



# QUARTERLY STATEMENT

As of June 30, 2021  
of the Condition and Affairs of the

## GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 10646	Employer's ID Number..... 36-4079497
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... April 16, 1996	Commenced Business..... May 2, 1996	
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) statutoryfilings@gaiig.com (E-Mail Address)	513-369-5000 (Area Code) (Telephone Number) (Extension) 513-369-5830 (Fax Number)

### OFFICERS

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

### DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Gary John Gruber	Anthony Joseph Mercurio #	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.

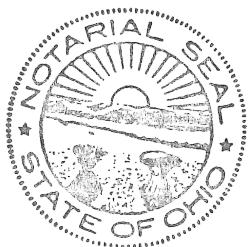
  
(Signature)  
Gary John Gruber  
President  
(Title)

  
(Signature)  
Matthew David Felvus  
Secretary  
(Title)

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

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

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



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

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,357,668,517	0	1,357,668,517	9,845,183
2. Stocks:				
2.1 Preferred stocks.....	74,568,605	0	74,568,605	0
2.2 Common stocks.....	591,425,908	0	591,425,908	0
3. Mortgage loans on real estate:				
3.1 First liens.....	52,510,824	0	52,510,824	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....52,771), cash equivalents (\$....78,936,113) and short-term investments (\$....60,633,259).....	139,622,144	0	139,622,144	1,406,893
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	3,162	0	3,162	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,215,799,159	0	2,215,799,159	11,252,076
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	9,322,118	0	9,322,118	77,722
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	16,204,475	9,727,062	6,477,413	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....1,260,141 earned but unbilled premiums).....	14,898,163	282,766	14,615,397	0
15.3 Accrued retrospective premiums (\$....6,730,486) and contracts subject to redetermination (\$.....0).....	6,722,779	519,453	6,203,326	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,358,549	0	2,358,549	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	820,889	0	820,889	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	2,488
18.2 Net deferred tax asset.....	76,142,447	13,852,649	62,289,798	0
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	1,393,159	1,393,159	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,545,068	1,545,068	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.....	8,055,542	0	8,055,542	0
24. Health care (\$.....0) and other amounts receivable.....	57,773	0	57,773	0
25. Aggregate write-ins for other than invested assets.....	4,813,736	323,387	4,490,349	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,358,133,857	27,643,545	2,330,490,313	11,332,286
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	2,358,133,857	27,643,545	2,330,490,313	11,332,286

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Surcharge recoverable.....	4,490,349	0	4,490,349	0
2502. Prepaid expenses.....	323,387	323,387	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,813,736	323,387	4,490,349	0

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....214,453,000).....	1,325,922,486	0
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	0
3. Loss adjustment expenses.....	220,999,358	0
4. Commissions payable, contingent commissions and other similar charges.....	11,031,424	0
5. Other expenses (excluding taxes, licenses and fees).....	6,906,504	510
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	15,174,499	0
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	29,458,323	0
7.2 Net deferred tax liability.....	0	2,448
8. Borrowed money \$.....0 and interest thereon \$.....0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 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).....	12,399,044	0
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	21,281,793	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	0	0
13. Funds held by company under reinsurance treaties.....	8,756,750	0
14. Amounts withheld or retained by company for account of others.....	18,152,017	0
15. Remittances and items not allocated.....	0	0
16. Provision for reinsurance (including \$.....0 certified).....	2,075,000	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.....	6,623,661	0
20. Derivatives.....	0	0
21. Payable for securities.....	8,000,000	0
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0	0	0
25. Aggregate write-ins for liabilities.....	55,699,732	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,742,480,590	2,958
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	1,742,480,590	2,958
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
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.....	549,026,002	3,500,000
35. Unassigned funds (surplus).....	35,983,721	4,829,328
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).....	588,009,723	11,329,328
38. Totals (Page 2, Line 28, Col. 3).....	2,330,490,313	11,332,286

**DETAILS OF WRITE-INS**

2501. Deferred gain on securities.....	55,546,733	0
2502. Other liabilities.....	152,999	0
2503. ....	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	55,699,732	0
2901. ....	0	0
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....0)	0	0	0
1.2 Assumed..... (written \$....357,978,642)	345,579,598	0	0
1.3 Ceded..... (written \$....7,674,747)	7,674,747	0	0
1.4 Net..... (written \$....350,303,895)	337,904,851	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$....258,555,000):			
2.1 Direct.....	0	0	0
2.2 Assumed.....	164,322,917	0	0
2.3 Ceded.....	2,785,287	0	0
2.4 Net.....	161,537,630	0	0
3. Loss adjustment expenses incurred.....	.51,788,673	0	0
4. Other underwriting expenses incurred.....	.86,091,573	0	0
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	299,417,876	0	0
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	.38,486,975	0	0
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	11,595,705	122,398	221,507
10. Net realized capital gains (losses) less capital gains tax of \$....398,760	1,763,518	12,903	11,533
11. Net investment gain (loss) (Lines 9 + 10)	13,359,223	135,301	233,040
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....503,298).....	(503,298)	0	0
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	4,704	0	0
15. Total other income (Lines 12 through 14)	(498,593)	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	.51,347,605	135,301	233,040
17. Dividends to policyholders.....	8,775,700	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).....	42,571,905	135,301	233,040
19. Federal and foreign income taxes incurred.....	.69,949,008	17,288	31,068
20. Net income (Line 18 minus Line 19) (to Line 22).....	(27,377,103)	118,013	201,972
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	11,329,328	11,129,303	11,129,303
22. Net income (from Line 20).....	(27,377,103)	118,013	201,972
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(11,705,002).....	23,810,147	0	0
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	.64,439,893	(2,157)	(1,947)
27. Change in nonadmitted assets.....	(27,643,545)	0	0
28. Change in provision for reinsurance.....	(2,075,000)	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	545,526,002	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	576,680,395	115,856	200,025
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	588,009,723	11,245,159	11,329,328
<b>DETAILS OF WRITE-INS</b>			
0501.....	0	0	0
0502.....	0	0	0
0503.....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous income.....	18,605	0	0
1402. Interest expense on funds held.....	(13,901)	0	0
1403.....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	4,704	0	0
3701.....	0	0	0
3702.....	0	0	0
3703.....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	312,478,479	0	0
2. Net investment income.....	10,004,932	134,515	263,163
3. Miscellaneous income.....	(498,593)	0	0
4. Total (Lines 1 through 3).....	321,984,817	134,515	263,163
5. Benefit and loss related payments.....	(1,161,205,418)	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(116,122,266)	0	0
8. Dividends paid to policyholders.....	(12,506,093)	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	40,886,957	0	32,955
10. Total (Lines 5 through 9).....	(1,248,946,820)	0	32,955
11. Net cash from operations (Line 4 minus Line 10).....	1,570,931,638	134,515	230,208
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	124,497,942	761,025	1,249,118
12.2 Stocks.....	61,688,028	0	0
12.3 Mortgage loans.....	290,259	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	24	24
12.7 Miscellaneous proceeds.....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	186,476,229	761,049	1,249,141
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,471,609,602	0	2,249,648
13.2 Stocks.....	658,035,854	0	0
13.3 Mortgage loans.....	52,801,083	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,182,446,539	0	2,249,648
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,995,970,311)	761,049	(1,000,507)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	545,433,775	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	17,820,148	0	0
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	563,253,923	0	0
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	138,215,250	895,564	(770,299)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,406,893	2,177,193	2,177,193
19.2 End of period (Line 18 plus Line 19.1).....	139,622,144	3,072,757	1,406,893

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

20.0001 Deferred gain on securities.....	55,546,733	0	0
20.0002 Payable for securities.....	8,000,000	0	0
20.0003 Exchange of debt securities.....	2,022,140	0	0
20.0004 Exchange of equity securities.....	335,115	0	0
20.0005 Stock based compensation.....	92,227	0	0
20.0006 Receivable for securities.....	3,162	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 Contemporary Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (27,377,103)	\$ 201,972
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (27,377,103)	\$ 201,972
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 588,009,723	\$ 11,329,328
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 588,009,723	\$ 11,329,328

**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 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:

- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
Investments in insurance subsidiaries are stated at the statutory equity in net assets.

**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**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments****A. Mortgage Loans, including Mezzanine Real Estate Loans**

- (1) Maximum and Minimum Lending Rates  
The maximum and minimum lending rates for commercial mortgage loans during 2021 were 5.00% and 4.650%.

- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:  
78.88%.

**NOTES TO FINANCIAL STATEMENTS**

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total							Current Year to Date		Prior Year
							\$ 0	\$ 0	
(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:									
			Residential		Commercial				
		Farm	Insured	All Other	Insured	All Other		Mezzanine	Total
a. Current Year to Date									
1. Recorded Investment (All)									
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 52,510,824	\$ 0	\$ 52,510,824	
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
2. Accruing Interest 90-179 Days Past Due									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
3. Accruing Interest 180+ Days Past Due									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
4. Interest Reduced									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Number of Loans	0	0	0	0	0	0	0	0	
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	
5. Participant or Co-Lender in a Mortgage Loan Agreement									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
b. Prior Year									
1. Recorded Investment (All)									
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
2. Accruing Interest 90-179 Days Past Due									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
3. Accruing Interest 180+ Days Past Due									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
4. Interest Reduced									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	
(b) Number of Loans	0	0	0	0	0	0	0	0	
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	
5. Participant or Co-Lender in a Mortgage Loan Agreement									
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	

(5) Investment in Impaired Loans with or without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan: The Company has no investment in impaired loans with or without allowance for credit losses during 2021.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting: The Company has no investment in impaired loans during 2021.

**NOTES TO FINANCIAL STATEMENTS**

(7) Allowance for Credit Balances:  
The Company had no allowance for credit losses during 2021.

(8) Mortgage Loans Derecognized as a Result of Foreclosure:  
The Company had no mortgage loans derecognized as a result of foreclosure.

(9) Policy for Recognizing Interest Income on Impaired Loans  
The Company recognizes interest income on its impaired loans upon receipt.

**D. Loan-Backed Securities**

(1) Description of Sources Used to Determine Prepayment Assumptions

The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) Securities with Recognized Other-Than-Temporary Impairment

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

(3) Recognized OTTI Securities

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

(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	\$ (1,347,749)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 259,240,359
	2. 12 Months or Longer	\$ 0

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

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2021. The Company has the intent to hold such securities until they recover in value or mature.

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

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

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

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

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

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

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

Repurchase Transaction – Cash Taker – Overview of Sale Transactions

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

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

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

## NOTES TO FINANCIAL STATEMENTS

## L. Restricted Assets

## (1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					6	7 Increase/ (Decrease) (5 minus 6)		
	Current Year								
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Call Account (S/A) Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 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	0	0	0	0	0	0	0		
i. FHLB capital stock	0	0	0	0	0	0	0		
j. On deposit with states	425,710,737	0	0	0	425,710,737	4,329,319	421,381,418		
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0		
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	\$ 425,710,737	\$ 0	\$ 0	\$ 0	\$ 425,710,737	\$ 4,329,319	\$ 421,381,418		

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 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	0	0.0%	0.0%
i. FHLB capital stock	0	0	0.0%	0.0%
j. On deposit with states	0	425,710,737	18.1%	18.3%
k. On deposit with other regulatory bodies	0	0	0.0%	0.0%
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	\$ 425,710,737	18.1%	18.3%

(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 (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)  
Not applicable

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)  
Not applicable

(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**

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 1	\$ 0	\$ 158,743	\$ 0	\$ 160,946	\$ 0
(2) Bonds – FV	0	0	0	0	0	0
(3) LB & SS – AC	0	0	0	0	0	0
(4) LB & SS – FV	0	0	0	0	0	0
(5) Preferred Stock – AC	0	0	0	0	0	0
(6) Preferred Stock – FV	0	0	0	0	0	0
(7) Total (1+2+3+4+5+6)	\$ 1	\$ 0	\$ 158,743	\$ 0	\$ 160,946	\$ 0

AC – Amortized Cost

FV – Fair Value

**Q. Prepayment Penalty and Acceleration Fees**

	General Account	Protected Cell
(1) Number of CUSIPs	2	0
(2) Aggregate Amount of Investment Income	\$ 63,469	\$ 0

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

The Company does not participate in any cash pools.

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

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies.

**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.

**NOTES TO FINANCIAL STATEMENTS****Note 9 – Income Taxes**A. **Deferred Tax Assets/(Liabilities)**1. **Components of Net Deferred Tax Asset/(Liability)**

	Current Year to Date			Prior Year			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$ 64,990,094	\$ 13,099,274	\$ 78,089,368	\$ 0	\$ 701	\$ 701	\$ 64,990,094	\$ 13,098,573	\$ 78,088,667
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$ 64,990,094	\$ 13,099,274	\$ 78,089,368	\$ 0	\$ 701	\$ 701	\$ 64,990,094	\$ 13,098,573	\$ 78,088,667
d. Deferred tax assets nonadmitted	13,852,649	0	13,852,649	0	0	0	13,852,649	0	13,852,649
e. Subtotal net admitted deferred tax asset (1c-1d)	\$ 51,137,445	\$ 13,099,274	\$ 64,236,719	\$ 0	\$ 701	\$ 701	\$ 51,137,445	\$ 13,098,573	\$ 64,236,018
f. Deferred tax liabilities	965,237	981,684	1,946,921	0	3,149	3,149	965,237	978,535	1,943,772
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 50,172,208	\$ 12,117,590	\$ 62,289,798	\$ 0	\$ (2,448)	\$ (2,448)	\$ 50,172,208	\$ 12,120,038	\$ 62,292,246

2. **Admission Calculation Components SSAP No. 101**

	Current Year to Date			Prior Year			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 42,162,663	\$ 398,760	\$ 42,561,423	\$ 0	\$ 701	\$ 701	\$ 42,162,663	\$ 398,059	\$ 42,560,722
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)	7,027,860	12,700,515	19,728,375	0	0	0	7,027,860	12,700,515	19,728,375
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	7,027,860	12,700,515	19,728,375	0	0	0	7,027,860	12,700,515	19,728,375
2. Adjusted gross deferred tax assets allowed per limitation threshold			78,857,989			1,699,399			77,158,590
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	1,946,921	0	1,946,921	0	0	0	1,946,921	0	1,946,921
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))	\$ 51,137,444	\$ 13,099,275	\$ 64,236,719	\$ 0	\$ 701	\$ 701	\$ 51,137,444	\$ 13,098,574	\$ 64,236,018

B. **Deferred Tax Liabilities Not Recognized**

The Company has recognized all deferred tax liabilities.

