \$                         | 0       | \$                       | 0       |
| 16.12 | Products   | \$                        | (24,704) | \$                      | 26,719 | \$                        | 36,467  | \$                         | 226,701 | \$                       | 125,627 |
| 16.13 | Automobile | \$                        | (66,468) | \$                      | 28,889 | \$                        | 132,697 | \$                         | 439,717 | \$                       | 241,219 |
| 16.14 | Other*     | \$                        | 0        | \$                      | 0      | \$                        | (4)     | \$                         | 419     | \$                       | 15,049  |

\* Disclose type of coverage: Vehicle theft protection, paintless dent repair, chemical, lifetime tire

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [ ☐ ] No [ ☒ X ]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

|       |                                                                                                                                |    |   |
|-------|--------------------------------------------------------------------------------------------------------------------------------|----|---|
| 17.11 | Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance | \$ | 0 |
| 17.12 | Unfunded portion of Interrogatory 17.11                                                                                        | \$ | 0 |
| 17.13 | Paid losses and loss adjustment expenses portion of Interrogatory 17.11                                                        | \$ | 0 |
| 17.14 | Case reserves portion of Interrogatory 17.11                                                                                   | \$ | 0 |
| 17.15 | Incurred but not reported portion of Interrogatory 17.11                                                                       | \$ | 0 |
| 17.16 | Unearned premium portion of Interrogatory 17.11                                                                                | \$ | 0 |
| 17.17 | Contingent commission portion of Interrogatory 17.11                                                                           | \$ | 0 |

18.1

Do you act as a custodian for health savings accounts?

Yes [ ☐ ] No [ ☒ X ]

18.2

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

\$

0

18.3

Do you act as an administrator for health savings accounts?

Yes [ ☐ ] No [ ☒ X ]

18.4

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

\$

0

19.

Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least 2 states?

Yes [ ☒ X ] No [ ☐ ]

19.1

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 [ ☐ ]

