



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

GREAT AMERICAN FIDELITY INSURANCE COMPANY

NAIC Group Code..... 0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 41858

Employer's ID Number..... 31-1036473

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... January 12, 1982

Commenced Business..... January 1, 1983

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

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

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

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

Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)
---------------------------------------	---

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

Internet Web Site Address www.greatamericaninsurancegroup.com

Statutory Statement Contact	Robert James Schwartz (Name)
-----------------------------	---------------------------------

513-369-5092
(Area Code) (Telephone Number) (Extension)

BSchwartz@gaig.com
(E-Mail Address)

513-369-5830
(Fax Number)

OFFICERS

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

Name	Title
2. Matthew David Felvus #	Secretary
4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President
Sue Ann Erhart	Senior Vice President & General Counsel

Anthony Joseph Mercurio
David Lawrence Thompson Jr.
Aaron Beasy Latto

Executive Vice President
Executive Vice President
Senior Vice President

James Louis Muething	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer

Carol Prevatt Sipe #
David John Witzgall
John William Tholen
Stephen Charles Beraha

Senior Vice President
Senior Vice President, CFO & Treasurer
Vice President
Assistant Vice President & Assistant
Secretary
Assistant Treasurer

Howard Kim Baird Assistant Treasurer

Robert Jude Zbacnik

DIRECTORS OR TRUSTEES

Ronald James Brichler
David Lawrence Thompson Jr.

Michelle Ann Gillis
David John Witzgall

Michael Eugene Sullivan Jr.

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

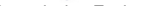
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

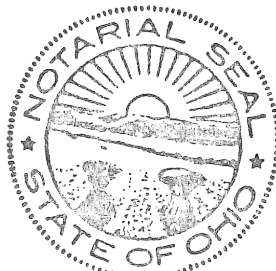

(Signature)
Gary John Gruber
President
(Title)


(Signature)
Matthew David Felvus
Secretary
(Title)


(Signature)
Robert James Schwartz
Vice President & Controller
(Title)

Subscribed and sworn to before me
This 11th day of February, 2021


Notary Public, State of Ohio
My Commission Expires November 8, 2021



a. Is this an original filing? Yes ☒ No ☐

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	4,166,474	8.5	4,166,474	0	4,166,474	8.5
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	1,528,562	3.1	1,528,562	0	1,528,562	3.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	620,294	1.3	620,294	0	620,294	1.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	17,176,239	34.9	17,176,239	0	17,176,239	34.9
1.06 Industrial and Miscellaneous.....	18,254,969	37.1	18,254,969	0	18,254,969	37.1
1.07 Hybrid Securities.....	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds.....	41,746,538	84.9	41,746,538	0	41,746,538	84.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance.....	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	61,262	0.1	61,262	0	61,262	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	7,386,123	15.0	7,386,123	0	7,386,123	15.0
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	7,447,385	15.1	7,447,385	0	7,447,385	15.1
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	0	0.0	0	0	0	0.0
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	49,193,922	100.0	49,193,922	0	49,193,922	100.0

GREAT AMERICAN FIDELITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

GREAT AMERICAN FIDELITY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		47,132,135
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,778,666
3.	Accrual of discount.....		9,004
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		128,866
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		10,126,303
7.	Deduct amortization of premium.....		176,476
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		646
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		41,746,538
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		41,746,538