**NOTES TO FINANCIAL STATEMENTS**

## C. Current and Deferred Income Taxes

## 1. Current Income Tax

	1 Current Year to Date	2 Prior Year	3 (Col 1-2) Change
a. Federal	\$ 69,949,008	\$ 31,068	\$ 69,917,940
b. Foreign	\$ 0	\$ 0	\$ 0
c. Subtotal	\$ 69,949,008	\$ 31,068	\$ 69,917,940
d. Federal income tax on net capital gains	\$ 398,760	\$ 2,889	\$ 395,871
e. Utilization of capital loss carry-forwards	\$ 0	\$ 0	\$ 0
f. Other	\$ 0	\$ 0	\$ 0
g. Federal and Foreign income taxes incurred	\$ 70,347,768	\$ 33,957	\$ 70,313,811

## 2. Deferred Tax Assets

	1 Current Year to Date	2 Prior Year	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 44,071,992	\$ 0	\$ 44,071,992
2. Unearned premium reserve	12,237,426	0	12,237,426
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	2,390,916	0	2,390,916
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	2,896,088	0	2,896,088
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)	3,393,672	0	3,393,672
Other (items listed individually >5% of total ordinary tax assets)			
Accruals	3,393,672	0	3,393,672
99. Subtotal	64,990,094	0	64,990,094
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	13,852,649	0	13,852,649
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	51,137,445	0	51,137,445
e. Capital:			
1. Investments	\$ 13,099,274	\$ 701	\$ 13,098,573
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	\$ 13,099,274	\$ 701	\$ 13,098,573
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	13,099,274	701	13,098,573
i. Admitted deferred tax assets (2d+2h)	\$ 64,236,719	\$ 701	\$ 64,236,018

## 3. Deferred Tax Liabilities

	1 Current Year to Date	2 Prior Year	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 0	\$ 0	\$ 0
2. Fixed assets	365,285	0	365,285
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)	599,952	0	599,952
Other (items listed individually >5% of total ordinary tax liabilities)			
Salvage and subrogation	475,833	0	475,833
Accruals	124,119	0	124,119
99. Subtotal	965,237	0	965,237
b. Capital:			
1. Investments	981,684	3,149	978,535
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	981,684	3,149	978,535
c. Deferred tax liabilities (3a99+3b99)	\$ 1,946,921	\$ 3,149	\$ 1,943,772
4. Net Deferred Tax Assets/Liabilities (2i - 3c)	\$ 62,289,798	\$ (2,448)	\$ 62,292,246

**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	\$ 9,023,840	21.0%
Change in nonadmitted assets	(2,896,088)	(6.7)%
Proration of tax exempt investment income	130,696	0.3%
Tax exempt income deduction	(522,784)	(1.2)%
Dividends received deduction	(80,498)	(0.2)%
Disallowable travel and entertainment		%
Other permanent differences	252,709	0.6%
<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	5,907,875	13.7%
Federal and foreign income taxes incurred	70,347,768	163.7%
Realized capital gains (losses) tax		%
Change in net deferred income taxes	(64,439,893)	(150.0)%
Total statutory income taxes	\$ 5,907,875	13.7%

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

A. No significant changes

B. On June 28, 2021, the Company received a \$45 million extraordinary return of capital distribution to its subsidiary, Republic Indemnity Company of America ("RICA").

C. No significant changes

D. The Company had the following receivables from/(payables to) affiliates: Bridgefield Casualty Insurance Company ("BCIC") \$4,122,966; Bridgefield Employers Insurance Company ("BEIC") \$(207,860); RICA \$(6,415,801); Republic Indemnity Insurance Company of California ("RICC") \$3,932,576.

E - O. No significant changes

**Note 11 – Debt**

B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any agreements with the Federal Home Loan Bank.

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

No significant changes

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

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

No significant changes

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

No significant changes

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

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
All other bonds	\$ 0	\$ 2,598,494	\$ 0	\$ 0	\$ 2,598,494
Preferred stocks	\$ 62,954,090	\$ 8,892,980	\$ 0	\$ 0	\$ 71,847,070
Common stocks	\$ 23,148,887	\$ 0	\$ 0	\$ 0	\$ 23,148,887
<b>Total</b>	<b>\$ 86,102,977</b>	<b>\$ 11,491,474</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 97,594,451</b>
<b>Liabilities at Fair Value</b>					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

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

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 for Derivative Assets and Liabilities**

Not applicable

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

The Company has no additional fair value disclosures.

**NOTES TO FINANCIAL STATEMENTS****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	\$ 93,958,495	\$ 94,187,487	\$ 93,958,495	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$ 437,745,822	\$ 437,390,264	\$ 0	\$ 427,114,806	\$ 10,631,016	\$ 0	\$ 0
Residential MBS	\$ 124,204,928	\$ 121,953,353	\$ 0	\$ 124,204,928	\$ 0	\$ 0	\$ 0
Commercial MBS	\$ 31,051,254	\$ 31,029,547	\$ 0	\$ 31,051,254	\$ 0	\$ 0	\$ 0
Collateralized loan obligations	\$ 122,774,004	\$ 122,276,924	\$ 0	\$ 122,774,004	\$ 0	\$ 0	\$ 0
Asset backed securities	\$ 227,049,087	\$ 225,870,984	\$ 0	\$ 220,345,952	\$ 6,703,135	\$ 0	\$ 0
All other bonds	\$ 326,695,260	\$ 324,959,958	\$ 0	\$ 315,695,260	\$ 11,000,000	\$ 0	\$ 0
Preferred stocks	\$ 80,317,205	\$ 74,568,605	\$ 70,410,475	\$ 9,906,730	\$ 0	\$ 0	\$ 0
Common stocks	\$ 23,148,887	\$ 23,148,887	\$ 23,148,887	\$ 0	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 52,688,100	\$ 52,510,824	\$ 0	\$ 0	\$ 52,688,100	\$ 0	\$ 0
Cash and short term	\$ 139,622,144	\$ 139,622,144	\$ 139,622,144	\$ 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 - B. No significant changes****C. Other Disclosures****Organizational Chart Changes**

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

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

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

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

**D - G. No significant changes****Note 22 – Events Subsequent**

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

**NOTES TO FINANCIAL STATEMENTS****Note 23 – Reinsurance**

## A. Unsecured Reinsurance Recoverables

## Individual Reinsurers Who Are Not Members of a Group

FEIN	Reinsurer Name	Unsecured Amount
	None	\$

## Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
00111	02-0177030	Peerless Insurance Company	\$ 41,267,000
00111	AA-1126006	Lloyd's Syndicate Number 4472	\$ 1,635,000
00111	39-0264050	Employers Insurance Company of Wausau	\$ 243,000
00111	13-2919779	Peerless Indemnity Insurance Company	\$ 18,000
00517	AA-1340125	Hannover Rueck SE	\$ 33,702,000
00517	AA-1128121	Lloyd's Syndicate Number 2121	\$ 169,000
00517	AA-3190060	Hannover Re (Bermuda) Limited	\$ 19,000
00031	13-2673100	General Reinsurance Corporation	\$ 22,819,000
00031	00-0000000	Philadelphia Reinsurance Corporation	\$ 39,000
00031	AA-1126435	Lloyd's Syndicate Number 0435	\$ 11,000
00968	AA-1128003	Lloyd's Syndicate Number 2003	\$ 18,572,000
00968	AA-1126179	Lloyd's Syndicate Number 0179	\$ 38,000
00968	AA-1127003	Lloyd's Syndicate Number 1003	\$ 27,000
00968	13-1290712	XL Reinsurance America Incorporated	\$ 9,000
00181	13-1675535	Swiss Reinsurance America Corporation	\$ 14,948,000
00181	48-0921045	Westport Insurance Corporation	\$ 3,135,000

## All Members of the Groups Shown Above with Unsecured Reinsurance Recoverables

Group Code	FEIN	Reinsurer Name	Unsecured Amount
00111	02-0177030	Peerless Insurance Company	\$ 41,267,000
00111	AA-1126006	Lloyd's Syndicate Number 4472	\$ 1,635,000
00111	39-0264050	Employers Insurance Company of Wausau	\$ 243,000
00111	13-2919779	Peerless Indemnity Insurance Company	\$ 18,000
		Total 00111 - Liberty Mutual Group	\$ 43,163,000
			\$
00517	AA-1340125	Hannover Rueck SE	\$ 33,702,000
00517	AA-1128121	Lloyd's Syndicate Number 2121	\$ 169,000
00517	AA-3190060	Hannover Re (Bermuda) Limited	\$ 19,000
		Total 00517 - Hannover Group	\$ 33,890,000
			\$
00031	13-2673100	General Reinsurance Corporation	\$ 22,819,000
00031	00-0000000	Philadelphia Reinsurance Corporation	\$ 39,000
00031	AA-1126435	Lloyd's Syndicate Number 0435	\$ 11,000
		Total 00031 - Berkshire Hathaway Group	\$ 22,869,000
			\$
00968	AA-1128003	Lloyd's Syndicate Number 2003	\$ 18,572,000
00968	AA-1126179	Lloyd's Syndicate Number 0179	\$ 38,000
00968	AA-1127003	Lloyd's Syndicate Number 1003	\$ 27,000
00968	13-1290712	XL Reinsurance America Incorporated	\$ 9,000
		Total 00968 - AXA Insurance Group	\$ 18,646,000
			\$
00181	13-1675535	Swiss Reinsurance America Corporation	\$ 14,948,000
00181	48-0921045	Westport Insurance Corporation	\$ 3,135,000
		Total 00181 - Swiss Re Group	\$ 18,083,000

## B. Reinsurance Recoverable in Dispute

The Company does not have any reinsurance recoverables on losses in dispute that individually exceed 5% or in the aggregate exceed 10% of its policyholders' surplus.

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

## F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

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

## A. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years' decreased by \$45 million during 2021 as a result of reexamination of unpaid losses and loss adjustment expenses. The favorable development was primarily due to the severity of claims being less than expected particularly in the medical segments for the workers' compensation business. The changes are generally the result of ongoing analyses of recent loss data and trends.

## B. Information about Significant Changes in Methodologies and Assumptions

There have been no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

**NOTES TO FINANCIAL STATEMENTS****Note 26 – Intercompany Pooling Arrangements**

A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool  
 Effective January 1, 2021, the Company was removed as a party to the pooling agreement led by its affiliate and former parent, Great American Insurance Company ("GAIC"), and became the lead company in a pooling agreement among the Company and RICA, RICC, BEIC and BCIC.

The effect of the pooling agreement is to transfer all direct and assumed insurance liabilities of these companies to the Company. The Company retains 100% of the pooled business, as illustrated below:

<u>Lead Entity and all Affiliated Entities</u>	NAIC Company Code	Pooling Percentage
Great American Contemporary Insurance Company	10646	100.0%
Republic Indemnity Company of America	22179	0%
Republic Indemnity Company of California	43753	0%
Bridgefield Casualty Insurance Company	10335	0%
Bridgefield Employers Insurance Company	10701	0%

B. Description of Lines and Types of Business Subject to the Pooling Agreement  
 All lines of business are subject to the pooling agreement.

C. Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement  
 The Company'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 the Company.

D. Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers  
 The Company is party to reinsurance agreements with affiliated and non-affiliated reinsurers covering business subject to the pooling agreement. The Company has a contractual right of recovery under such reinsurance agreements. BEIC and BCIC were parties to reinsurance agreements covering business subject to the pooling agreement prior to joining the above described pooling agreement. Pursuant to the terms of the pooling agreement, each pool participant appointed the Company as its attorney-in-fact with full power and authority to act in the place of each such pool participant with respect to any such reinsurance.

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 the Company 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 June 30, 2021, the Company had the following receivables from/(payables to) affiliates in the indicated amounts as a result of the pooling agreement: BCIC \$4,122,966; BEIC \$(207,860); RICA \$(6,415,801); RICC \$3,932,576.

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counterparty Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

Annual Statement Line of Business (ASL)		3	4	5	6
1	2	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
ASL #	ASL Description				
16	Workers' Compensation	\$ 7,621,507	\$ 0	\$ 704,505	\$ 704,505
Total		\$ 7,621,507	\$ 0	\$ 704,505	\$ 704,505

(2) Unsecured Amounts of High Deductibles

- a. Total high deductibles and billed recoverables on paid claims (should equal total line for Column 6 for A(1) above) \$ 704,505
- b. Collateral on balance sheet (must be equal to or greater than zero) \$ 4,068,277
- c. Collateral off balance sheet (must be equal to or greater than zero) \$ 8,047,000
- d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (must be equal to or greater than zero) \$ 0
- e. Percentage unsecured \$ 0.0%

(3) High Deductible Recoverable Amounts on Paid Claims

- a. Amount of overdue nonadmitted (either due to aging or collateral) \$ 0
- b. Total over 90 days overdue admitted \$ 0
- c. Total overdue (a + b) \$ 0

**NOTES TO FINANCIAL STATEMENTS**

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

Counterparty Ranking	Top Ten Unsecured High Deductible Amounts
Counterparty 1	\$ 4,917
Counterparty 2	\$ 3,790
Counterparty 3	\$ 0
Counterparty 4	\$ 0
Counterparty 5	\$ 0
Counterparty 6	\$ 0
Counterparty 7	\$ 0
Counterparty 8	\$ 0
Counterparty 9	\$ 0
Counterparty 10	\$ 0

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

Not applicable

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

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

No significant changes

**Note 35 – Multiple Peril Crop Insurance**

No significant changes

**Note 36 – Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  Yes [ X ]  No [ ]  N/A [ ]  
 If yes, attach an explanation.  
From April 1, 2014 through December 31, 2020, RICA, RICC, BCIC and BEIC were parties to an Amended and Restated Services Agreement, pursuant to which RICA provided policyholder, claims, accounting, underwriting, actuarial, telecommunication, data processing, legal, purchasing, payroll and employee relations services. Effective January 1, 2021, this agreement was amended and restated to add the Company as a party and to provide the Company to provide services to the other parties.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).  02/26/2018

6.4 By what department or departments?  
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?  Yes [ ]  No [ ]  N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with?  Yes [ ]  No [ ]  N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?  Yes [ ]  No [ X ]

7.2 If yes, give full information:  
Not applicable

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

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

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

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

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

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

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

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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

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

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
Not applicable

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?  Yes  No

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)  Yes  No

11.2 If yes, give full and complete information relating thereto:  
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?  Yes  No

14.2 If yes, please complete the following:

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	568,277,021
0	0
0	0
0	0
\$ 0	\$ 568,277,021
\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?  Yes  No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  Yes  No  N/A

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

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

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

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

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

17.4 If yes, give full and complete information relating thereto:

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

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

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

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

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

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES**

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

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

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

18.2 If no, list exceptions:

Not applicable

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

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

Has the reporting entity self-designated 5GI securities?

Yes  No 

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

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

Has the reporting entity self-designated PLGI securities?