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

|                                                                                                                                                                             | 1<br>2019   | 2<br>2018   | 3<br>2017   | 4<br>2016   | 5<br>2015   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|-------------|
| <b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>                                                                                                         |             |             |             |             |             |
| 1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                       | 217,274,830 | 193,975,772 | 187,510,225 | 186,057,841 | 175,677,929 |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         | 267,823,203 | 249,940,408 | 240,057,850 | 225,115,311 | 208,096,833 |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   | 68,665,920  | 61,285,652  | 51,337,797  | 47,573,939  | 47,174,392  |
| 4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                  | 138,875,574 | 128,670,767 | 110,404,211 | 110,134,049 | 99,509,502  |
| 5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                               | 0           | 0           | 0           | 0           | 0           |
| 6. Total (Line 35).....                                                                                                                                                     | 692,639,526 | 633,872,600 | 589,310,082 | 568,881,140 | 530,458,655 |
| <b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>                                                                                                                       |             |             |             |             |             |
| 7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                       | 0           | 0           | 0           | 0           | 0           |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         | 0           | 0           | 0           | 0           | 0           |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   | 0           | 0           | 0           | 0           | 0           |
| 10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                 | 0           | 0           | 0           | 0           | 0           |
| 11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                              | 0           | 0           | 0           | 0           | 0           |
| 12. Total (Line 35).....                                                                                                                                                    | 0           | 0           | 0           | 0           | 0           |
| <b>Statement of Income (Page 4)</b>                                                                                                                                         |             |             |             |             |             |
| 13. Net underwriting gain (loss) (Line 8).....                                                                                                                              | 0           | 0           | 0           | 0           | 0           |
| 14. Net investment gain (loss) (Line 11).....                                                                                                                               | 464,886     | 347,872     | 310,846     | 298,856     | 383,690     |
| 15. Total other income (Line 15).....                                                                                                                                       | 0           | 2           | 3           | (19)        | (53)        |
| 16. Dividends to policyholders (Line 17).....                                                                                                                               | 0           | 0           | 0           | 0           | 0           |
| 17. Federal and foreign income taxes incurred (Line 19).....                                                                                                                | 78,937      | 52,840      | 62,470      | 55,553      | 88,292      |
| 18. Net income (Line 20).....                                                                                                                                               | 385,949     | 295,033     | 248,379     | 243,284     | 295,345     |
| <b>Balance Sheet Lines (Pages 2 and 3)</b>                                                                                                                                  |             |             |             |             |             |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....                                                                                  | 19,180,151  | 18,802,963  | 18,497,747  | 19,752,034  | 19,505,526  |
| 20. Premiums and considerations (Page 2, Col. 3):                                                                                                                           |             |             |             |             |             |
| 20.1 In course of collection (Line 15.1).....                                                                                                                               | 0           | 0           | 0           | 0           | 0           |
| 20.2 Deferred and not yet due (Line 15.2).....                                                                                                                              | 0           | 0           | 0           | 0           | 0           |
| 20.3 Accrued retrospective premiums (Line 15.3).....                                                                                                                        | 0           | 0           | 0           | 0           | 0           |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26).....                                                                                              | 1,000       | 9,505       | 500         | 1,878       | 900         |
| 22. Losses (Page 3, Line 1).....                                                                                                                                            | 0           | 0           | 0           | 0           | 0           |
| 23. Loss adjustment expenses (Page 3, Line 3).....                                                                                                                          | 0           | 0           | 0           | 0           | 0           |
| 24. Unearned premiums (Page 3, Line 9).....                                                                                                                                 | 0           | 0           | 0           | 0           | 0           |
| 25. Capital paid up (Page 3, Lines 30 & 31).....                                                                                                                            | 3,510,000   | 3,510,000   | 3,510,000   | 3,510,000   | 3,510,000   |
| 26. Surplus as regards policyholders (Page 3, Line 37).....                                                                                                                 | 19,179,151  | 18,793,458  | 18,497,247  | 19,750,156  | 19,504,626  |
| <b>Cash Flow (Page 5)</b>                                                                                                                                                   |             |             |             |             |             |
| 27. Net cash from operations (Line 11).....                                                                                                                                 | 400,247     | 298,448     | 294,022     | 287,364     | 411,927     |
| <b>Risk-Based Capital Analysis</b>                                                                                                                                          |             |             |             |             |             |
| 28. Total adjusted capital.....                                                                                                                                             | 19,179,151  | 18,793,458  | 18,497,247  | 19,750,156  | 19,504,626  |
| 29. Authorized control level risk-based capital.....                                                                                                                        | 88,337      | 77,881      | 75,171      | 84,310      | 83,604      |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b><br>(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0                          |             |             |             |             |             |
| 30. Bonds (Line 1).....                                                                                                                                                     | 83.5        | 71.7        | 74.6        | 80.6        | 73.8        |
| 31. Stocks (Lines 2.1 & 2.2).....                                                                                                                                           | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 32. Mortgage loans on real estate (Lines 3.1 & 3.2).....                                                                                                                    | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 33. Real estate (Lines 4.1, 4.2 & 4.3).....                                                                                                                                 | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 34. Cash, cash equivalents and short-term investments (Line 5).....                                                                                                         | 16.1        | 27.8        | 24.8        | 18.8        | 25.6        |
| 35. Contract loans (Line 6).....                                                                                                                                            | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 36. Derivatives (Line 7).....                                                                                                                                               | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 37. Other invested assets (Line 8).....                                                                                                                                     | 0.4         | 0.5         | 0.6         | 0.6         | 0.6         |
| 38. Receivables for securities (Line 9).....                                                                                                                                | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 39. Securities lending reinvested collateral assets (Line 10).....                                                                                                          | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 40. Aggregate write-ins for invested assets (Line 11).....                                                                                                                  | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 41. Cash, cash equivalents and invested assets (Line 12).....                                                                                                               | 100.0       | 100.0       | 100.0       | 100.0       | 100.0       |
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                                   |             |             |             |             |             |
| 42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....                                                                                                                | 0           | 0           | 0           | 0           | 0           |
| 43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....                                                                                                     | 0           | 0           | 0           | 0           | 0           |
| 44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....                                                                                                        | 0           | 0           | 0           | 0           | 0           |
| 45. Affiliated short-term investments<br>(subtotals included in Schedule DA, Verification, Column 5, Line 10).....                                                          | 0           | 0           | 0           | 0           | 0           |
| 46. Affiliated mortgage loans on real estate.....                                                                                                                           | 0           | 0           | 0           | 0           | 0           |
| 47. All other affiliated.....                                                                                                                                               | 0           | 0           | 0           | 0           | 0           |
| 48. Total of above lines 42 to 47.....                                                                                                                                      | 0           | 0           | 0           | 0           | 0           |
| 49. Total investment in parent included in Lines 42 to 47 above.....                                                                                                        | 0           | 0           | 0           | 0           | 0           |
| 50. Percentage of investments in parent, subsidiaries and affiliates to surplus<br>as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)..... | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |

GREAT AMERICAN ASSURANCE COMPANY  
FIVE-YEAR HISTORICAL DATA  
(Continued)

|                                                                                                                                                                                                   | 1           | 2           | 3           | 4           | 5           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|-------------|
|                                                                                                                                                                                                   | 2019        | 2018        | 2017        | 2016        | 2015        |
| <b>Capital and Surplus Accounts (Page 4)</b>                                                                                                                                                      |             |             |             |             |             |
| 51. Net unrealized capital gains (losses) (Line 24).....                                                                                                                                          | 0           | 0           | 0           | 0           | 0           |
| 52. Dividends to stockholders (Line 35).....                                                                                                                                                      | 0           | 0           | (1,500,000) | 0           | 0           |
| 53. Change in surplus as regards policyholders for the year (Line 38).....                                                                                                                        | 385,693     | 296,211     | (1,252,909) | 245,530     | 296,094     |
| <b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>                                                                                                                                        |             |             |             |             |             |
| 54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                            | 78,937,850  | 77,067,818  | 68,235,524  | 33,967,717  | 51,123,247  |
| 55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              | 149,455,661 | 137,287,060 | 111,511,282 | 104,795,590 | 102,841,163 |
| 56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        | 21,326,236  | 24,050,258  | 23,691,498  | 16,600,704  | 15,931,766  |
| 57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       | 49,309,479  | 58,119,010  | 52,353,045  | 38,152,353  | 32,014,444  |
| 58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    | 0           | 0           | 0           | 0           | 0           |
| 59. Total (Line 35).....                                                                                                                                                                          | 299,029,225 | 296,524,147 | 255,791,349 | 193,516,364 | 201,910,619 |
| <b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>                                                                                                                                                   |             |             |             |             |             |
| 60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                            | 0           | 0           | 0           | 0           | 0           |
| 61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              | 0           | 0           | 0           | 0           | 0           |
| 62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        | 0           | 0           | 0           | 0           | 0           |
| 63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       | 0           | 0           | 0           | 0           | 0           |
| 64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    | 0           | 0           | 0           | 0           | 0           |
| 65. Total (Line 35).....                                                                                                                                                                          | 0           | 0           | 0           | 0           | 0           |
| <b>Operating Percentages (Page 4)</b><br>(Item divided by Page 4, Line 1) x 100.0                                                                                                                 |             |             |             |             |             |
| 66. Premiums earned (Line 1).....                                                                                                                                                                 | 100.0       | 100.0       | 100.0       | 100.0       | 100.0       |
| 67. Losses incurred (Line 2).....                                                                                                                                                                 | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 68. Loss expenses incurred (Line 3).....                                                                                                                                                          | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 69. Other underwriting expenses incurred (Line 4).....                                                                                                                                            | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 70. Net underwriting gain (loss) (Line 8).....                                                                                                                                                    | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| <b>Other Percentages</b>                                                                                                                                                                          |             |             |             |             |             |
| 71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15<br>divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....                                                    | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 72. Losses and loss expenses incurred to premiums earned<br>(Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....                                                                          | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| 73. Net premiums written to policyholders' surplus (Page 8, Part 1B,<br>Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....                                                         | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| <b>One Year Loss Development (\$000 omitted)</b>                                                                                                                                                  |             |             |             |             |             |
| 74. Development in estimated losses and loss expenses incurred prior<br>to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....                                                       | 0           | 0           | 0           | 0           | 0           |
| 75. Percent of development of losses and loss expenses incurred to policyholders' surplus<br>of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....                      | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |
| <b>Two Year Loss Development (\$000 omitted)</b>                                                                                                                                                  |             |             |             |             |             |
| 76. Development in estimated losses and loss expenses incurred 2 years before the<br>current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....                              | 0           | 0           | 0           | 0           | 0           |
| 77. Percent of development of losses and loss expenses incurred to<br>reported policyholders' surplus of second prior-year end<br>(Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)..... | 0.0         | 0.0         | 0.0         | 0.0         | 0.0         |