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	4,166,474	4,290,095	4,166,703	4,170,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	4,166,474	4,290,095	4,166,703	4,170,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,528,562	1,567,990	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	620,294	621,736	649,041	620,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	17,176,239	17,757,753	17,382,891	16,772,407
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	14,416,221	14,814,145	14,402,760	14,427,103
	9. Canada.....	0	0	0	0
	10. Other Countries.....	3,838,748	3,807,150	3,838,742	3,838,742
	11. Totals.....	18,254,969	18,621,296	18,241,501	18,265,844
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	41,746,538	42,858,870	42,147,081	41,328,251
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	41,746,538	42,858,870	42,147,081	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
	1. U.S. Governments												
	1.1 NAIC 1.....	1,198,834	2,967,641	0	0	0	XXX.....	4,166,475	10.0	2,915,685	6.2	4,166,475	0
	1.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	1.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	1.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	1.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	1.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	1.7 Totals.....	1,198,834	2,967,641	0	0	0	XXX.....	4,166,475	10.0	2,915,685	6.2	4,166,475	0
	2. All Other Governments												
	2.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	2.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1.....	506,082	1,022,480	0	0	0	XXX.....	1,528,562	3.7	1,556,957	3.3	1,528,562	0
	3.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	3.7 Totals.....	506,082	1,022,480	0	0	0	XXX.....	1,528,562	3.7	1,556,957	3.3	1,528,562	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 NAIC 1.....	620,294	0	0	0	0	XXX.....	620,294	1.5	623,742	1.3	620,294	0
	4.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	4.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	4.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	4.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	4.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	4.7 Totals.....	620,294	0	0	0	0	XXX.....	620,294	1.5	623,742	1.3	620,294	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1.....	2,230,932	5,981,797	6,934,203	855,989	1,173,317	XXX.....	17,176,239	41.1	22,491,025	48.2	17,176,239	0
	5.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	5.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	5.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	5.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	5.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
	5.7 Totals.....	2,230,932	5,981,797	6,934,203	855,989	1,173,317	XXX.....	17,176,239	41.1	22,491,025	48.2	17,176,239	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,863,738	14,572,541	967,569	848,969	2,152	XXX	18,254,969	43.7	19,077,226	40.9	3,030,839	15,224,129
6.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	1,863,738	14,572,541	967,569	848,969	2,152	XXX	18,254,969	43.7	19,077,226	40.9	3,030,839	15,224,129
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

901S

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	41,746,538	100.0	XXX.....	XXX.....	26,522,409	15,224,129
11.2 NAIC 2.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	(b).....41,746,538	100.0	XXX.....	XXX.....	26,522,409	15,224,129
11.8 Line 11.7 as a % of Col. 7.....	15.4	58.8	18.9	4.1	2.8	0.0	100.0	XXX.....	XXX.....	XXX.....	63.5	36.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	XXX.....	XXX.....	46,664,635	100.0	30,592,500	16,072,135
12.2 NAIC 2.....	0	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
12.3 NAIC 3.....	0	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
12.4 NAIC 4.....	0	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
12.5 NAIC 5.....	0	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
12.6 NAIC 6.....	0	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
12.7 Totals.....	4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	XXX.....	XXX.....	(b).....46,664,635	100.0	30,592,500	16,072,135
12.8 Line 12.7 as a % of Col. 9.....	10.4	54.4	29.3	2.5	3.4	0.0	XXX.....	XXX.....	100.0	XXX.....	65.6	34.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	4,644,636	12,523,825	7,322,486	855,993	1,175,469	0	26,522,409	63.5	30,592,500	65.6	26,522,409	XXX.....
13.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	4,644,636	12,523,825	7,322,486	855,993	1,175,469	0	26,522,409	63.5	30,592,500	65.6	26,522,409	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	17.5	47.2	27.6	3.2	4.4	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	11.1	30.0	17.5	2.1	2.8	0.0	63.5	XXX.....	XXX.....	XXX.....	63.5	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,775,244	12,020,635	579,286	848,965	0	0	15,224,129	36.5	16,072,135	34.4	XXX.....	15,224,129
14.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	1,775,244	12,020,635	579,286	848,965	0	0	15,224,129	36.5	16,072,135	34.4	XXX.....	15,224,129
14.8 Line 14.7 as a % of Col. 7.....	11.7	79.0	3.8	5.6	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.3	28.8	1.4	2.0	0.0	0.0	36.5	XXX.....	XXX.....	XXX.....	XXX.....	36.5