Yes  No 

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

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

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

Yes  No

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**GENERAL INTERROGATORIES (continued)**

**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  Yes [X]  No [ ]  N/A [ ]  
 If yes, attach an explanation.  
Effective 1/1/2021, the Company was removed as a party to the pooling agreement led by its affiliate and former parent, GAIC, and became the lead company in a pooling agreement among the Company and RICA, RICC, BEIC and BCIC. See Note 26.

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?  Yes [ ]  No [X]  
 3.2 If yes, give full and complete information thereto:  
Not applicable

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

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

5. Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

6.1 Do you act as a custodian for health savings accounts?  Yes [ ]  No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$  0

6.3 Do you act as an administrator for health savings accounts?  Yes [ ]  No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$  0

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

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

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>Affiliates</b>						
10335.....	59-3269531.....	Bridgefield Casualty Insurance Company.....	FL.....	Unauthorized.....	0.....	
10701.....	59-1835212.....	Bridgefield Employers Insurance Company.....	FL.....	Unauthorized.....	0.....	
16691.....	31-0501234.....	Great American Insurance Company.....	OH.....	Authorized.....	0.....	
22179.....	95-2801326.....	Republic Indemnity Company of America.....	CA.....	Authorized.....	0.....	
43753.....	31-1054123.....	Republic Indemnity Company of California.....	CA.....	Authorized.....	0.....	
<b>U.S. Insurers</b>						
10014.....	05-0254496.....	Affiliated FM Insurance Company.....	RI.....	Authorized.....	0.....	
19380.....	13-5124990.....	American Home Assurance Company.....	NY.....	Authorized.....	0.....	
10348.....	06-1430254.....	Arch Reinsurance Company.....	DE.....	Authorized.....	0.....	
21970.....	23-1502700.....	Bedivere Insurance Company.....	PA.....	Authorized.....	0.....	
20443.....	36-2114545.....	Continental Casualty Co.....	IL.....	Authorized.....	0.....	
21458.....	39-0264050.....	Employers Insurance Company of Wausau.....	WI.....	Authorized.....	0.....	
26921.....	22-2005057.....	Everest Reinsurance Company.....	DE.....	Authorized.....	0.....	
20281.....	13-1963496.....	Federal Insurance Company.....	IN.....	Authorized.....	0.....	
22039.....	13-2673100.....	General Reinsurance Corporation.....	DE.....	Authorized.....	0.....	
19682.....	06-0383750.....	Hartford Fire Insurance Company.....	CT.....	Authorized.....	0.....	
22713.....	23-0723970.....	Insurance Company of North America.....	PA.....	Authorized.....	0.....	
10829.....	06-1481194.....	Markel Global Reinsurance Company.....	DE.....	Authorized.....	0.....	
10227.....	13-4924125.....	Munich Reinsurance America, Inc.....	DE.....	Authorized.....	0.....	
67814.....	06-0493340.....	Nassau Life Insurance Company.....	NY.....	Authorized.....	0.....	
19445.....	25-0687550.....	National Union Fire Insurance Co of Pittsburgh.....	PA.....	Authorized.....	0.....	
24147.....	25-0410420.....	Old Republic Insurance Company.....	PA.....	Authorized.....	0.....	
38636.....	13-3031176.....	Partner Reinsurance Company of the US.....	NY.....	Authorized.....	0.....	
18333.....	13-2919779.....	Peerless Indemnity Insurance Company.....	IL.....	Authorized.....	0.....	
24198.....	02-0177030.....	Peerless Insurance Company.....	NH.....	Authorized.....	0.....	
00000.....	00-0000000.....	Philadelphia Reinsurance Corporation.....	PA.....	Authorized.....	0.....	
10219.....	23-1641984.....	QBE Reinsurance Corporation.....	PA.....	Authorized.....	0.....	
67105.....	41-0451140.....	Reliastar Life Insurance Company.....	MN.....	Authorized.....	0.....	
10357.....	52-1952955.....	Renaissance Reinsurance US Inc.....	MD.....	Authorized.....	0.....	
31089.....	86-0274508.....	Repwest Insurance Company.....	AZ.....	Authorized.....	0.....	
22314.....	16-0366830.....	RSUI Indemnity Company.....	NH.....	Authorized.....	0.....	
15105.....	43-0727872.....	Safety National Casualty Corporation.....	MO.....	Authorized.....	0.....	
30058.....	75-1444207.....	Scor Reinsurance Company.....	NY.....	Authorized.....	0.....	
38776.....	13-2997499.....	Sirius America Insurance Company.....	NY.....	Authorized.....	0.....	
24767.....	41-0406690.....	St. Paul Fire & Marine Insurance Company.....	CT.....	Authorized.....	0.....	
25364.....	13-1675535.....	Swiss Reinsurance America Corporation.....	NY.....	Authorized.....	0.....	
12773.....	20-4790752.....	Prescient National Insurance Company.....	NC.....	Authorized.....	0.....	
25534.....	94-1517098.....	TIG Insurance Company.....	CA.....	Authorized.....	0.....	
10945.....	13-4032666.....	Tokio Marine Amer Insurance Company.....	NY.....	Authorized.....	0.....	
19453.....	13-5616275.....	Transatlantic Reinsurance Company.....	NY.....	Authorized.....	0.....	
13021.....	42-0644327.....	United Fire and Casualty Company.....	IA.....	Authorized.....	0.....	
62235.....	01-0278678.....	UNUM Life Insurance Company of America.....	ME.....	Authorized.....	0.....	
39845.....	48-0921045.....	Westport Insurance Corporation.....	MO.....	Authorized.....	0.....	
20583.....	13-1290712.....	XL Reinsurance America Inc.....	NY.....	Authorized.....	0.....	
<b>Pools &amp; Associations</b>						
00000.....	AA-9995035.....	Mutual Reinsurance Bureau.....	IL.....	Authorized.....	0.....	
<b>All Other Insurers</b>						
00000.....	AA-1120337.....	Aspen Insurance UK Limited.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120191.....	Convex Insurance UK Limited.....	GBR.....	Unauthorized.....	0.....	
00000.....	AA-3190060.....	Hannover Re (Bermuda) LTD.....	BMU.....	Unauthorized.....	0.....	
00000.....	AA-1340125.....	Hannover Ruck SE.....	DEU.....	Authorized.....	2.....	07/01/2015
00000.....	AA-1126047.....	Lloyd's Syndicate # 47.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126053.....	Lloyd's Syndicate # 53.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126122.....	Lloyd's Syndicate # 122.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126179.....	Lloyd's Syndicate # 179.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126322.....	Lloyd's Syndicate # 322.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126376.....	Lloyd's Syndicate # 376.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126435.....	Lloyd's Syndicate # 435.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126490.....	Lloyd's Syndicate # 490.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126510.....	Lloyd's Syndicate # 510.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126529.....	Lloyd's Syndicate # 529.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126566.....	Lloyd's Syndicate # 566.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126609.....	Lloyd's Syndicate # 609.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126623.....	Lloyd's Syndicate # 623.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126780.....	Lloyd's Syndicate # 780.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126861.....	Lloyd's Syndicate # 861.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126925.....	Lloyd's Syndicate # 925.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126957.....	Lloyd's Syndicate # 957.....	GBR.....	Authorized.....	0.....	

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000.....	AA-1126958.....	Lloyd's Syndicate # 958.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126959.....	Lloyd's Syndicate # 959.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127003.....	Lloyd's Syndicate # 1003.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127007.....	Lloyd's Syndicate # 1007.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127084.....	Lloyd's Syndicate # 1084.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127096.....	Lloyd's Syndicate # 1096.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127101.....	Lloyd's Syndicate # 1101.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120105.....	Lloyd's Syndicate # 1110.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127185.....	Lloyd's Syndicate # 1185.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127200.....	Lloyd's Syndicate # 1200.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127206.....	Lloyd's Syndicate # 1206.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1127414.....	Lloyd's Syndicate # 1414.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120102.....	Lloyd's Syndicate # 1458.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120198.....	Lloyd's Syndicate # 1618.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120124.....	Lloyd's Syndicate # 1945.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120084.....	Lloyd's Syndicate # 1955.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128001.....	Lloyd's Syndicate # 2001.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128003.....	Lloyd's Syndicate # 2003.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120158.....	Lloyd's Syndicate # 2014.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128121.....	Lloyd's Syndicate # 2121.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128322.....	Lloyd's Syndicate # 2322.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128376.....	Lloyd's Syndicate # 2376.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128488.....	Lloyd's Syndicate # 2488.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128490.....	Lloyd's Syndicate # 2490.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1128987.....	Lloyd's Syndicate # 2987.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120179.....	Lloyd's Syndicate # 2988.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1129000.....	Lloyd's Syndicate # 3000.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120075.....	Lloyd's Syndicate # 4020.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126004.....	Lloyd's Syndicate # 4444.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1126006.....	Lloyd's Syndicate # 4472.....	GBR.....	Authorized.....	0.....	
00000.....	AA-1120163.....	Lloyd's Syndicate # 5678.....	GBR.....	Authorized.....	0.....	
00000.....	AA-3190829.....	Markel Bermuda Limited.....	BMU.....	Authorized.....	0.....	
00000.....	AA-3190686.....	Partner Reinsurance Company LTD.....	BMU.....	Unauthorized.....	0.....	
00000.....	AA-1780078.....	Partner Reinsurance Europe SE.....	IRL.....	Unauthorized.....	0.....	
00000.....	AA-1460023.....	Renaissance Europe AG.....	CHE.....	Authorized.....	3.....	01/01/2016
00000.....	AA-1464100.....	Scor Switzerland.....	CHE.....	Unauthorized.....	0.....	
00000.....	AA-1460006.....	Validus Re (Switzerland) LTD.....	CHE.....	Authorized.....	0.....	

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	.AL	N.....	0.....	0.....	0.....	0.....	0.....
2. Alaska.....	.AK	N.....	0.....	0.....	0.....	0.....	0.....
3. Arizona.....	.AZ	L.....	0.....	0.....	0.....	0.....	0.....
4. Arkansas.....	.AR	N.....	0.....	0.....	0.....	0.....	0.....
5. California.....	.CA	L.....	0.....	0.....	0.....	0.....	0.....
6. Colorado.....	.CO	N.....	0.....	0.....	0.....	0.....	0.....
7. Connecticut.....	.CT	N.....	0.....	0.....	0.....	0.....	0.....
8. Delaware.....	.DE	N.....	0.....	0.....	0.....	0.....	0.....
9. District of Columbia.....	.DC	N.....	0.....	0.....	0.....	0.....	0.....
10. Florida.....	.FL	L.....	0.....	0.....	0.....	0.....	0.....
11. Georgia.....	.GA	N.....	0.....	0.....	0.....	0.....	0.....
12. Hawaii.....	.HI	N.....	0.....	0.....	0.....	0.....	0.....
13. Idaho.....	.ID	N.....	0.....	0.....	0.....	0.....	0.....
14. Illinois.....	.IL	L.....	0.....	0.....	0.....	0.....	0.....
15. Indiana.....	.IN	L.....	0.....	0.....	0.....	0.....	0.....
16. Iowa.....	.IA	N.....	0.....	0.....	0.....	0.....	0.....
17. Kansas.....	.KS	N.....	0.....	0.....	0.....	0.....	0.....
18. Kentucky.....	.KY	L.....	0.....	0.....	0.....	0.....	0.....
19. Louisiana.....	.LA	N.....	0.....	0.....	0.....	0.....	0.....
20. Maine.....	.ME	N.....	0.....	0.....	0.....	0.....	0.....
21. Maryland.....	.MD	L.....	0.....	0.....	0.....	0.....	0.....
22. Massachusetts.....	.MA	N.....	0.....	0.....	0.....	0.....	0.....
23. Michigan.....	.MI	N.....	0.....	0.....	0.....	0.....	0.....
24. Minnesota.....	.MN	N.....	0.....	0.....	0.....	0.....	0.....
25. Mississippi.....	.MS	N.....	0.....	0.....	0.....	0.....	0.....
26. Missouri.....	.MO	L.....	0.....	0.....	0.....	0.....	0.....
27. Montana.....	.MT	N.....	0.....	0.....	0.....	0.....	0.....
28. Nebraska.....	.NE	N.....	0.....	0.....	0.....	0.....	0.....
29. Nevada.....	.NV	N.....	0.....	0.....	0.....	0.....	0.....
30. New Hampshire.....	.NH	N.....	0.....	0.....	0.....	0.....	0.....
31. New Jersey.....	.NJ	N.....	0.....	0.....	0.....	0.....	0.....
32. New Mexico.....	.NM	N.....	0.....	0.....	0.....	0.....	0.....
33. New York.....	.NY	L.....	0.....	0.....	0.....	0.....	0.....
34. North Carolina.....	.NC	L.....	0.....	0.....	0.....	0.....	0.....
35. North Dakota.....	.ND	N.....	0.....	0.....	0.....	0.....	0.....
36. Ohio.....	.OH	L.....	0.....	0.....	0.....	0.....	0.....
37. Oklahoma.....	.OK	N.....	0.....	0.....	0.....	0.....	0.....
38. Oregon.....	.OR	N.....	0.....	0.....	0.....	0.....	0.....
39. Pennsylvania.....	.PA	N.....	0.....	0.....	0.....	0.....	0.....
40. Rhode Island.....	.RI	N.....	0.....	0.....	0.....	0.....	0.....
41. South Carolina.....	.SC	N.....	0.....	0.....	0.....	0.....	0.....
42. South Dakota.....	.SD	N.....	0.....	0.....	0.....	0.....	0.....
43. Tennessee.....	.TN	N.....	0.....	0.....	0.....	0.....	0.....
44. Texas.....	.TX	N.....	0.....	0.....	0.....	0.....	0.....
45. Utah.....	.UT	N.....	0.....	0.....	0.....	0.....	0.....
46. Vermont.....	.VT	N.....	0.....	0.....	0.....	0.....	0.....
47. Virginia.....	.VA	N.....	0.....	0.....	0.....	0.....	0.....
48. Washington.....	.WA	L.....	0.....	0.....	0.....	0.....	0.....
49. West Virginia.....	.WV	N.....	0.....	0.....	0.....	0.....	0.....
50. Wisconsin.....	.WI	N.....	0.....	0.....	0.....	0.....	0.....
51. Wyoming.....	.WY	N.....	0.....	0.....	0.....	0.....	0.....
52. American Samoa.....	.AS	N.....	0.....	0.....	0.....	0.....	0.....
53. Guam.....	.GU	N.....	0.....	0.....	0.....	0.....	0.....
54. Puerto Rico.....	.PR	N.....	0.....	0.....	0.....	0.....	0.....
55. US Virgin Islands.....	.VI	N.....	0.....	0.....	0.....	0.....	0.....
56. Northern Mariana Islands.....	.MP	N.....	0.....	0.....	0.....	0.....	0.....
57. Canada.....	.CAN	N.....	0.....	0.....	0.....	0.....	0.....
58. Aggregate Other Alien.....	.OT	XXX.....	0.....	0.....	0.....	0.....	0.....
59. Totals.....		XXX.....	0.....	0.....	0.....	0.....	0.....