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of

SSAP No. 3, *Accounting Changes and Correction of Errors*?

Yes[ ] No[ ]

If no, please explain:

**Sch. P - Pt. 1**  
**NONE**

**Sch. P - Pt. 2**  
**NONE**

**Sch. P - Pt. 3**  
**NONE**

**Sch. P - Pt. 4**  
**NONE**

GREAT AMERICAN ASSURANCE COMPANY  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

|              |                                 | 1                 | Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken |                             | 4                                                              | 5                                      | 6                      | 7                    | 8                                                    | 9                                                                       |
|--------------|---------------------------------|-------------------|--------------------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------------------------|----------------------------------------|------------------------|----------------------|------------------------------------------------------|-------------------------------------------------------------------------|
|              |                                 | Active Status (a) | 2<br>Direct Premiums Written                                                                                 | 3<br>Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Losses Paid (Deducting Salvage) | Direct Losses Incurred | Direct Losses Unpaid | Finance and Service Charges not Included in Premiums | Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2) |
| States, Etc. |                                 |                   |                                                                                                              |                             |                                                                |                                        |                        |                      |                                                      |                                                                         |
| 1.           | Alabama.....AL                  | ..L....           | 10,863,411                                                                                                   | 10,831,565                  | .....0                                                         | 7,782,836                              | 9,182,365              | 6,689,387            | .....0                                               | .....0                                                                  |
| 2.           | Alaska.....AK                   | ..L....           | 2,995,104                                                                                                    | 3,098,822                   | .....0                                                         | 173,215                                | 334,257                | 4,015,751            | .....0                                               | .....0                                                                  |
| 3.           | Arizona.....AZ                  | ..L....           | 9,578,022                                                                                                    | 9,723,493                   | .....0                                                         | 2,128,872                              | 1,960,860              | 7,850,020            | .....0                                               | .....0                                                                  |
| 4.           | Arkansas.....AR                 | ..L....           | 7,854,571                                                                                                    | 7,456,394                   | .....0                                                         | 3,289,162                              | 3,232,855              | 3,943,159            | .....0                                               | .....0                                                                  |
| 5.           | California.....CA               | ..L....           | 95,120,371                                                                                                   | 93,155,474                  | .....0                                                         | 32,512,338                             | 64,787,391             | 116,980,358          | .....0                                               | .....0                                                                  |
| 6.           | Colorado.....CO                 | ..L....           | 10,015,949                                                                                                   | 10,060,719                  | .....0                                                         | 2,917,093                              | 3,792,089              | 6,234,237            | .....0                                               | .....0                                                                  |
| 7.           | Connecticut.....CT              | ..L....           | 13,529,253                                                                                                   | 13,522,735                  | .....0                                                         | 3,167,393                              | 3,164,022              | 8,052,369            | .....0                                               | .....0                                                                  |
| 8.           | Delaware.....DE                 | ..L....           | 1,533,154                                                                                                    | 1,599,209                   | .....0                                                         | 565,924                                | 1,020,411              | 1,989,201            | .....0                                               | .....0                                                                  |
| 9.           | District of Columbia.....DC     | ..L....           | 1,563,358                                                                                                    | 1,424,702                   | .....0                                                         | 239,814                                | 204,000                | 950,666              | .....0                                               | .....0                                                                  |
| 10.          | Florida.....FL                  | ..L....           | 65,125,585                                                                                                   | 62,659,567                  | .....0                                                         | 24,151,786                             | 24,799,478             | 24,780,294           | .....0                                               | .....0                                                                  |
| 11.          | Georgia.....GA                  | ..L....           | 20,455,109                                                                                                   | 20,754,866                  | .....0                                                         | 8,002,679                              | 8,343,937              | 11,805,523           | .....0                                               | .....0                                                                  |
| 12.          | Hawaii.....HI                   | ..L....           | 2,526,084                                                                                                    | 2,148,804                   | .....0                                                         | 678,299                                | 185,528                | 2,183,125            | .....0                                               | .....0                                                                  |
| 13.          | Idaho.....ID                    | ..L....           | 2,409,202                                                                                                    | 2,301,997                   | .....0                                                         | 695,863                                | 984,908                | 1,668,883            | .....0                                               | .....0                                                                  |
| 14.          | Illinois.....IL                 | ..L....           | 28,720,122                                                                                                   | 28,068,494                  | .....0                                                         | 9,981,321                              | 9,226,879              | 19,559,640           | .....0                                               | .....0                                                                  |
| 15.          | Indiana.....IN                  | ..L....           | 9,421,590                                                                                                    | 9,366,301                   | .....0                                                         | 2,517,799                              | 2,696,040              | 8,460,313            | .....0                                               | .....0                                                                  |