(a) Includes \$.....15,224,129 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	1,198,834	2,967,641	0	0	0	XXX	4,166,475	10.0	2,915,685	6.2	4,166,475	0
1.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05	Totals.....	1,198,834	2,967,641	0	0	0	XXX	4,166,475	10.0	2,915,685	6.2	4,166,475	0
2.	All Other Governments												
2.01	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	506,082	1,022,480	0	0	0	XXX	1,528,562	3.7	1,556,957	3.3	1,528,562	0
3.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05	Totals.....	506,082	1,022,480	0	0	0	XXX	1,528,562	3.7	1,556,957	3.3	1,528,562	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	620,294	0	0	0	0	XXX	620,294	1.5	623,742	1.3	620,294	0
4.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05	Totals.....	620,294	0	0	0	0	XXX	620,294	1.5	623,742	1.3	620,294	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	0	0	502,281	0	0	XXX	502,281	1.2	502,635	1.1	502,281	0
5.02	Residential Mortgage-Backed Securities.....	252,227	501,140	80,987	11,643	178	XXX	846,175	2.0	2,991,064	6.4	846,175	0
5.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04	Other Loan-Backed and Structured Securities.....	1,978,705	5,480,657	6,350,935	844,346	1,173,138	XXX	15,827,783	37.9	18,997,326	40.7	15,827,783	0
5.05	Totals.....	2,230,932	5,981,797	6,934,203	855,989	1,173,317	XXX	17,176,239	41.1	22,491,025	48.2	17,176,239	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	0	5,197,584	0	0	0	XXX	5,197,584	12.5	5,995,234	12.8	2,199,205	2,998,379
6.02	Residential Mortgage-Backed Securities.....	277,646	711,280	643,943	40,101	2,152	XXX	1,675,123	4.0	989,851	2.1	831,635	843,488
6.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	8,404	0.0	0	0
6.04	Other Loan-Backed and Structured Securities.....	1,586,091	8,663,677	323,625	808,868	0	XXX	11,382,261	27.3	12,083,737	25.9	0	11,382,261
6.05	Totals.....	1,863,738	14,572,541	967,569	848,969	2,152	XXX	18,254,968	43.7	19,077,226	40.9	3,030,839	15,224,129
7.	Hybrid Securities												
7.01	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05	Affiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06	Affiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

8018

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	2,325,210	9,187,704	502,281	0	0	XXX	12,015,195	28.8	XXX	XXX	9,016,816	2,998,379
11.02 Residential Mortgage-Backed Securities.....	529,873	1,212,420	724,930	51,744	2,330	XXX	2,521,298	6.0	XXX	XXX	1,677,810	843,488
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities.....	3,564,797	14,144,334	6,674,560	1,653,214	1,173,138	XXX	27,210,044	65.2	XXX	XXX	15,827,783	11,382,261
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	41,746,538	100.0	XXX	XXX	26,522,409	15,224,129
11.09 Line 11.08 as a % of Col. 7.....	15.4	58.8	18.9	4.1	2.8	0.0	100.0	XXX	XXX	XXX	63.5	36.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	0	11,091,618	502,635	0	0	XXX	XXX	XXX	11,594,253	24.8	8,596,951	2,997,302
12.02 Residential Mortgage-Backed Securities.....	346,788	2,380,331	764,479	419,999	69,318	XXX	XXX	XXX	3,980,915	8.5	2,998,223	982,692
12.03 Commercial Mortgage-Backed Securities.....	8,404	0	0	0	0	XXX	XXX	XXX	8,404	0.0	0	8,404
12.04 Other Loan-Backed and Structured Securities.....	4,505,827	11,896,293	12,420,692	757,789	1,500,462	XXX	XXX	XXX	31,081,063	66.6	18,997,326	12,083,737
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	XXX	XXX	46,664,635	100.0	30,592,500	16,072,135
12.09 Line 12.08 as a % of Col. 9.....	10.4	54.4	29.3	2.5	3.4	0.0	XXX	XXX	100.0	XXX	65.6	34.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	2,325,210	6,189,325	502,281	0	0	XXX	9,016,817	21.6	8,596,951	18.4	9,016,817	XXX
13.02 Residential Mortgage-Backed Securities.....	340,721	853,842	469,270	11,646	2,330	XXX	1,677,810	4.0	2,998,223	6.4	1,677,810	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities.....	1,978,705	5,480,657	6,350,935	844,346	1,173,138	XXX	15,827,783	37.9	18,997,326	40.7	15,827,783	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	4,644,636	12,523,825	7,322,486	855,993	1,175,469	0	26,522,409	63.5	30,592,500	65.6	26,522,409	XXX
13.09 Line 13.08 as a % of Col. 7.....	17.5	47.2	27.6	3.2	4.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	11.1	30.0	17.5	2.1	2.8	0.0	63.5	XXX	XXX	XXX	63.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	2,998,379	0	0	0	XXX	2,998,379	7.2	2,997,302	6.4	XXX	2,998,379
14.02 Residential Mortgage-Backed Securities.....	189,153	358,578	255,660	40,097	0	XXX	843,488	2.0	982,692	2.1	XXX	843,488
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	8,404	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....	1,586,091	8,663,677	323,625	808,868	0	XXX	11,382,261	27.3	12,083,737	25.9	XXX	11,382,261
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	1,775,244	12,020,635	579,286	848,965	0	0	15,224,129	36.5	16,072,135	34.4	XXX	15,224,129
14.09 Line 14.08 as a % of Col. 7.....	11.7	79.0	3.8	5.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	4.3	28.8	1.4	2.0	0.0	0.0	36.5	XXX	XXX	XXX	XXX	36.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	2,735,932	0	2,735,932	0
2. Cost of cash equivalents acquired.....	11,579,101	0	11,579,101	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	31	0	31	0
6. Deduct consideration received on disposals.....	6,928,941	0	6,928,941	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,386,123	0	7,386,123	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,386,123	0	7,386,123	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