DETAILS OF WRITE-INS

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 12 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..... 45

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

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

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

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

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0...		0.....	31-1544320	....0	0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....	....0.000		N.....	0
0...		0.....	86-3438529	....0	.....0		AFG Real Estate Holding Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-4395026	....0	.....0		Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....65.000	American Financial Group, Inc.....	N.....	1
0...		0.....	84-4395026	....0	.....0		Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Insurance Company.....	Ownership.....	....35.000	American Financial Group, Inc.....	N.....	1
0...		0.....	27-4078277	....0	.....0		Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	....85.000	American Financial Group, Inc.....	N.....	0
0...		0.....	27-0513333	....0	.....0		Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	....85.000	American Financial Group, Inc.....	N.....	0
0...		0.....	20-4604276	....0	.....0		GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-3355051	....0	.....0		Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....50.000	American Financial Group, Inc.....	N.....	1
0...		0.....	84-3355051	....0	.....0		Charleston Harbor Holding Company, LLC.....	SC.....	NIA.....	Great American Insurance Company.....	Ownership.....	....50.000	American Financial Group, Inc.....	N.....	1
0...		0.....	81-3737639	....0	.....0		Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Charleston Harbor Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-4574243	....0	.....0		Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....65.000	American Financial Group, Inc.....	N.....	1
0...		0.....	84-4574243	....0	.....0		Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....35.000	American Financial Group, Inc.....	N.....	1
0...		0.....	86-3225970	....0	.....0		Sailfish Holding Company, LLC.....	FL.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	84-2654660	....0	.....0		Skipjack Holding Company, LLC.....	MD.....	NIA.....	AFG Real Estate Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	52-2179330	....0	.....0		Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	31-0996797	....0	.....0		American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	31-0828578	....0	.....0		American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	27-1577326	....0	.....0		American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	27-2829629	....0	.....0		Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	41-2112001	....0	.....0		APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	23-6000765	....0	.....0		American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	13-6400464	....0	.....0		Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	46-1665396	....0	.....0		Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	20-1548213	....0	.....0		Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	20-1574094	....0	.....0		Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	46-1852532	....0	.....0		Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	46-1480078	....0	.....0		Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	13-6021353	....0	.....0		The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	76-0080537	....0	.....0		PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	46-3246684	....0	.....0		Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	23-6000766	....0	.....0		Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	....66.670	American Financial Group, Inc.....	N.....	0
0...		0.....	98-1073776	....0	.....0		GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	31-1446308	....0	.....0		Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	91-1242743	....0	.....0		Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	91-1508644	....0	.....0		Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0
0...		0.....	31-0823725	....0	.....0		Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N.....	0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0...		0.....	06-1356481	0.....	0.....	Great American Financial Resources, Inc.		DE.....	NIA.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	34-1017531	0.....	0.....	Ceres Group, Inc.		DE.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	47-0717079	0.....	0.....	Continental General Corporation		NE.....	NIA.....	Ceres Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	34-1947042	0.....	0.....	QQAgency of Texas, Inc.		TX.....	NIA.....	Ceres Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	20-1246122	0.....	0.....	Brothers Management, LLC.		FL.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	31-1391777	0.....	0.....	GALIC Brothers, Inc.		OH.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	84-2654660	0.....	0.....	Helium Holdings Limited.		BMU.....	NIA.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	52-2179330	0.....	0.....	GAI Australia Pty Ltd.		AUS.....	NIA.....	Helium Holdings Limited.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	31-0686194	0.....	0.....	One East Fourth, Inc		OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	31-1119320	0.....	0.....	TEJ Holdings, Inc.		OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	31-0728327	0.....	0.....	Three East Fourth, Inc.		OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	42-1575938	0.....	0.....	Great American Holding, Inc.		OH.....	UDP.....	American Financial Group, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	80-0333563	0.....	0.....	ABA Insurance Services, Inc.		OH.....	NIA.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	27-3062314	0.....	0.....	Agricultural Services, LLC.		OH.....	NIA.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	10646...	36-4079497	0.....	0.....	Great American Contemporary Insurance Company.		OH.....	RE.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	10701...	59-1835212	0.....	0.....	Bridgefield Employers Insurance Company.		FL.....	DS.....	Great American Contemporary Insurance Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	10335...	59-3269531	0.....	0.....	Bridgefield Casualty Insurance Company.		FL.....	DS.....	Bridgefield Employers Insurance Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	22179...	95-2801326	0.....	0.....	Republic Indemnity Company of America.		CA.....	DS.....	Great American Contemporary Insurance Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	43753...	31-1054123	0.....	0.....	Republic Indemnity Company of California.		CA.....	DS.....	Republic Indemnity Company of America.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	59-3269531	0.....	0.....	Great American Holding (Europe) Limited.		GBR.....	NIA.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	95-2801326	0.....	0.....	Great American Europe Limited.		GBR.....	NIA.....	Great American Holding (Europe) Limited.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	AA-1784136	0.....	0.....	Great American International Insurance (EU) Designated Activity Company.		IRL.....	IA.....	Great American Europe Limited.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	AA-1120817	0.....	0.....	Great American International Insurance (UK) Limited.		GBR.....	IA.....	Great American Europe Limited.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	23418...	73-0556513	0.....	0.....	Mid-Continent Casualty Company.		OH.....	IA.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	15380...	73-1406844	0.....	0.....	Mid-Continent Assurance Company.		OH.....	IA.....	Mid-Continent Casualty Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	13794...	38-3803661	0.....	0.....	Mid-Continent Excess and Surplus Insurance Company.		OH.....	IA.....	Mid-Continent Casualty Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	30-0571535	0.....	0.....	Mid-Continent Specialty Insurance Services, Inc.		OK.....	NIA.....	Mid-Continent Casualty Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0084	American Financial Group, Inc.	23426...	73-0773259	0.....	0.....	Oklahoma Surety Company.		OH.....	IA.....	Mid-Continent Casualty Company.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	34-1607394	0.....	0.....	National Interstate Corporation.		OH.....	NIA.....	Great American Holding, Inc.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	34-1899058	0.....	0.....	American Highways Insurance Agency, Inc.		OH.....	NIA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	31-1548235	0.....	0.....	Explorer RV Insurance Agency, Inc.		OH.....	NIA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	98-0191335	0.....	0.....	Hudson Indemnity, Ltd.		CYM.....	IA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	66-0660039	0.....	0.....	Hudson Management Group, Ltd.		VIR.....	NIA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	34-1607396	0.....	0.....	National Interstate Insurance Agency, Inc.		OH.....	NIA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0
0...		0.....	36-4670968	0.....	0.....	Commercial For Hire Transportation Purchasing Group.		SC.....	NIA.....	National Interstate Insurance Agency, Inc.	Management.....	0.000	American Financial Group, Inc.	N.....	2
0084	American Financial Group, Inc.	32620...	34-1607395	0.....	0.....	National Interstate Insurance Company.		OH.....	IA.....	National Interstate Corporation.	Ownership.....	100.000	American Financial Group, Inc.	N.....	0

Q12.1

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0084	American Financial Group, Inc.	11051...	99-0345306	....0	.....0	National Interstate Insurance Company of Hawaii, Inc.		OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	43-1254631	....0	.....0	TransProtection Service Company.....		MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	41106...	95-3623282	....0	.....0	Triumphé Casualty Company.....		OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	21172...	86-0114294	....0	.....0	Vanliner Insurance Company.....		MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	20-5546054	....0	.....0	Safety Claims & Litigation Services, LLC.....		MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	46-4570914	....0	.....0	Safety, Claims and Litigation Services, LLC.....		OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	59-1683711	....0	.....0	Summit Consulting, LLC.....		FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	59-3385208	....0	.....0	Heritage Summit Healthcare, LLC.....		FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	16691...	31-0501234	....0	.....0	Great American Insurance Company.....		OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	37990...	31-0973761	....0	.....0	American Empire Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	35351...	31-0912199	....0	.....0	American Empire Surplus Lines Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1463075	....0	.....0	American Signature Underwriters, Inc.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	59-2840291	....0	.....0	Brothers Property Corporation.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	25-1754638	....0	.....0	Brothers Pennsylvanian Corporation.....		PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	59-2840294	....0	.....0	Brothers Property Management Corporation.....		OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1277904	....0	.....0	Crop Managers Insurance Agency, Inc.....		KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	83-1767590	....0	.....0	CropSurance Agency, LLC.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-0589001	....0	.....0	Dempsey & Siders Agency, Inc.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	84-2358400	....0	.....0	Human and Social Services Risk Purchasing Group, LLC.....		OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1341668	....0	.....0	Eden Park Insurance Brokers, Inc.....		CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1277904	....0	.....0	El AgUILA, Compañía de Seguros, S.A. de C.V.....		MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....Y.....	0
0.....		0.....	39-1404033	....0	.....0	Farmers Crop Insurance Alliance, Inc.....		KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-0589001	....0	.....0	Foreign Credit Insurance Association.....		NY.....	OTH.....	Great American Insurance Company.....	Management.....	....0.000	American Financial Group, Inc.	....N.....	2
0.....		0.....	81-0814136	....0	.....0	GAI Mexico Holdings, LLC.....		DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1753938	....0	.....0	GAI Warranty Company.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....Y.....	0
0.....		0.....	31-1765544	....0	.....0	GAI Warranty Company of Florida.....		FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	61-1329718	....0	.....0	Global Premier Finance Company.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	26832...	95-1542353	....0	.....0	Great American Alliance Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	26344...	15-6020948	....0	.....0	Great American Assurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	39896...	61-0983091	....0	.....0	Great American Casualty Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	37532...	31-0954439	....0	.....0	Great American E & S Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	41858...	31-1036473	....0	.....0	Great American Fidelity Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-1652643	....0	.....0	Great American Insurance Agency, Inc.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	22136...	13-5539046	....0	.....0	Great American Insurance Company of New York.....		NY.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0.....		0.....	31-0856644	....0	.....0	Great American Management Services, Inc.....		OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0
0084	American Financial Group, Inc.	38580...	31-1288778	....0	.....0	Great American Protection Insurance Company.....		OH.....	IA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	....N.....	0

Q12.2

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required?	16 * (Y/N)
0.....		0.....	31-0918893	....0	.....0	Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0084	American Financial Group, Inc..	31135...	31-1209419	....0	.....0	Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0084	American Financial Group, Inc..	33723...	31-1237970	....0	.....0	Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0084	American Financial Group, Inc..	16618...	83-1694393	....0	.....0	Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0.....		0.....	59-1263251	....0	.....0	Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0.....		0.....	87-1850814	....0	.....0	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0.....		0.....	31-1293064	....0	.....0	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0.....		0.....	.....0	.....0	.....0	Shelter Rock Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	
0.....		0.....	.....0	.....0	.....0	Westline Industrial, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	....N.....	0	

**Asterisk Explanation**

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

2 Entity is affiliated but not owned.

**Q12.3**

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	0	0.000	0.000
2. Allied lines.....	0	0	0.000	0.000
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	0	0	0.000	0.000
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	0	0	0.000	0.000
10. Financial guaranty.....	0	0	0.000	0.000
11.1 Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2 Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	0	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	0	0	0.000	0.000
17.1 Other liability-occurrence.....	0	0	0.000	0.000
17.2 Other liability-claims made.....	0	0	0.000	0.000
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	0	0	0.000	0.000
18.2 Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	0	0	0.000	0.000
21. Auto physical damage.....	0	0	0.000	0.000
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	0	0	0.000	0.000
24. Surety.....	0	0	0.000	0.000
26. Burglary and theft.....	0	0	0.000	0.000
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX.....	XXX.....	XXX.....	XXX.....
32. Reinsurance-nonproportional assumed liability.....	XXX.....	XXX.....	XXX.....	XXX.....
33. Reinsurance-nonproportional assumed financial lines.....	XXX.....	XXX.....	XXX.....	XXX.....
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	0	0	0.000	0.000

**NONE**

**DETAILS OF WRITE-INS**

3401. ....	0	0	0.000	0.000
3402. ....	0	0	0.000	0.000
3403. ....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX.....
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
			3 Prior Year Year to Date	3 Prior Year Year to Date
1. Fire.....	0	0	0	0
2. Allied lines.....	0	0	0	0
3. Farmowners multiple peril.....	0	0	0	0
4. Homeowners multiple peril.....	0	0	0	0
5. Commercial multiple peril.....	0	0	0	0
6. Mortgage guaranty.....	0	0	0	0
8. Ocean marine.....	0	0	0	0
9. Inland marine.....	0	0	0	0
10. Financial guaranty.....	0	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0	0
11.2 Medical professional liability - claims made.....	0	0	0	0
12. Earthquake.....	0	0	0	0
13. Group accident and health.....	0	0	0	0
14. Credit accident and health.....	0	0	0	0
15. Other accident and health.....	0	0	0	0
16. Workers' compensation.....	0	0	0	0
17.1 Other liability-occurrence.....	0	0	0	0
17.2 Other liability-claims made.....	0	0	0	0
17.3 Excess workers' compensation.....	0	0	0	0
18.1 Products liability-occurrence.....	0	0	0	0
18.2 Products liability-claims made.....	0	0	0	0
19.1, 19.2 Private passenger auto liability.....	0	0	0	0
19.3, 19.4 Commercial auto liability.....	0	0	0	0
21. Auto physical damage.....	0	0	0	0
22. Aircraft (all perils).....	0	0	0	0
23. Fidelity.....	0	0	0	0
24. Surety.....	0	0	0	0
26. Burglary and theft.....	0	0	0	0
27. Boiler and machinery.....	0	0	0	0
28. Credit.....	0	0	0	0
29. International.....	0	0	0	0
30. Warranty.....	0	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX.....	XXX.....	XXX.....	XXX.....
32. Reinsurance-nonproportional assumed liability.....	XXX.....	XXX.....	XXX.....	XXX.....
33. Reinsurance-nonproportional assumed financial lines.....	XXX.....	XXX.....	XXX.....	XXX.....
34. Aggregate write-ins for other lines of business.....	0	0	0	0
35. Totals.....	0	0	0	0