| 16.          | Iowa.....IA                     | ..L....           | 18,272,798                                                                                                   | 18,832,423                  | .....0                                                         | 12,973,694                             | 12,758,187             | 5,493,301            | .....0                                               | .....0                                                                  |
| 17.          | Kansas.....KS                   | ..L....           | 3,968,679                                                                                                    | 3,872,880                   | .....0                                                         | 1,224,684                              | 1,174,045              | 3,843,118            | .....0                                               | .....0                                                                  |
| 18.          | Kentucky.....KY                 | ..L....           | 15,641,755                                                                                                   | 16,494,153                  | .....0                                                         | 13,211,717                             | 13,658,283             | 4,883,021            | .....0                                               | .....0                                                                  |
| 19.          | Louisiana.....LA                | ..L....           | 9,469,235                                                                                                    | 9,520,211                   | .....0                                                         | 3,284,334                              | 3,071,282              | 5,713,537            | .....0                                               | .....0                                                                  |
| 20.          | Maine.....ME                    | ..L....           | 1,794,517                                                                                                    | 1,766,698                   | .....0                                                         | 224,069                                | 294,826                | 1,133,333            | .....0                                               | .....0                                                                  |
| 21.          | Maryland.....MD                 | ..L....           | 8,916,046                                                                                                    | 8,802,420                   | .....0                                                         | 1,981,932                              | 2,011,883              | 6,245,568            | .....0                                               | .....0                                                                  |
| 22.          | Massachusetts.....MA            | ..L....           | 13,182,163                                                                                                   | 11,366,268                  | .....0                                                         | 1,487,506                              | 1,245,099              | 8,748,750            | .....0                                               | .....0                                                                  |
| 23.          | Michigan.....MI                 | ..L....           | 19,103,536                                                                                                   | 17,870,229                  | .....0                                                         | 5,826,018                              | 4,593,768              | 15,864,753           | .....0                                               | .....0                                                                  |
| 24.          | Minnesota.....MN                | ..L....           | 9,669,054                                                                                                    | 9,444,097                   | .....0                                                         | 5,930,277                              | 3,556,430              | 10,446,005           | .....0                                               | .....0                                                                  |
| 25.          | Mississippi.....MS              | ..L....           | 5,213,538                                                                                                    | 4,963,072                   | .....0                                                         | 1,919,948                              | 2,623,363              | 2,091,951            | .....0                                               | .....0                                                                  |
| 26.          | Missouri.....MO                 | ..L....           | 10,280,383                                                                                                   | 10,172,841                  | .....0                                                         | 3,466,728                              | 3,980,783              | 8,080,557            | .....0                                               | .....0                                                                  |
| 27.          | Montana.....MT                  | ..L....           | 1,382,758                                                                                                    | 1,388,821                   | .....0                                                         | 375,131                                | 275,068                | 986,442              | .....0                                               | .....0                                                                  |
| 28.          | Nebraska.....NE                 | ..L....           | 3,292,580                                                                                                    | 3,105,243                   | .....0                                                         | 851,155                                | 1,058,216              | 2,608,712            | .....0                                               | .....0                                                                  |
| 29.          | Nevada.....NV                   | ..L....           | 6,014,371                                                                                                    | 5,500,069                   | .....0                                                         | 2,844,579                              | 2,848,096              | 2,423,255            | .....0                                               | .....0                                                                  |
| 30.          | New Hampshire.....NH            | ..L....           | 919,697                                                                                                      | 982,966                     | .....0                                                         | 116,889                                | 131,203                | 1,378,445            | .....0                                               | .....0                                                                  |
| 31.          | New Jersey.....NJ               | ..L....           | 16,722,209                                                                                                   | 26,286,256                  | .....0                                                         | 6,933,998                              | 5,304,263              | 10,933,543           | .....0                                               | .....0                                                                  |
| 32.          | New Mexico.....NM               | ..L....           | 2,790,334                                                                                                    | 2,978,438                   | .....0                                                         | 1,346,711                              | 1,488,265              | 1,651,997            | .....0                                               | .....0                                                                  |
| 33.          | New York.....NY                 | ..L....           | 45,888,162                                                                                                   | 45,836,262                  | .....0                                                         | 14,099,327                             | 14,217,222             | 55,171,857           | .....0                                               | .....0                                                                  |
| 34.          | North Carolina.....NC           | ..L....           | 18,390,818                                                                                                   | 17,846,083                  | .....0                                                         | 29,266,980                             | 55,420,533             | 36,241,290           | .....0                                               | .....0                                                                  |
| 35.          | North Dakota.....ND             | ..L....           | 798,307                                                                                                      | 751,427                     | .....0                                                         | 66,588                                 | 184,020                | 415,309              | .....0                                               | .....0                                                                  |