N/A

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description	Code			Actual Cost		Fair Value														
126694	HN	1	CWHL 2005-25 A9 - CMO/RMBS.....		..	4	1.D FM.....	4,159	...77,312	4,844	6,266	4,346	0	12	0	5,500	7,532	MON...	29	345	11/10/2005.	11/25/2035.	
74968R	AA	3	RPIT 191 A - CMO/RMBS.....		..	4	1.A FE.....	842,443	...100,508	853,328	849,015	843,488	0	798	0	2,750	2,936	MON...	389	23,348	10/09/2019.	10/25/2063.	
74969B	AA	7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		..	4	1.A FE.....	827,322	...100,211	829,305	827,560	827,289	0	(33)	0	1,710	1,713	MON...	1,179	7,021	06/19/2020.	06/25/2030.	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							1,673,924	XXX	1,687,476	1,682,840	1,675,123	0	777	0	XXX	XXX	XXX	1,597	30,714	XXX	XXX	

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

0008U	AJ	0	ABPCI 4 A1B - CDO	C	4	1.A FE	500,000	100.100	500,500	500,000	500,056	0	12	0	0	3.800	3.812	JAJO	3,747	19,000	12/20/2017	01/20/2030
00180A	AA	7	AMSR 2020-SFR1 A - CMBS	..	4	1.A FE	999,005	101.868	1,017,702	999,041	999,394	0	390	0	0	1.819	1.817	MON	1,514	13,167	03/04/2020	04/17/2037
05587T	AA	4	BSPRT 2019-FL5 A - CDO	..	4	1.A FE	500,000	100.000	500,000	500,000	500,000	0	0	0	0	1.309	1.314	MON	309	9,088	05/20/2019	05/15/2029
23342K	AC	8	DRB 2017-A A2B - ABS	..	4	1.A FE	363,732	101.539	369,467	363,866	363,781	0	12	0	0	2.850	2.877	MON	173	10,370	04/13/2017	05/27/2042
244608	AA	3	DPATH 181 A1 - CDO	C	4	1.A FE	1,000,000	99.147	991,466	1,000,000	1,000,311	0	(37)	0	0	1.937	1.933	JAJO	4,197	30,810	12/07/2018	01/15/2031
244608	AJ	4	DPATH 181 A2 - CDO	C	4	1.A FE	1,000,000	99.902	999,023	1,000,000	1,000,236	0	24	0	0	4.526	4.543	JAJO	9,555	45,260	12/07/2018	01/15/2031
68269C	AA	4	OMFIT 2018-2 A - ABS	..	4	1.A FE	999,785	105.659	1,056,594	1,000,000	999,905	0	49	0	0	3.570	3.600	MON	1,686	35,700	03/12/2018	03/14/2033
74331C	AA	6	PROG 2020-SFR1 A - RMBS	..	4	1.A FE	999,967	101.718	1,017,184	1,000,000	999,874	0	(93)	0	0	1.732	1.724	MON	1,443	12,124	03/04/2020	04/17/2037
78397A	AB	0	SCFET 2019-1 A2 - ABS	..	4	1.A FE	594,979	100.315	596,907	595,035	594,939	0	23	0	0	3.230	3.285	MON	534	20,399	04/03/2019	10/21/2024
78411K	AB	0	SCFET 2018-1 A2 - ABS	..	4	1.A FE	205,433	100.308	206,068	205,435	205,401	0	5	0	0	3.630	3.803	MON	207	7,638	05/17/2018	10/21/2024
78411K	AC	8	SCFET 2018-1 B - ABS	..	4	1.C FE	499,798	100.559	502,793	500,000	499,887	0	56	0	0	3.970	4.035	MON	551	19,905	05/17/2018	12/22/2025
78449P	AB	5	SMB 2018-A A2A - ABS	..	4	1.A FE	449,922	105.886	476,491	450,004	449,963	0	13	0	0	3.500	3.528	MON	700	15,750	03/14/2018	02/15/2036
803169	AQ	4	SRANC 3R AFR - CDO	C	4	1.A FE	493,963	100.238	495,138	493,963	494,015	0	38	0	0	4.088	4.104	MJSD	505	20,193	04/30/2018	06/24/2030
83404R	AB	4	SOFI 2018-B A2F - ABS	..	4	1.A FE	438,110	102.924	451,391	438,566	438,313	0	60	0	0	3.340	3.383	MON	244	14,648	03/13/2018	08/25/2047
87267J	AA	1	TFINS 2018-2 A1 - CDO	C	4	1.B FE	844,779	97.188	821,024	844,779	844,129	0	(1,611)	0	0	2.040	2.064	MJSD	96	23,749	11/20/2018	09/30/2039
89613T	AA	6	TAH 18SFR1 A - RMBS	..	4	1.A FE	986,594	106.439	1,056,208	992,315	992,315	0	0	0	0	3.530	3.517	MON	2,919	35,587	04/11/2018	05/19/2037
97988Q	AA	2	WDMNT 2017-2 A - CDO	..	4	1.A FE	500,000	99.652	498,260	500,000	499,742	0	(107)	0	0	2.018	2.051	JAJO	2,074	15,870	05/25/2017	07/18/2028
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						11,376,068	XXX	11,556,215	11,383,004	11,382,261	0	(1,166)	0	0	XXX	XXX	XXX	30,454	349,260	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						18,241,501	XXX	18,621,296	18,265,844	18,254,969	0	1,273	0	0	XXX	XXX	XXX	73,706	515,453	XXX	XXX