**DETAILS OF WRITE-INS**

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

## PART 3 (000 omitted)

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)	
1. 2018 + Prior.....	.....0	.....0	.....0	.....(258,632)	.....(593,833)	.....(852,465)	.....274,537	.....2,210	.....531,484	.....808,231	.....15,906	.....(60,140)	.....(44,234)	
2. 2019.....	.....0	.....0	.....0	.....(55,160)	.....(163,064)	.....(218,224)	.....71,776	.....2,583	.....143,857	.....218,217	.....16,617	.....(16,624)	.....(7)	
3. Subtotals 2019 + Prior.....	.....0	.....0	.....0	.....(313,791)	.....(756,897)	.....(1,070,688)	.....346,314	.....4,793	.....675,341	.....1,026,447	.....32,522	.....(76,763)	.....(44,241)	
4. 2020.....	.....0	.....0	.....0	.....(61,603)	.....(245,406)	.....(307,009)	.....103,438	.....11,942	.....190,642	.....306,022	.....41,835	.....(42,823)	.....(987)	
5. Subtotals 2020 + Prior.....	.....0	.....0	.....0	.....(375,394)	.....(1,002,303)	.....(1,377,697)	.....449,752	.....16,734	.....865,983	.....1,332,469	.....74,358	.....(119,586)	.....(45,228)	
6. 2021.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....44,102	.....44,102	.....XXX.....	.....68,218	.....146,234	.....214,453	.....XXX.....	.....XXX.....	.....XXX.....	
7. Totals.....	.....0	.....0	.....0	.....(375,394)	.....(958,201)	.....(1,333,596)	.....449,752	.....84,953	.....1,012,217	.....1,546,922	.....74,358	.....(119,586)	.....(45,228)	
8. Prior Year-End's Surplus As Regards Policyholders												Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
												1. .....0.0 %	2. .....0.0 %	3. .....0.0 %
														Col. 13, Line 7 Line 8
														4. .....(399.2)%

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

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

**Bar Code:**



**NONE**

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.....0	.....0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	52,801,083	.....0
2.2 Additional investment made after acquisition.....	.....0	.....0
3. Capitalized deferred interest and other.....	.....0	.....0
4. Accrual of discount.....	.....0	.....0
5. Unrealized valuation increase (decrease).....	.....0	.....0
6. Total gain (loss) on disposals.....	.....0	.....0
7. Deduct amounts received on disposals.....	290,259	.....0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	.....0	.....0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	.....0	.....0
10. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	52,510,824	.....0
12. Total valuation allowance.....	.....0	.....0
13. Subtotal (Line 11 plus Line 12).....	52,510,824	.....0
14. Deduct total nonadmitted amounts.....	.....0	.....0
15. Statement value at end of current period (Line 13 minus Line 14).....	52,510,824	.....0

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	9,845,183	8,872,252
2. Cost of bonds and stocks acquired.....	2,135,288,202	2,249,648
3. Accrual of discount.....	1,050,298	4,361
4. Unrealized valuation increase (decrease).....	67,651,878	0
5. Total gain (loss) on disposals.....	2,162,278	14,398
6. Deduct consideration for bonds and stocks disposed of.....	183,895,346	1,249,243
7. Deduct amortization of premium.....	8,502,932	46,359
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	63,469	125
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,023,663,030	9,845,183
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,023,663,030	9,845,183

## SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,210,849,582	88,402,925	64,472,133	(4,900,737)	1,210,849,582	1,229,879,637		9,845,183
2. NAIC 2 (a).....	152,784,327	30,945,712	11,874,436	(434,351)	152,784,327	171,421,252		0
3. NAIC 3 (a).....	13,469,762	0	0	(4,965)	13,469,762	13,464,797		0
4. NAIC 4 (a).....	3,400,120	(3,448)	6,532	(12,793)	3,400,120	3,377,347		0
5. NAIC 5 (a).....	158,649	0	0	.94	158,649	158,743		0
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	1,380,662,440	119,345,189	76,353,101	(5,352,752)	1,380,662,440	1,418,301,776	0	9,845,183
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	8,970,000	1,000,000	3,757,183	(212,817)	8,970,000	6,000,000		0
9. NAIC 2.....	64,652,395	0	1,666,000	.54,030	64,652,395	63,040,425		0
10. NAIC 3.....	5,330,745	0	0	.197,435	5,330,745	5,528,180		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	78,953,140	1,000,000	5,423,183	.38,648	78,953,140	74,568,605	0	0
15. Total Bonds and Preferred Stock.....	1,459,615,580	120,345,189	81,776,284	(5,314,104)	1,459,615,580	1,492,870,381	0	9,845,183

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

NAIC 1 \$....58,608,526; NAIC 2 \$....2,024,733; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	60,633,259	XXX.....	61,077,324	162,853	.0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of short-term investments acquired.....	63,965,836	0
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,872,929	0
7. Deduct amortization of premium.....	459,647	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	60,633,259	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	60,633,259	0

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

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

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

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

**Sch. DB - Verification**  
**NONE**

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,372,799	2,138,862
2. Cost of cash equivalents acquired.....	360,225,675	1,529,922
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	24
6. Deduct consideration received on disposals.....	282,609,229	2,296,009
7. Deduct amortization of premium.....	53,132	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	78,936,113	1,372,799
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	78,936,113	1,372,799

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

**NONE**

QEO1

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B.A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B.A.C.V.							

**NONE**

## **SCHEDULE B - PART 2**

## Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

**NONE**

## **SCHEDULE B - PART 3**

## Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3					8	9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
<b>Mortgages With Partial Repayments</b>																		
165421ZZ4.....	Cape Cod.....	MA.....		01/01/2021.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	167,462		167,462	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0.....	0.....	0.....	0.....	0.....	0.....	0.....	167,462		167,462	0	0	0
0599999. Total Mortgages.....						0.....	0.....	0.....	0.....	0.....	0.....	0.....	167,462		167,462	0	0	0

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
				NONE								

QE03

**SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A.C.V.						
				NONE															

NONE

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds - U.S. Government</b>									
38382H NC 0	GNR 2020-122 MI - CMO/RMBS...		05/12/2021	CANTOR FITZGERALD + CO...		3,047,414	0	23,504	1.A .....
0599999.	Total - Bonds - U.S. Government					3,047,414	0	23,504	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
649883 VZ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV...		04/01/2021	INTERCOMPANY		(705,332)	(690,000)	(11,605)	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					(705,332)	(690,000)	(11,605)	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00086A AS 3	ABPCI DIRECT LENDING FUND CLO I LTD - CD...	C.....	04/29/2021	Natixis.....		5,000,000	5,000,000	0	1.A FE.....
023135 BX 3	AMAZON.COM INC.....		05/10/2021	JP Morgan.....		5,974,080	6,000,000	0	1.E FE.....
03290A AA 8	ANCHF 13 A - CDO.....	C.....	05/25/2021	GREENSLEDGE CAPITAL MARKETS LLC.....		3,000,000	3,000,000	0	1.A FE.....
03331F AJ 9	ANCHF 7R BR - CDO.....		04/13/2021	GREENSLEDGE CAPITAL MARKETS LLC.....		2,000,000	2,000,000	0	1.C FE.....
03880W AA 6	ARCLO 2020-FL1 A - CDO.....	C.....	04/14/2021	MORGAN STANLEY CO.....		3,003,750	3,000,000	102	1.A FE.....
038923 AU 2	ARBOR REALTY TRUST, INC.....		04/30/2021	AFG Private Placement.....		3,000,000	3,000,000	0	1.F Z.....
093662 AJ 3	BLOCK FINANCIAL LLC.....		06/22/2021	JP Morgan.....		2,986,110	3,000,000	0	2.C FE.....
09581J AA 4	BLUE OWL FINANCE LLC.....		06/03/2021	GOLDMAN.....		2,961,900	3,000,000	0	2.B FE.....
10901U AA 0	BDF 1 A - CDO.....	C.....	04/16/2021	GREENSLEDGE CAPITAL MARKETS LLC.....		2,060,000	2,000,000	41,319	1.A FE.....
15186P AA 6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD.....	C.....	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC.....		4,000,000	4,000,000	0	1.A FE.....
15674P AA 5	CERB 33 A - CDO.....	C.....	06/23/2021	WELLS FARGO SECURITIES LLC.....		3,000,000	3,000,000	0	1.A Z.....
25402J AA 7	DIGITALBRIDGE ISSUER LLC - ABS.....		06/30/2021	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000	0	2.B Z.....
25755T AN 0	DPABS 211 AI - RMBS.....		04/08/2021	GUGGENHEIM.....		7,000,000	7,000,000	0	2.A FE.....
28853R AL 3	ECLO 4R AR - CDO.....		05/19/2021	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000	0	1.A FE.....
31737V AA 4	FAHB 20HB2 A - CMO/RMBS.....		04/01/2021	INTERCOMPANY		56,607	56,227	0	1.A FE.....
36166V AE 5	GCI FUNDING I LLC, SERIES 2021-1 - ABS.....	C.....	06/04/2021	CREDIT SUISSE SECURITIES.....		.999,743	1,000,000	0	1.F FE.....
50209T AA 8	LMREC 2019-CRE3 A - CMBS.....		04/16/2021	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000	1,131	1.A FE.....
55283T AA 6	MF1 2021-FL6 A - CDO.....		06/10/2021	JP Morgan.....		7,000,000	7,000,000	0	1.A FE.....
62955W AA 2	NRZ FNT EXCESS LLC - ABS.....		05/18/2021	CITIGROUP.....		2,999,982	3,000,000	0	2.C FE.....
649604 AE 5	NEW YORK MORTGAGE TRUST INC.....		04/15/2021	PIPER Sandler & CO.....		4,000,000	4,000,000	0	2.A PL.....
67066G AM 6	NVIDIA CORP.....		06/14/2021	MORGAN STANLEY CO.....		6,977,810	7,000,000	0	1.G FE.....
680277 AC 4	OLD SECOND BANCORP INC.....		04/06/2021	Stifel, Nicolaus & Co., Inc.....		1,000,000	1,000,000	0	2.C FE.....
69506Y SC 4	PACIFIC WESTERN BANK.....		04/27/2021	PIPR.....		4,000,000	4,000,000	0	2.A FE.....
742718 FP 9	PROCTER & GAMBLE CO.....		04/21/2021	MORGAN STANLEY CO.....		4,998,050	5,000,000	0	1.D FE.....
79588T AD 2	SAMMONS FINANCIAL GROUP INC.....		04/13/2021	Bank of America Merrill Lynch.....		997,720	1,000,000	0	2.A FE.....
87267C AA 6	TRP 2021 LLC - ABS.....		05/04/2021	CREDIT SUISSE SECURITIES (USA).....		7,998,344	8,000,000	0	1.F FE.....
88603U AA 7	THRUST ENGINE LEASING 2021 DAC - ABS.....	C.....	06/17/2021	MIZUHO SECURITIES USA INC.....		4,999,810	5,000,000	0	1.F FE.....
89656G AA 2	TRL 211 A - ABS.....		06/22/2021	WELLS FARGO SECURITIES LLC.....		1,999,848	2,000,000	0	1.F FE.....
89683L AA 8	TRIUMPH RAIL LLC - ABS.....		05/25/2021	CREDIT SUISSE SECURITIES (USA).....		2,998,770	3,000,000	0	1.F FE.....
91324P EC 2	UNITEDHEALTH GROUP INC.....		05/17/2021	CITIGROUP.....		2,994,780	3,000,000	0	1.F FE.....
919794 AE 7	VALLEY NATIONAL BANCORP.....		05/25/2021	PIPR.....		2,000,000	2,000,000	0	2.C FE.....
92259T AA 9	VCC 211 A1 - RMBS.....		05/10/2021	CITIGROUP.....		4,999,564	5,000,000	8,361	1.A FE.....
957638 AD 1	WESTERN ALLIANCE BANCORP.....		06/03/2021	PIPR.....		1,000,000	1,000,000	0	2.B FE.....
97064G AA 1	WESTF 2021-A A - ABS.....		05/07/2021	Bank of America Merrill Lynch.....		5,999,689	6,000,000	0	1.F FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					117,006,555	117,056,227	50,913	XXX
<b>Bonds - Unaffiliated Bank Loans</b>									
84771# AB 3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA.....		04/01/2021	DIRECT.....		(1,724)	0	0	4.B Z.....
84771# AC 1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER.....		04/01/2021	DIRECT.....		(1,724)	162,069	0	4.B Z.....

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
8299999. Total - Bonds - Unaffiliated Bank Loans.....						.....(3,448)	.....162,069	.....0	XXX
8399997. Total - Bonds - Part 3.....					.....119,345,189	.....116,528,296	.....62,812	XXX	
8399999. Total - Bonds.....					.....119,345,189	.....116,528,296	.....62,812	XXX	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
249670 AB 6 DEPOSITORY TRUST & CLEARING CORP.....	.....06/08/2021.....			Bank of America Merrill Lynch.....		.....1,000,000	.....1,000,000.00	.....0	1.F FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						.....1,000,000	XXX	.....0	XXX
8999997. Total - Preferred Stocks - Part 3.....						.....1,000,000	XXX	.....0	XXX
8999999. Total - Preferred Stocks.....						.....1,000,000	XXX	.....0	XXX
9899999. Total - Preferred and Common Stocks.....						.....1,000,000	XXX	.....0	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....						.....120,345,189	XXX	.....62,812	XXX