| 36.          | Ohio.....OH                     | ..L....           | 25,721,020                                                                                                   | 24,070,807                  | .....0                                                         | 8,835,432                              | 9,965,483              | 24,535,134           | .....0                                               | .....0                                                                  |
| 37.          | Oklahoma.....OK                 | ..L....           | 6,461,996                                                                                                    | 6,678,679                   | .....0                                                         | 1,819,482                              | 1,926,672              | 2,616,843            | .....0                                               | .....0                                                                  |
| 38.          | Oregon.....OR                   | ..L....           | 7,376,420                                                                                                    | 7,011,508                   | .....0                                                         | 1,632,908                              | 2,367,687              | 5,524,203            | .....0                                               | .....0                                                                  |
| 39.          | Pennsylvania.....PA             | ..L....           | 29,751,092                                                                                                   | 28,386,720                  | .....0                                                         | 12,182,597                             | 9,912,080              | 22,095,169           | .....0                                               | .....0                                                                  |
| 40.          | Rhode Island.....RI             | ..L....           | 2,936,289                                                                                                    | 2,969,455                   | .....0                                                         | 595,347                                | 816,240                | 2,492,878            | .....0                                               | .....0                                                                  |
| 41.          | South Carolina.....SC           | ..L....           | 7,747,622                                                                                                    | 7,729,605                   | .....0                                                         | 4,130,298                              | 4,005,087              | 3,613,429            | .....0                                               | .....0                                                                  |
| 42.          | South Dakota.....SD             | ..L....           | 487,064                                                                                                      | 461,681                     | .....0                                                         | 451,781                                | 369,552                | 515,301              | .....0                                               | .....0                                                                  |
| 43.          | Tennessee.....TN                | ..L....           | 13,356,228                                                                                                   | 13,363,040                  | .....0                                                         | 3,607,178                              | 3,847,160              | 6,525,886            | .....0                                               | .....0                                                                  |
| 44.          | Texas.....TX                    | ..L....           | 62,123,632                                                                                                   | 62,739,179                  | .....0                                                         | 26,873,782                             | 32,948,928             | 47,333,136           | .....0                                               | .....0                                                                  |
| 45.          | Utah.....UT                     | ..L....           | 7,118,863                                                                                                    | 7,071,877                   | .....0                                                         | 1,418,082                              | 1,495,109              | 6,309,815            | .....0                                               | .....0                                                                  |
| 46.          | Vermont.....VT                  | ..L....           | 1,047,318                                                                                                    | 944,121                     | .....0                                                         | (54,810)                               | 197,042                | 639,111              | .....0                                               | .....0                                                                  |
| 47.          | Virginia.....VA                 | ..L....           | 9,822,892                                                                                                    | 9,730,553                   | .....0                                                         | 3,921,652                              | 3,969,621              | 4,839,346            | .....0                                               | .....0                                                                  |
| 48.          | Washington.....WA               | ..L....           | 13,060,062                                                                                                   | 11,552,875                  | .....0                                                         | 23,681,415                             | 3,626,090              | 6,042,520            | .....0                                               | .....0                                                                  |
| 49.          | West Virginia.....WV            | ..L....           | 2,720,949                                                                                                    | 2,674,967                   | .....0                                                         | 919,574                                | 1,091,211              | 1,179,563            | .....0                                               | .....0                                                                  |
| 50.          | Wisconsin.....WI                | ..L....           | 8,358,513                                                                                                    | 7,878,327                   | .....0                                                         | 1,879,937                              | 2,680,606              | 8,948,531            | .....0                                               | .....0                                                                  |
| 51.          | Wyoming.....WY                  | ..L....           | 1,009,491                                                                                                    | 989,753                     | .....0                                                         | 780,976                                | 1,125,366              | 603,583              | .....0                                               | .....0                                                                  |
| 52.          | American Samoa.....AS           | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 53.          | Guam.....GU                     | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 54.          | Puerto Rico.....PR              | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 55.          | US Virgin Islands.....VI        | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 56.          | Northern Mariana Islands.....MP | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 57.          | Canada.....CAN                  | ..N....           | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 58.          | Aggregate Other Alien.....OT    | XXX               | .....0                                                                                                       | .....0                      | .....0                                                         | .....0                                 | .....0                 | .....0               | .....0                                               | .....0                                                                  |
| 59.          | Totals.....                     | XXX               | 692,521,276                                                                                                  | 688,207,141                 | .....0                                                         | 298,912,288                            | 344,153,790            | 553,332,120          | .....0                                               | .....0                                                                  |