Totals

7699999. Total - Issuer Obligations.....	12,218,744	XXX	12,457,856	11,990,000	12,015,195	0	(30,019)	0	0	XXX	XXX	XXX	109,735	329,180	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities.....	2,521,861	XXX	2,555,761	2,523,240	2,521,298	0	(757)	0	0	XXX	XXX	XXX	3,854	57,791	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities.....	27,406,476	XXX	27,845,253	26,815,011	27,210,044	0	(112,385)	0	0	XXX	XXX	XXX	159,732	881,963	XXX	XXX
8399999. Grand Total - Bonds.....	42,147,081	XXX	42,858,870	41,328,251	41,746,538	0	(143,161)	0	0	XXX	XXX	XXX	273,321	1,268,933	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote

1A24,795,501	1B7,651,838	1C6,579,986	1D1,519,690	1E199,863	1F999,660	1G0
2A0	2B0	2C0				
3A0	3B0	3C0				
4A0	4B0	4C0				
5A0	5B0	5C0				
60						

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
91282C	AZ	4	UNITED STATES TREASURY		12/23/2020	GOLDMAN		1,250,273	1,250,000	270
0599999		Total - Bonds - U.S. Government						1,250,273	1,250,000	270
Bonds - U.S. Special Revenue and Special Assessment										
45201Y	M8	7	ILLINOIS HSG DEV AUTH REV		03/11/2020	JP Morgan		528,750	500,000	2,042
3199999		Total - Bonds - U.S. Special Revenue and Special Assessments						528,750	500,000	2,042
Bonds - Industrial and Miscellaneous										
00180A	AA	7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		999,963	1,000,000	0
74331C	AA	6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		999,967	1,000,000	0
74969B	AA	7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS		06/19/2020	NOMURA SECURITIES/FIXED INCOME		999,712	1,000,000	0
3899999		Total - Bonds - Industrial and Miscellaneous						2,999,642	3,000,000	0
8399997		Total - Bonds - Part 3						4,778,666	4,750,000	2,312
8399999		Total - Bonds						4,778,666	4,750,000	2,312
9999999		Total - Bonds, Preferred and Common Stocks						4,778,666	XXX	2,312