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n  Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value					16 Total Foreign Exchange Change in B/A.C.V.	17 Book/Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
										11 Current Year's (Amortization) / Accretion	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Total Change in B/A.C.V. (11+12-13)	14 Total Foreign Exchange Change in B/A.C.V.	15											
<b>Bonds - U.S. States, Territories and Possessions</b>																									
93974C G5 3	WASHINGTON ST.....	.. 06/01/2021. Call @ 100.00.....		4,600,000	.....4,600,000	.....4,634,822	.....0	.....0	.....(34,822)	.....0	.....(34,822)	.....0	.....0	.....4,600,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	115,000	06/01/2030.	1.B FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....			4,600,000	.....4,600,000	.....4,634,822	.....0	.....0	.....(34,822)	.....0	.....(34,822)	.....0	.....0	.....4,600,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	115,000	XXX	XXX	
<b>Bonds - U.S. Political Subdivisions of States</b>																									
68609T HV 3	OREGON ST.....	.. 06/01/2021. Direct.....		180,000	.....180,000	.....204,624	.....0	.....0	.....(609)	.....0	.....(609)	.....0	.....0	.....180,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	3,825	06/01/2049.	1.B FE.....	
68609T SH 2	OREGON ST.....	.. 06/01/2021. Direct.....		..30,000	.....30,000	.....32,405	.....0	.....0	.....(48)	.....0	.....(48)	.....0	.....0	.....30,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	525	12/01/2049.	1.B FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			210,000	.....210,000	.....237,029	.....0	.....0	.....(657)	.....0	.....(657)	.....0	.....0	.....210,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,350	XXX	XXX	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																									
196479 2D 0	COLORADO HSG & FIN AUTH.....	.. 05/03/2021. Direct.....		..70,000	.....70,000	.....82,046	.....0	.....0	.....(892)	.....0	.....(892)	.....0	.....0	.....70,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	1,514	05/01/2049.	1.A FE.....	
19647P BS 1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	.. 06/02/2021. Call @ 100.00.....		..10,224	.....10,224	.....10,369	.....0	.....0	.....(6)	.....0	.....(6)	.....0	.....0	.....10,363	.....0	.....0	.....(139)	.....(139)	.....(139)	.....(139)	.....(139)	.....(139)	.....(139)	07/01/2057.	1.A FE.....
196480 DQ 7	COLORADO HSG & FIN AUTH.....	.. 05/03/2021. Direct.....		..25,000	.....25,000	.....28,518	.....0	.....0	.....(230)	.....0	.....(230)	.....0	.....0	.....25,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	491	05/01/2050.	1.A FE.....	
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	.. 05/17/2021. Direct.....		..20,000	.....20,000	.....20,169	.....0	.....0	.....(78)	.....0	.....(78)	.....0	.....0	.....20,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	315	11/15/2035.	1.A FE.....	
20775C QA 5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.. 06/16/2021. Direct.....		..20,000	.....20,000	.....21,721	.....0	.....0	.....(66)	.....0	.....(66)	.....0	.....0	.....20,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	389	11/15/2035.	1.A FE.....	
20775C RY 2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.. 06/16/2021. Direct.....		..20,000	.....20,000	.....21,652	.....0	.....0	.....(63)	.....0	.....(63)	.....0	.....0	.....20,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	368	11/15/2032.	1.A FE.....	
20775C TU 8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.. 06/16/2021. Direct.....		..72,000	.....72,000	.....78,307	.....0	.....0	.....(5,177)	.....0	.....(5,177)	.....0	.....0	.....72,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	12,746	11/15/2032.	1.A FE.....	
3133N3 U9 3	FH RE6008 - RMBS.....	.. 06/01/2021. Paydown.....		893,329	.....893,329	.....926,761	.....0	.....0	.....(33,432)	.....0	.....(33,432)	.....0	.....0	.....893,329	.....0	.....0	.....0	.....0	.....0	.....0	.....0	9,671	11/01/2049.	1.A.....	
31397P PN 4	FHM M012 AA2 - CMBS.....	.. 06/01/2021. Paydown.....		..46,666	.....46,666	.....47,376	.....0	.....0	.....(710)	.....0	.....(710)	.....0	.....0	.....46,666	.....0	.....0	.....0	.....0	.....0	.....0	.....0	280	08/15/2051.	1.A.....	
31397P PP 9	FHM M012 AA3 - CMBS.....	.. 06/01/2021. Paydown.....		..46,666	.....46,666	.....48,012	.....0	.....0	.....(1,346)	.....0	.....(1,346)	.....0	.....0	.....46,666	.....0	.....0	.....0	.....0	.....0	.....0	.....0	465	08/15/2051.	1.A.....	
31397P PV 6	FHM M012 A31 - CMBS.....	.. 06/01/2021. Paydown.....		..93,332	.....93,332	.....95,824	.....0	.....0	.....(2,492)	.....0	.....(2,492)	.....0	.....0	.....93,332	.....0	.....0	.....0	.....0	.....0	.....0	.....0	876	08/15/2051.	1.A.....	
3140K0 EL 8	FN BO4638 - RMBS.....	.. 06/01/2021. Paydown.....		..533,005	.....533,005	.....549,711	.....0	.....0	.....(16,706)	.....0	.....(16,706)	.....0	.....0	.....533,005	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,190	11/01/2049.	1.A.....	
31418D HY 1	FN MA3846 - RMBS.....	.. 06/01/2021. Paydown.....		..494,044	.....494,044	.....507,235	.....43,384	.....0	.....(13,163)	.....0	.....(13,163)	.....0	.....0	.....494,044	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,691	11/01/2049.	1.A.....	
34074M KC 4	FLORIDA HSG FIN CORP REV - MBS.....	.. 06/01/2021. Paydown.....		..72,742	.....72,742	.....74,634	.....0	.....0	.....(1,892)	.....0	.....(1,892)	.....0	.....0	.....72,742	.....0	.....0	.....0	.....0	.....0	.....0	.....0	381	01/01/2036.	1.A FE.....	
45129W MB 3	IDAHO HSG & FIN ASSN - MBS.....	.. 06/01/2021. Paydown.....		..426,085	.....426,085	.....453,226	.....0	.....0	.....(27,142)	.....0	.....(27,142)	.....0	.....0	.....426,085	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,777	05/21/2044.	1.D Z.....	
45201Y M8 7	ILLINOIS HSG DEV AUTH REV.....	.. 05/03/2021. Direct.....		..230,000	.....230,000	.....243,004	.....0	.....0	.....(806)	.....0	.....(806)	.....0	.....0	.....230,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	4,246	08/01/2046.	1.C FE.....	
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....	.. 06/01/2021. Paydown.....		..121,781	.....121,781	.....123,628	.....242,611	.....0	.....0	.....(120,831)	.....0	.....(120,831)	.....0	.....0	.....121,781	.....0	.....0	.....0	.....0	.....0	.....0	.....0	2,303	02/01/2047.	1.A FE.....
45201Y S5 7	ILLINOIS HSG DEV AUTH REV.....	.. 05/03/2021. Direct.....		..130,000	.....130,000	.....144,388	.....0	.....0	.....(230)	.....0	.....(230)	.....0	.....0	.....130,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	113	08/01/2048.	1.C FE.....	
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....	.. 06/01/2021. Paydown.....		..1,021,998	.....1,021,998	.....1,029,837	.....0	.....0	.....(7,839)	.....0	.....(7,839)	.....0	.....0	.....1,021,998	.....0	.....0	.....0	.....0	.....0	.....0	.....0	8,503	06/01/2043.	1.A FE.....	
45202L AS 3	ILLINOIS FIN AUTH MULTIFAMILY REV.....	.. 06/01/2021. Direct.....		..40,000	.....40,000	.....39,697	.....0	.....0	.....20	.....0	.....20	.....0	.....0	.....40,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	975	06/01/2039.	1.D Z.....	
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....	.. 06/01/2021. Call @ 100.00.....		..13,841	.....13,841	.....14,348	.....0	.....0	.....(18)	.....0	.....(18)	.....0	.....0	.....14,330	.....0	.....0	.....(489)	.....(489)	.....(489)	.....(489)	.....(489)	.....(489)	.....(489)	03/01/2059.	1.A FE.....
45506A CL 3	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR.....	.. 06/01/2021. Direct.....		..5,000	.....5,000	.....5,164	.....0	.....0	.....(3)	.....0	.....(3)	.....0	.....0	.....5,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	113	06/01/2028.	1.A FE.....	
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL.....	.. 06/01/2021. Paydown.....		..7,672	.....7,672	.....8,419	.....0	.....0	.....(747)	.....0	.....(747)	.....0	.....0	.....7,672	.....0	.....0	.....0	.....0	.....0	.....0	.....0	70	02/01/2033.	1.A FE.....	
49130R AL 4	KENTUCKY HSG CORP CONDUIT MULTIFAMILY MT.....	.. 06/01/2021. Direct.....		..20,000	.....20,000	.....20,587	.....0	.....0	.....(587)	.....0	.....(587)	.....0	.....0	.....20,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	500	06/01/2035.	1.B.....	
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.. 06/01/2021. Call @ 100.00.....		..5,089	.....5,089	.....5,220	.....0	.....0	.....(5)	.....0	.....(5)	.....0	.....0	.....5,216	.....0	.....0	.....(127)	.....(127)	.....(127)	.....(127)	.....(127)	.....(127)	.....(127)	11/01/2058.	1.A FE.....
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS.....	.. 04/15/2021. Paydown.....		..1,981,317	.....1,981,309	.....2,188,673	.....0	.....0	.....(207,355)	.....0	.....(207,355)	.....0	.....0	.....1,981,317	.....0	.....0	.....0	.....0	.....0	.....0	.....0	28,894	01/15/2046.	1.B FE.....	
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	.. 06/01/2021. Direct.....		..80,000	.....80,000	.....86,633	.....0	.....0	.....(184)	.....0	.....(1														

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign n	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 (Amortizati on) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B/A.C.V. (11+12-13)	Total Foreign Exchange Change in B/A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown.....		262,347	.262,347	.272,397	0	0	(10,051)	0	(10,051)	0	0	0	0	0	0	0	2,631	04/01/2045. 1.A FE.....
60416Q GE 8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown.....		243,724	.243,724	.249,732	0	0	(6,008)	0	(6,008)	0	0	0	0	0	0	0	2,736	06/01/2045. 1.A FE.....
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown.....		207,252	.207,252	.211,240	0	0	(3,988)	0	(3,988)	0	0	0	0	0	0	0	1,570	10/01/2046. 1.A FE.....
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown.....		170,144	.170,144	.174,804	0	0	(4,660)	0	(4,660)	0	0	0	0	0	0	0	1,684	03/01/2047. 1.A FE.....
60416S BU 3	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		.45,000	.45,000	.45,400	0	0	(44)	0	(44)	0	0	0	0	0	0	0	.44	07/01/2031. 1.B FE.....
60416S HX 1	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		.45,000	.45,000	.47,139	0	0	(119)	0	(119)	0	0	0	0	0	0	0	.27	01/01/2045. 1.B FE.....
60416S KD 1	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		.55,000	.55,000	.57,102	0	0	(115)	0	(115)	0	0	0	0	0	0	0	.40	01/01/2041. 1.B FE.....
60416S TB 6	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		295,000	.295,000	.319,603	0	0	(7,432)	0	(7,432)	0	0	0	0	0	0	0	1,591	01/01/2031. 1.B FE.....
60416S TC 4	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		.85,000	.85,000	.89,764	0	0	(236)	0	(236)	0	0	0	0	0	0	0	.59	01/01/2047. 1.B FE.....
60416S XC 9	MINNESOTA ST HSG FIN AGY.....	..	06/01/2021.	Direct.....		300,000	.300,000	.311,691	0	0	(11,691)	0	(11,691)	0	0	0	0	0	0	0	3,278	07/01/2032. 1.B FE.....
60535Q PH 7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	..	06/01/2021.	Direct.....		115,000	.115,000	.122,637	0	0	(323)	0	(323)	0	0	0	0	0	0	0	.775	12/01/2046. 1.A FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	05/03/2021.	Direct.....		.65,000	.65,000	.68,019	0	0	(92)	0	(92)	0	0	0	0	0	0	0	.430	05/01/2038. 1.B FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	06/01/2021.	Direct.....		.65,000	.65,000	.72,533	0	0	(741)	0	(741)	0	0	0	0	0	0	0	1,009	05/01/2049. 1.B FE.....
60637B VE 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	06/01/2021.	Direct.....		.65,000	.65,000	.72,704	0	0	(559)	0	(559)	0	0	0	0	0	0	0	.934	05/01/2050. 1.B FE.....
61212R 6C 5	MONTANA ST BRD HSG.....	..	06/01/2021.	Direct.....		135,000	.135,000	.141,348	0	0	(424)	0	(424)	0	0	0	0	0	0	0	2,801	12/01/2035. 1.B FE.....
61212R T9 7	MONTANA ST BRD HSG.....	..	06/01/2021.	Direct.....		.35,000	.35,000	.36,476	.35,100	0	(100)	0	(100)	0	0	0	0	0	0	0	.875	12/01/2027. 1.C FE.....
61212R X7 6	MONTANA ST BRD HSG.....	..	06/01/2021.	Direct.....		.30,000	.30,000	.30,800	0	0	(72)	0	(72)	0	0	0	0	0	0	0	.600	12/01/2038. 1.C FE.....
61212W GR 0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....	..	06/01/2021.	Direct.....		.70,000	.70,000	.78,939	0	0	(348)	0	(348)	0	0	0	0	0	0	0	1,400	06/01/2050. 1.B FE.....
63968M NY 1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG.....	..	06/01/2021.	Direct.....		205,000	.205,000	.217,034	0	0	(1,061)	0	(1,061)	0	0	0	0	0	0	0	.3,688	09/01/2046. 1.B FE.....
63968M UU 1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG.....	..	06/01/2021.	Direct.....		.20,000	.20,000	.21,381	.20,089	0	(89)	0	(89)	0	0	0	0	0	0	0	.385	09/01/2049. 1.B FE.....
64613A AC 6	NEW JERSEY ST HSG & MTG FIN AGY REV.....	..	04/01/2021.	Direct.....		185,000	.185,000	.207,215	0	0	(625)	0	(625)	0	0	0	0	0	0	0	4,163	10/01/2048. 1.C FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....	..	06/01/2021.	Call @ 100.00		125,000	.125,000	.127,570	0	0	(801)	0	(801)	0	0	0	0	0	0	0	1,363	09/01/2041. 1.B FE.....
647200 5U 4	NEW MEXICO MTG FIN AUTH - MBS.....	..	06/01/2021.	Paydown.....		116,079	.116,079	.119,604	0	0	(3,525)	0	(3,525)	0	0	0	0	0	0	0	1,129	08/01/2038. 1.A FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....	..	06/01/2021.	Paydown.....		.34,415	.34,415	.35,426	0	0	(1,011)	0	(1,011)	0	0	0	0	0	0	0	.298	02/01/2043. 1.B FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....	..	06/01/2021.	Paydown.....		418,891	.418,891	.427,298	0	0	(8,407)	0	(8,407)	0	0	0	0	0	0	0	.3,508	07/01/2043. 1.B FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....	..	04/01/2021.	Direct.....		.55,000	.55,000	.60,717	0	0	(186)	0	(186)	0	0	0	0	0	0	0	.19	07/01/2049. 1.A FE.....
647201 JJ 2	NEW MEXICO MTG FIN AUTH.....	..	04/01/2021.	Direct.....		.60,000	.60,000	.63,176	0	0	(78)	0	(78)	0	0	0	0	0	0	0	.16	07/01/2050. 1.A FE.....
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	..	04/01/2021.	Direct.....		125,000	.125,000	.137,835	0	0	(358)	0	(358)	0	0	0	0	0	0	0	2,188	10/01/2032. 1.B FE.....
658207 SV 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP...	..	06/01/2021.	Direct.....		525,000	.525,000	.557,046	0	0	(3,081)	0	(3,081)	0	0	0	0	0	0	0	.340	07/01/2031. 1.B FE.....
658207 TX 3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP...	..	06/01/2021.	Direct.....		165,000	.165,000	.182,177	0	0	(1,395)	0	(1,395)	0	0	0	0	0	0	0	.132	07/01/2037. 1.B FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP...	..	04/01/2021.	Direct.....		.15,000	.15,000	.16,530	0	0	(118)	0	(118)	0	0	0	0	0	0	0	.8	07/01/2047. 1.B FE.....
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R...	..	04/01/2021.	Direct.....		.25,000	.25,000	.25,000	.25,000	0	0	0	0	0	0	0	0	0	0	.370	07/01/2032. 1.C FE.....	
658909 KS 4	NORTH DAKOTA ST HSG FIN AGY.....	..	04/01/2021.	Direct.....		855,000	.855,000	.916,979	0	0	(3,340)	0	(3,340)	0	0	0	0	0	0	0	1,128	07/01/2031. 1.B FE.....
658909 KT 2	NORTH DAKOTA ST HSG FIN AGY.....	..	04/01/2021.	Direct.....		520,000	.520,000	.559,057	0	0	(2,095)	0	(2,095)	0	0	0	0	0	0	0	.743	01/01/2035. 1.B FE.....
658909 LY 0	NORTH DAKOTA ST HSG FIN AGY.....	..	04/01/2021.	Direct.....		870,000	.870,000	.948,326	0	0	(3,377)	0	(3,377)	0	0	0	0	0	0	0	2,793	07/01/2032. 1.B FE.....
67756Q NM 5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	..	06/01/2021.	Paydown.....		342,158	.342,158	.361,583	0	0	(19,424)	0	(19,424)	0	0	0	0	0	0	0	.3,276	02/01/2044. 1.A FE.....
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	..	06/01/2021.	Direct.....		.30,000	.30,000	.31,255	.30,079	0	(79)	0	(79)	0	0	0	0	0	0	0	.605	09/01/2036. 1.A FE.....
67756Q UV 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	..	06/01/2021.	Direct.....		.25,000	.25,000	.28,061	0	0	(217)	0	(217)	0	0	0	0	0	0	0	.467	03/01/2032. 1.A FE.....
686087 VE 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	..	04/01/2021.	Direct.....		135,000	.135,000	.145,261	0	0	(436)	0	(436)	0	0	0	0	0	0	0	.93	07/01/2047. 1.C FE.....
708796 8E 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M...	..	04/01/2021.	Direct.....		210,000	.210,000	.228,098	0	0	(667)	0	(667)	0	0	0	0	0	0	0	.3,885	10/01/2037. 1.C FE.....