DETAILS OF WRITE-INS

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

(a) Active Status Counts:

|                                                                                                                                                 |    |                                                                         |   |
|-------------------------------------------------------------------------------------------------------------------------------------------------|----|-------------------------------------------------------------------------|---|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....                                                                    | 51 | R - Registered - Non-domiciled RRGs.....                                | 0 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... | 0  | Q - Qualified - Qualified or accredited reinsurer.....                  | 0 |
| D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....                  | 0  | N - None of the above - Not allowed to write business in the state..... | 6 |

(b) Explanation of Basis of Allocation of Premiums by States, etc.

Fire, Allied lines, Multiple peril crop, Farmowners multiple peril, Homeowners multiple peril, Commercial multiple peril, Earthquake, Glass,Burglary and theft, and Boiler and machinery - Location of property insured; Ocean marine - Location where contract of insurance is negotiated; except for builders' risk which are allocated on location of risk; Inland marine - Address of insured or state of principal exposure; bridges and tunnels by location of property; Group accident and health, Other accident and health and Credit - Location of assured; Workers' compensation - Location of assured's plant or premises; Liability other than auto - Location of plant or premises of insured; Auto liability and Auto physical damage - Location of principal garage of insured; Aircraft (all perils) - Address of insured or location of airport from which insured aircraft principally operates; Fidelity: Check forgery bonds - Location of assured, United States Government employee bonds - Location of employee, All other - Location of employer; Surety: Judicial bonds - Location of court, License bonds - Location of obligee, All contracts - Location of work , Supply bonds - Location of contractor, and All other - Location of principal