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
							Disposal Date			Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)			Current Year's (Amortization) / Accretion			Current Year's Other-Than-Temporary Impairment Recognized			Total Change in B./A.C.V. (11+12-13)			Total Foreign Exchange Change in B./A.C.V.			Book/Adjusted Carrying Value at Disposal Date			Foreign Exchange Gain (Loss) on Disposal			Realized Gain (Loss) on Disposal			Total Gain (Loss) on Disposal			Bond Interest / Stock Dividends Received During Year			Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
CUSIP Identification			Description																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

Sch. DB - Pt. A - Sn. 2
NONE

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

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

GREAT AMERICAN FIDELITY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of New York Mellon..... New York, New York.....		0.01	0	0	5,952	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	55,310	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	61,262	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	61,262	XXX
0599999. Total Cash.....	XXX	XXX	0	0	61,262	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	97,947	4. April.....	66,896	7. July.....	85,868	10. October.....	61,164
2. February.....	75,743	5. May.....	67,096	8. August.....	64,043	11. November.....	61,318
3. March.....	76,019	6. June.....	66,446	9. September.....	62,866	12. December.....	61,262

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
825252 40 6	INVESCO TREASURY INST					12/31/2020.....	0.010		7,386,123	67	15,961
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									7,386,123	67	15,961
8899999. Total - Cash Equivalents									7,386,123	67	15,961

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

GREAT AMERICAN FIDELITY INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			0	0	0	0
2. Alaska.....	AK			0	0	0	0
3. Arizona.....	AZ			0	0	0	0
4. Arkansas.....	AR			0	0	0	0
5. California.....	CA			0	0	0	0
6. Colorado.....	CO			0	0	0	0
7. Connecticut.....	CT			0	0	0	0
8. Delaware.....	DE	B...	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION.....	2,965,154	3,088,726	0	0
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL			0	0	0	0
11. Georgia.....	GA			0	0	0	0
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID			0	0	0	0
14. Illinois.....	IL			0	0	0	0
15. Indiana.....	IN			0	0	0	0
16. Iowa.....	IA			0	0	0	0
17. Kansas.....	KS			0	0	0	0
18. Kentucky.....	KY			0	0	0	0
19. Louisiana.....	LA			0	0	0	0
20. Maine.....	ME			0	0	0	0
21. Maryland.....	MD			0	0	0	0
22. Massachusetts.....	MA	B...	PROPERTY AND CASUALTY.....	0	0	114,924	117,445
23. Michigan.....	MI			0	0	0	0
24. Minnesota.....	MN			0	0	0	0
25. Mississippi.....	MS			0	0	0	0
26. Missouri.....	MO			0	0	0	0
27. Montana.....	MT			0	0	0	0
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV			0	0	0	0
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ			0	0	0	0
32. New Mexico.....	NM			0	0	0	0
33. New York.....	NY	B...	PROPERTY AND CASUALTY.....	0	0	2,842,251	2,944,705
34. North Carolina.....	NC			0	0	0	0
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH			0	0	0	0
37. Oklahoma.....	OK			0	0	0	0
38. Oregon.....	OR			0	0	0	0
39. Pennsylvania.....	PA			0	0	0	0
40. Rhode Island.....	RI			0	0	0	0
41. South Carolina.....	SC	B...	PROPERTY AND CASUALTY.....	0	0	154,633	165,366
42. South Dakota.....	SD			0	0	0	0
43. Tennessee.....	TN			0	0	0	0
44. Texas.....	TX			0	0	0	0
45. Utah.....	UT			0	0	0	0
46. Vermont.....	VT			0	0	0	0
47. Virginia.....	VA			0	0	0	0
48. Washington.....	WA			0	0	0	0
49. West Virginia.....	WV			0	0	0	0
50. Wisconsin.....	WI			0	0	0	0
51. Wyoming.....	WY			0	0	0	0
52. American Samoa.....	AS			0	0	0	0
53. Guam.....	GU			0	0	0	0
54. Puerto Rico.....	PR			0	0	0	0
55. US Virgin Islands.....	VI			0	0	0	0
56. Northern Mariana Islands.....	MP			0	0	0	0
57. Canada.....	CAN			0	0	0	0
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,965,154	3,088,726	3,111,808	3,227,516
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	0	0