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A.C.V. (11+12-13)	Total Foreign Exchange Change in B/A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M...		04/01/2021.	Direct.....		5,000	5,000	.5,204	5,006	0	(6)	0	(6)	0	5,000	0	0	0	100	10/01/2041.	1.C FE.....	
72316W ZA 8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....		06/01/2021.	Paydown.....		263,601	263,601	268,114	0	0	(4,513)	0	(4,513)	0	263,601	0	0	0	2,737	10/01/2044.	1.A FE.....	
83712D G4 2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2021.	Direct.....		.85,000	.85,000	.98,982	0	0	(345)	0	(345)	0	.85,000	0	0	0	0	18	01/01/2050.	1.A FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		06/01/2021.	Direct.....		190,000	190,000	.200,157	0	0	(1,458)	0	(1,458)	0	190,000	0	0	0	0	151	07/01/2045.	1.C FE.....
88046I ER 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2021.	Direct.....		.55,000	.55,000	.58,265	0	0	(553)	0	(553)	0	.55,000	0	0	0	0	.28	07/01/2039.	1.B FE.....
88046I G9 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2021.	Direct.....		.40,000	.40,000	.44,148	0	0	(243)	0	(243)	0	.40,000	0	0	0	0	.11	01/01/2050.	1.B FE.....
88046I JR 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2021.	Direct.....		330,000	330,000	.354,413	0	0	(4,206)	0	(4,206)	0	330,000	0	0	0	0	.393	07/01/2036.	1.B FE.....
88046I PR 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2021.	Direct.....		185,000	185,000	.205,278	0	0	(2,884)	0	(2,884)	0	185,000	0	0	0	0	.256	07/01/2032.	1.B FE.....
88275A DC 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		06/01/2021.	Paydown.....		.14,684	.14,684	.15,262	0	0	(578)	0	(578)	0	.14,684	0	0	0	0	.128	10/01/2032.	1.A FE.....
88275F NX 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2021.	Call @ 100.00		.85,000	.85,000	.88,148	0	0	(296)	0	(296)	0	.87,901	0	(2,901)	(2,901)	.1,382	03/01/2039.	1.B FE.....	
88275F RD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2021.	Direct.....		.10,000	.10,000	.11,383	0	0	(63)	0	(63)	0	.10,000	0	0	0	0	.202	03/01/2050.	1.B FE.....
91743P AJ 4	UTAH HSG CORP - MBS.....		04/01/2021.	Paydown.....		3,138	3,138	.3,400	0	0	(262)	0	(262)	0	3,138	0	0	0	0	.27	07/21/2044.	1.A FE.....
91743P AJ 4	UTAH HSG CORP - MBS.....		06/01/2021.	Paydown.....		.6,311	.6,311	.6,837	0	0	(527)	0	(527)	0	.6,311	0	0	0	0	.74	07/21/2044.	1.A FE.....
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....		06/01/2021.	Paydown.....		198,988	198,988	.207,389	0	0	(8,401)	0	(8,401)	0	198,988	0	0	0	0	1,983	11/25/2039.	1.A FE.....
319999. Total - Bonds - U.S. Special Revenue and Special Assessments.....						16,949,204	17,063,643	18,078,057	158,658	0	(570,791)	0	(570,791)	0	16,954,628	0	(5,424)	(5,424)	157,290	XXX	XXX	
<b>Bonds - Industrial and Miscellaneous</b>																						
00443P AA 7	ACE 2007-HE2 A1 - RMBS.....		06/25/2021.	Paydown.....		146,259	146,260	.130,332	0	0	.15,928	0	.15,928	0	146,259	0	0	0	0	.153	12/25/2036.	1.D FM.....
02315Q AA 6	AMBAC LSN1 LLC.....		04/01/2021.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.23	02/12/2023.	5.B GI.....
026929 AA 7	AHM 2006-3 111 - RMBS.....		06/25/2021.	Paydown.....		138,020	138,020	.129,660	0	0	.8,360	0	.8,360	0	138,020	0	0	0	0	.277	12/25/2046.	1.D FM.....
055682 AC 2	BNCMT 2006-1 A3 - RMBS.....		06/25/2021.	Paydown.....		.189,557	.189,557	.186,666	0	0	.2,890	0	.2,890	0	.189,557	0	0	0	0	.346	10/25/2036.	1.D FM.....
11134L AF 6	BROADCOM CORP.....		04/01/2021.	Adjustment.....		.40	.40	0	0	0	0	0	0	0	0	0	0	.40	.40	0	01/15/2024.	2.C FE.....
12529K AA 0	CFMT 21GRN1 A - RMBS.....		06/20/2021.	Paydown.....		212,358	212,358	.212,356	0	0	.2	0	.2	0	212,358	0	0	0	0	.694	03/20/2041.	1.D FE.....
12529L AA 8	CFMT 2020-HB4 A - RMBS.....		06/25/2021.	Paydown.....		.779,891	.779,891	.779,111	0	0	.780	0	.780	0	.779,891	0	0	0	0	.3,183	12/26/2030.	1.A FE.....
12646X AJ 1	CSMC 2013-IVR3 A2 - CMO/RMBS.....		06/01/2021.	Paydown.....		1,118,567	1,118,567	.1,159,541	0	0	(40,974)	0	(40,974)	0	1,118,567	0	0	0	0	.11,089	05/25/2043.	1.D FM.....
14576A AA 0	CARM 201 A1 - RMBS.....		06/15/2021.	Paydown.....		7,500	7,500	.7,515	0	0	(15)	0	(15)	0	7,500	0	0	0	0	.59	12/15/2050.	1.A FE.....
15673Q AA 4	CERB XXIII A - CDO.....	C	04/15/2021.	Paydown.....		418,831	418,831	.417,359	0	0	.1,472	0	.1,472	0	418,831	0	0	0	0	.2,624	04/15/2028.	1.A FE.....
17322N AA 2	CMLTI 2014-J1 A1 - CMO/RMBS.....		06/01/2021.	Paydown.....		.457,076	.457,076	.467,597	0	0	(10,521)	0	(10,521)	0	.457,076	0	0	0	0	.5,163	05/25/2044.	1.D FM.....
19424K AB 9	CASL 21A A2 - ABS.....		06/25/2021.	Paydown.....		.450,318	.450,318	.450,228	0	0	.90	0	.90	0	.450,318	0	0	0	0	.1,814	07/25/2051.	1.C FE.....
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS.....		06/01/2021.	Paydown.....		151,819	151,819	.152,337	0	0	(519)	0	(519)	0	151,819	0	0	0	0	.719	01/26/2065.	1.A FE.....
233046 AM 3	DNKN 2019-1 A23 - RMBS.....		05/20/2021.	Paydown.....		5,000	5,000	.5,375	0	0	(375)	0	(375)	0	5,000	0	0	0	0	.100	05/20/2049.	1.C FE.....
25755T AG 5	DPABS 2017-1 A22 - RMBS.....		04/26/2021.	Paydown.....		6,790,000	6,790,000	.6,826,259	0	0	(36,259)	0	(36,259)	0	6,790,000	0	0	0	0	.102,309	07/25/2047.	2.A FE.....
28853R AA 7	ECLO 4 A - CDO.....		06/17/2021.	Paydown.....		2,000,000	2,000,000	.2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	.17,489	04/15/2029.	1.A FE.....
29445U AB 1	EQLS 2007-1 A2B - RMBS.....		06/25/2021.	Paydown.....		.96,229	.96,229	.88,991	0	0	.7,238	0	.7,238	0	.96,229	0	0	0	0	.123	04/25/2037.	1.D FM.....
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A.....		05/01/2021.	Paydown.....		.58,351	.58,351	.58,745	0	0	(394)	0	(394)	0	.58,351	0	0	0	0	.272	07/25/2030.	1.A FE.....
31737V AA 4	FAHB 20HB2 A - CMO/RMBS.....		06/25/2021.	Paydown.....		.72,209	.72,209	.72,697	0	0	(488)	0	(488)	0	.72,209	0	0	0	0	.114	07/25/2030.	1.A FE.....
32027L AE 5	FFML 2006-FF14 A5 - RMBS.....		06/25/2021.	Paydown.....		184,012	184,012	.179,802	0	0	.4,211	0	.4,211	0	184,012	0	0	0	0	.212	10/25/2036.	1.D FM.....
32113J CG 8	FNLC 2005-4 A4 - RMBS.....		06/25/2021.	Paydown.....		175,190	175,190	.171,311	0	0	.3,879	0	.3,879	0	175,190	0	0	0	0	.662	02/25/2036.	1.D FM.....
34960Y AQ 5	FCO VII ATR - CDO.....		06/15/2021.	Paydown.....		.731,137	.731,137	.730,034	0	0	.1,102	0	.1,102	0	.731,137	0	0	0	0	.6,653	12/15/2028.	1.A FE.....
36252R AQ 2	GSMS 2014-GC18 AAB - CMBS.....		06/01/2021.	Paydown.....		.510,252	.510,252	.532,412	0	0	(22,160)	0	(22,160)	0	.510,252	0	0	0	0	.6,209	01/11/2047.	1.D FM.....
36255C AC 3	GPMT 2018-FL21 AS - CDO.....		06/21/2021.	Paydown.....		1,339,148	1,339,148	.1,325,259	0	0	.13,889	0	.13,889	0	.1,339,148	0	0	0	0	.7,469	11/21/2035.	1.A FE.....