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

Part 1 - Organizational Chart

|                                                      | Domiciliary Location | FEIN       | NAIC Co. Code |
|------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                       | OH                   | 31-1544320 |               |
| American Financial Enterprises, Inc.                 | CT                   | 31-0996797 |               |
| American Money Management Corporation                | OH                   | 31-0828578 |               |
| American Real Estate Capital Company, LLC            | OH                   | 27-1577326 |               |
| Mid-Market Capital Partners, LLC                     | DE                   | 27-2829629 |               |
| APU Holding Company                                  | OH                   | 41-2112001 |               |
| American Premier Underwriters, Inc.                  | PA                   | 23-6000765 |               |
| Lehigh Valley Railroad Company                       | PA                   | 13-6400464 |               |
| Pennsylvania Lehigh Oil & Gas Holdings LLC           | PA                   | 46-1665396 |               |
| Magnolia Alabama Holdings, Inc.                      | DE                   | 20-1548213 |               |
| Magnolia Alabama Holdings LLC                        | AL                   | 20-1574094 |               |
| Michigan Oil & Gas Holdings, LLC                     | MI                   | 46-1852532 |               |
| Ohio Oil & Gas Holdings, LLC                         | OH                   | 46-1480078 |               |
| The Owasco River Railway, Inc.                       | NY                   | 13-6021353 |               |
| PCC Technical Industries, Inc.                       | DE                   | 76-0080537 |               |
| Pennsylvania Oil & Gas Holdings, LLC                 | PA                   | 46-3246684 |               |
| Pennsylvania-Reading Seashore Lines (66.67%)         | NJ                   | 23-6000766 |               |
| GAI Insurance Company, Ltd. *                        | BMU                  | 98-1073776 |               |
| Hangar Acquisition Corp.                             | OH                   | 31-1446308 |               |
| Premier Lease & Loan Services Insurance Agency, Inc. | WA                   | 91-1242743 |               |
| Premier Lease & Loan Services of Canada, Inc.        | WA                   | 91-1508644 |               |
| Dixie Terminal Corporation                           | OH                   | 31-0823725 |               |
| GAI Holding Bermuda Ltd. (77%) ^                     | BMU                  | 98-0606803 |               |
| GAI Indemnity, Ltd. #                                | GBR                  | 98-0556144 |               |
| Neon Capital Limited                                 | GBR                  |            |               |
| NCM Holdings (U.K.) Limited                          | GBR                  |            |               |
| Neon Capital Managers                                | GBR                  |            |               |
| Neon Holdings (U.K.) Limited                         | GBR                  |            |               |
| Lavenham Underwriting Limited #                      | GBR                  | 98-0412245 |               |
| Neon Italy S.R.L. (60%)                              | ITA                  |            |               |
| Neon Management Services Limited                     | GBR                  |            |               |
| Neon Sapphire Underwriting Limited                   | GGY                  |            |               |
| Neon Service Company (U.K.) Limited                  | GBR                  |            |               |
| Studio Marketform SRL                                | ITA                  |            |               |
| Neon Underwriting Bermuda Limited                    | BMU                  |            |               |
| Neon Underwriting Limited                            | GBR                  |            |               |
| Orca Insurance Agency A/S (89.425%)                  | DNK                  |            |               |
| Sampford Underwriting Limited #                      | GBR                  | 98-0431601 |               |
| Xenon Agency Limited                                 | GBR                  |            |               |
| Helium Holdings Limited                              | BMU                  |            |               |
| Neon Employee Ownership LLC (23.35%)                 | DE                   |            |               |
| GAI Australia Pty Ltd                                | AUS                  |            |               |

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies.

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

Part 1 - Organizational Chart

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

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies.

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

Part 1 - Organizational Chart

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

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies.

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