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Current Year's Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B/A.C.V. (11+12-13)	Total Foreign Exchange Change in B/A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol		
36656A AG 3	SIX10 181 A3 - CDO	C	04/17/2021	Paydown		121,265	121,265	121,265	0	(18)	0	(18)	0	121,265	0	0	0	0	2,359	07/17/2028	1.A FE.....	
38521V AA 9	GACM 2019-FL1 A - CDO	C	06/15/2021	Paydown		236,784	236,818	235,522	0	0	1,262	0	0	236,784	0	0	0	0	1,398	06/15/2037	1.A FE.....	
38522H AA 9	GACM 2020-FL2 A - CDO	C	04/16/2021	Paydown		136,961	136,961	138,167	0	0	(1,207)	0	(1,207)	0	136,961	0	0	0	0	1,185	03/16/2035	1.A FE.....
41162N AC 1	HVMLT 2006-14 A1A - RMBS	..	06/21/2021	Paydown		614,111	614,111	541,704	0	0	72,406	0	72,406	0	614,111	0	0	0	0	716	02/19/2037	1.D FM.....
41170T AD 4	HNGRY 2018-1 A2 - RMBS	..	06/20/2021	Paydown		5,000	5,000	5,332	0	0	(332)	0	(332)	0	5,000	0	0	0	0	124	06/22/2048	2.B FE.....
43739E AK 3	HMBT 2004-2 A2 - RMBS	..	06/25/2021	Paydown		133,381	133,381	129,294	0	0	4,087	0	4,087	0	133,381	0	0	0	0	526	12/25/2034	1.D FM.....
45256V AT 4	IMSA 2006-2 2M2 - RMBS	..	06/25/2021	Paydown		6,862,637	6,862,637	6,587,726	0	0	274,910	0	274,910	0	6,862,637	0	0	0	0	22,663	08/25/2036	1.D FM.....
46185J AA 6	IHSFR 2018-SFR1 A - RMBS	..	06/17/2021	Paydown		14,635	14,635	14,513	0	0	122	0	122	0	14,635	0	0	0	0	52	03/19/2037	1.A FE.....
46591K AC 7	JPMMT 198 A3 - CMO/RMBS	..	06/01/2021	Paydown		856,265	856,265	880,801	0	0	(24,536)	0	(24,536)	0	856,265	0	0	0	0	9,791	03/25/2050	1.D FM.....
46617N AS 6	JFIN 142R 1BR - CDO	C	04/20/2021	Paydown		694,794	694,794	695,624	0	0	(830)	0	(830)	0	694,794	0	0	0	0	9,675	07/20/2026	1.A FE.....
46617N AW 7	JFIN 142R 2BR - CDO	C	04/20/2021	Paydown		1,224,765	1,224,765	1,226,507	0	0	(1,741)	0	(1,741)	0	1,224,765	0	0	0	0	21,090	07/20/2026	1.A FE.....
46641J AX 4	JPMBB 2014-C18 ASB - CMBS	..	06/01/2021	Paydown		233,371	233,372	242,106	0	0	(8,735)	0	(8,735)	0	233,371	0	0	0	0	2,776	02/15/2047	1.D FM.....
55283A AA 7	MCA FUND III HOLDING LLC - ABS	..	05/15/2021	Paydown		37,401	37,401	37,387	0	0	14	0	14	0	37,401	0	0	0	0	608	11/15/2035	1.F FE.....
56577D AA 4	MRNON 2018-1 A1 - CDO	C	06/30/2021	Paydown		3,000,000	3,000,000	2,982,500	0	0	17,501	0	17,501	0	3,000,000	0	0	0	0	35,430	04/15/2030	1.A FE.....
59319W AA 9	MF1 2020-FL3 A - CDO	..	06/15/2021	Paydown		641,033	641,033	646,596	0	0	(5,563)	0	(5,563)	0	641,033	0	0	0	0	7,031	07/16/2035	1.A FE.....
62955M AA 4	NZES 2020-FHT1 A - ABS	..	05/25/2021	Paydown		69,001	69,001	69,098	0	0	(97)	0	(97)	0	69,001	0	0	0	0	1,088	11/25/2025	2.C PL.....
62955M AA 4	NZES 20FHT1 A - CMO/RMBS	..	06/25/2021	Paydown		33,295	33,295	33,342	0	0	(47)	0	(47)	0	33,295	0	0	0	0	701	11/25/2025	2.C PL.....
62955W AA 2	NRZ FNT EXCESS LLC - ABS	..	06/25/2021	Paydown		123,352	123,352	123,351	0	0	1	0	1	0	123,352	0	0	0	0	343	05/25/2026	2.C FE.....
63862X AA 0	NHLT 2020-1 A - RMBS	..	06/25/2021	Paydown		204,026	204,026	204,232	0	0	(206)	0	(206)	0	204,026	0	0	0	0	1,044	09/25/2030	1.A FE.....
64830Y AC 1	NZES 21FNT1 A - CMO/RMBS	..	06/25/2021	Paydown		316,529	316,529	316,526	0	0	3	0	3	0	316,529	0	0	0	0	1,257	03/25/2026	2.C FE.....
67401U AC 1	OAKCL 192 A1B - CDO	C	04/15/2021	Paydown		2,000,000	2,000,000	2,010,896	0	0	(10,896)	0	(10,896)	0	2,000,000	0	0	0	0	41,600	04/15/2031	1.A FE.....
68267B AA 8	OMFIT 2018-1 A - ABS	..	06/14/2021	Paydown		508,628	508,628	513,636	0	0	(5,008)	0	(5,008)	0	508,628	0	0	0	0	6,959	03/14/2029	1.A FE.....
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS	..	06/01/2021	Paydown		797,988	797,988	820,837	0	0	(22,849)	0	(22,849)	0	797,988	0	0	0	0	8,418	11/26/2049	1.D FM.....
69546T AA 0	PAID 2020-3 A - ABS	..	06/15/2021	Paydown		428,938	428,938	428,954	0	0	(16)	0	(16)	0	428,938	0	0	0	0	3,774	05/17/2027	1.G FE.....
69547J AA 1	PAID 211 A - ABS	..	06/15/2021	Paydown		80,959	80,959	80,959	0	0	0	0	0	0	80,959	0	0	0	0	247	11/15/2027	1.G FE.....
71085P BN 2	PCHLT 2005-1 M4 - RMBS	..	06/25/2021	Paydown		801,641	801,641	793,325	0	0	8,316	0	8,316	0	801,641	0	0	0	0	4,453	02/26/2035	1.D FM.....
74928U BT 3	RBSSP 2009-12 152 - CMO/RMBS	..	06/25/2021	Paydown		173,914	173,914	172,916	0	0	.998	0	.998	0	173,914	0	0	0	0	1,900	10/26/2035	1.D FM.....
74968R AA 3	RPIT 191 A - CMO/RMBS	..	06/25/2021	Paydown		66,776	66,776	66,259	0	0	.435	0	.435	0	66,776	0	0	0	0	773	10/25/2063	1.A FE.....
74969B AA 7	RBIT 202 A - ABS	..	06/25/2021	Paydown		453,485	453,485	454,442	0	0	(956)	0	(956)	0	453,485	0	0	0	0	2,495	06/25/2030	1.A FE.....
74978B AA 6	RAAC 2007-RP3 A - CMO/RMBS	..	06/25/2021	Paydown		189,979	189,979	184,141	0	0	5,838	0	5,838	0	189,979	0	0	0	0	.691	10/25/2046	1.D FM.....
76971E AA 2	RBIT 20HB1 A1 - ABS	..	06/25/2021	Paydown		.292	.292	.293	0	0	(1)	0	(1)	0	.292	0	0	0	0	2	10/25/2050	1.A FE.....
784054 AB 4	SCFET 201 A2 - ABS	..	06/21/2021	Paydown		498,815	498,815	499,260	0	0	(446)	0	(446)	0	498,815	0	0	0	0	1,438	10/20/2025	1.A FE.....
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS	..	06/01/2021	Paydown		301,778	301,778	309,407	0	0	(7,629)	0	(7,629)	0	301,778	0	0	0	0	2,361	06/25/2043	1.D FM.....
85022W AP 9	SCFT 2020-A A - ABS	..	06/25/2021	Paydown		312,954	312,954	314,623	0	0	(1,669)	0	(1,669)	0	312,954	0	0	0	0	2,531	09/26/2037	1.A FE.....
85208N AD 2	SPRNTS 2018-1 A1 - RMBS	..	06/20/2021	Paydown		187,500	187,500	203,604	0	0	(16,104)	0	(16,104)	0	187,500	0	0	0	0	4,442	09/20/2029	2.A FE.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS	..	06/25/2021	Paydown		414,813	414,813	399,776	0	0	15,037	0	15,037	0	414,813	0	0	0	0	.673	05/25/2047	1.F FE.....
872225 AD 9	TBW 2006-5 A3 - RMBS	..	06/01/2021	Paydown		172,313	172,313	162,924	0	0	9,388	0	9,388	0	172,313	0	0	0	0	1,959	11/25/2036	1.D FM.....
89690E AE 7	TRMF 2014-1 A2 - RMBS	..	06/15/2021	Call @ 100.00		2,510,000	2,500,000	2,518,558	0	0	(2,375)	0	(2,375)	0	2,516,183	0	(16,183)	(16,183)	(16,183)	.61,063	04/15/2044	1.F FE.....
89690E AG 2	TRMF 2017-1 A2 - ABS	..	06/15/2021	Paydown		2,074,862	2,000,000	2,085,607	0	0	(10,745)	0	(10,745)	0	2,074,862	0	0	0	0	.37,360	08/15/2047	1.F FE.....
90932P																						

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F orei gn	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Total Foreign Exchange Change in B/A.C.V. (11+12-13)	17 Book/Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol			
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortiza- tion) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A.C.V.										
92259T AA 9	VCC 211 A1 - RMBS.....		.. 06/25/2021.	Paydown.....		..26,428	..26,428	..26,426	..0	..0	..2	..0	..2	..0	..0	..0	..0	..0	..0	..0	..50	05/25/2051.	1.A FE.....	
92890P AF 1	WFRBS 2013-C14 ASB - CMBS.....		.. 06/01/2021.	Paydown.....		..1,058,071	..1,058,071	..1,080,707	..0	..0	..(22,636)	..0	..(22,636)	..0	..0	..1,058,071	..0	..0	..0	..0	..0	..22,954	06/15/2046.	1.D FM.....
93364F AC 5	WAMU 2007-HY7 2A1 - CMO/RMBS.....		.. 06/01/2021.	Paydown.....		..511,714	..529,732	..502,819	..0	..0	..8,894	..0	..8,894	..0	..0	..511,714	..0	..0	..0	..0	..0	..5,445	07/25/2037.	1.D FM.....
95003L AA 8	WFCM 2021-SAVE A - CMBS.....		.. 04/15/2021.	Paydown.....		..181,956	..181,956	..181,956	..0	..0	..0	..0	..0	..0	..0	..181,956	..0	..0	..0	..0	..0	..363	02/15/2040.	1.A FE.....
95058X AG 3	WEN 2019-1 A21 - RMBS.....		.. 06/15/2021.	Paydown.....		..50,000	..50,000	..52,977	..0	..0	..(2,977)	..0	..(2,977)	..0	..0	..50,000	..0	..0	..0	..0	..0	..946	06/15/2049.	2.B FE.....
97064G AA 1	WESTF 2021-A A - ABS.....		.. 06/15/2021.	Paydown.....		..13,665	..13,665	..13,664	..0	..0	..1	..0	..1	..0	..0	..13,665	..0	..0	..0	..0	..0	..34	05/15/2046.	1.F FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					..45,489,118	..45,422,269	..45,275,023	..187,624	..0	..220,138	..0	..220,138	..0	..0	..45,495,261	..0	..0	..(16,143)	..(16,143)	..502,168	XXX	XXX	
<b>Bonds - Unaffiliated Bank Loans</b>																								
84771# AB 3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA.....		.. 06/29/2021.	DIRECT.....		..6,595	..6,595	..6,525	..0	..0	..4	..0	..4	..0	..0	..6,532	..0	..0	..63	..63	..172	01/22/2027.	4.B Z.....	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					..6,595	..6,595	..6,525	..0	..0	..4	..0	..4	..0	..0	..6,532	..0	..0	..63	..63	..172	XXX	XXX	
8399997.	Total - Bonds - Part 4.....					..67,254,917	..67,302,507	..68,231,456	..346,282	..0	..(386,128)	..0	..(386,128)	..0	..0	..67,266,422	..0	..0	..(21,505)	..(21,505)	..778,980	XXX	XXX	
8399999.	Total - Bonds.....					..67,254,917	..67,302,507	..68,231,456	..346,282	..0	..(386,128)	..0	..(386,128)	..0	..0	..67,266,422	..0	..0	..(21,505)	..(21,505)	..778,980	XXX	XXX	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																								
249670 AA 8	DEPOSITORY TRUST & CLEARING CORP.....		.. 06/15/2021.	Call @ 100.00.....		..4,000,000	..4,000,000.00	..3,755,000	..0	..0	..2,183	..0	..2,183	..0	..0	..3,757,183	..0	..0	..242,817	..242,817	..68,088	XXX	1.F FE.....	
59156R BP 2	METLIFE INC.....		.. 06/15/2021.	Call @ 100.00.....		..1,666,000	..1,666,000.00	..1,670,165	..0	..0	..(4,165)	..0	..(4,165)	..0	..0	..1,666,000	..0	..0	..0	..0	..0	..31,795	XXX	2.B FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					..5,666,000	XXX	..5,425,165	..0	..0	..(1,982)	..0	..(1,982)	..0	..0	..5,423,183	..0	..0	..242,817	..242,817	..99,884	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....					..5,666,000	XXX	..5,425,165	..0	..0	..(1,982)	..0	..(1,982)	..0	..0	..5,423,183	..0	..0	..242,817	..242,817	..99,884	XXX	XXX	
8999999.	Total - Preferred Stocks.....					..5,666,000	XXX	..5,425,165	..0	..0	..(1,982)	..0	..(1,982)	..0	..0	..5,423,183	..0	..0	..242,817	..242,817	..99,884	XXX	XXX	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																								
28852N 10 9	ELLINGTON FINANCIAL ORD.....		.. 06/07/2021.	Various.....		..169,166,000	..3,221,262	XXX	..2,510,423	..0	..0	..0	..0	..0	..2,510,423	..0	..0	..710,839	..710,839	..83,200	XXX	XXX		
58503T 20 5	MEDLEY MANAGEMENT INC.....		.. 06/10/2021.	ISI GROUP INC.....		..27,635,000	..352,883	XXX	..220,804	..0	..0	..0	..0	..0	..220,804	..0	..0	..132,080	..132,080	..0	XXX	XXX		
75574U 10 1	READY CAPITAL ORD.....		.. 04/01/2021.	Adjustment.....		..0.800	..12	XXX	..11	..0	..0	..0	..0	..0	..11	..0	..1	..1	..1	..1	..0	XXX	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					..3,574,158	XXX	..2,731,238	..0	..0	..0	..0	..0	..0	..2,731,238	..0	..0	..842,919	..842,919	..83,200	XXX	XXX		
<b>Common Stocks - Parent, Subsidiaries and Affiliates Other</b>																								
76049Z ZC 2	REPUBLIC INDEMNITY COMPANY OF AMERICA.....		.. 06/28/2021.	Return of Capital.....		..45,000,000	XXX	..45,000,000	..0	..0	..0	..0	..0	..0	..45,000,000	..0	..0	..0	..0	..0	..0	XXX	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					..45,000,000	XXX	..45,000,000	..0	..0	..0	..0	..0	..0	..45,000,000	..0	..0	..0	..0	..0	..0	XXX	XXX	
9799997.	Total - Common Stocks - Part 4.....					..48,574,158	XXX	..47,731,238	..0	..0	..0	..0	..0	..0	..47,731,238	..0	..0	..842,919	..842,919	..83,200	XXX	XXX		
9799999.	Total - Common Stocks.....					..48,574,158	XXX	..47,731,238	..0	..0	..0	..0	..0	..0	..47,731,238	..0	..0	..842,919	..842,919	..83,200	XXX	XXX		
9899999.	Total - Preferred and Common Stocks.....					..54,240,158	XXX	..53,156,403	..0	..0	..(1,982)	..0	..(1,982)	..0	..0	..53,154,422	..0	..0	..1,085,736	..1,085,736	..183,083	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					..121,495,074	XXX	..121,387,859	..346,282	..0	..(388,110)	..0	..(388,110)	..0	..0	..120,420,843	..0	..0	..1,064,231	..1,064,231	..962,063	XXX	XXX	

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

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

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

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

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

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

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

Statement for June 30, 2021 of the **GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

**Open Depositories**

PNC Bank.....	Cincinnati, Ohio.....		.....0.000	.....0	.....0	.....27,645	.....27,645	.....27,645	XXX
The Bank of New York Mellon.....	New York, New York.....		.....0.010	.....0	.....0	.....51,626	.....5,216	.....25,127	XXX
0199999. Total Open Depositories.....		XXX	XXX	.....0	.....0	.....79,271	.....32,861	.....52,771	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	.....0	.....0	.....79,271	.....32,861	.....52,771	XXX
0599999. Total Cash.....		XXX	XXX	.....0	.....0	.....79,271	.....32,861	.....52,771	XXX

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
31846V 41 9	FIRST AMER:TRS OBG V.....	SD.....	06/01/2021.....	..0.010	.....	.....0	.....0	.....0
825252 40 6	INVESCO TREASURY INST.....		06/28/2021.....	0.010	.....	78,936,113	513	3,859
85999999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						78,936,113	513	3,859
99999999. Total - Cash Equivalents						78,936,113	513	3,859