



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code 0084 0084 NAIC Company Code 26832 Employer's ID Number 95-1542353Organized under the Laws of OH, State of Domicile or Port of Entry OHCountry of Domicile United States of AmericaIncorporated/Organized 09/11/1945 Commenced Business 04/01/1946Statutory Home Office 301 E Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 301 E Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code) 513-369-5000
(Area Code) (Telephone Number)Mail Address 301 E Fourth Street, Cincinnati, OH, US 45202
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)Primary Location of Books and Records 301 E Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code) 513-369-5000
(Area Code) (Telephone Number)Internet Website Address www.greatamericaninsurancegroup.comStatutory Statement Contact Robert James Schwartz, 513-369-5000
(Name) (Area Code) (Telephone Number)
statutoryfilings@gaiq.com, 513-369-5830
(E-mail Address) (FAX Number)

OFFICERS

President Gary John Gruber Vice President & Controller Robert James Schwartz
Secretary Matthew David Felvus Vice President & Actuary Lisa Ann Hays

OTHER

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

DIRECTORS OR TRUSTEES

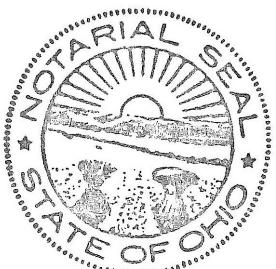
<u>Michelle Ann Gillis</u>	<u>Gary John Gruber</u>	<u>Anthony Joseph Mercurio #</u>
<u>Michael Eugene Sullivan Jr.</u>	<u>David Lawrence Thompson Jr.</u>	<u>David John Witzgall</u>

State of Ohio SS: Hamilton
County of

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.

Gary John GruberGary John Gruber
PresidentMatthew David FelvusMatthew David Felvus
SecretaryRobert James SchwartzRobert James Schwartz
Vice President & ControllerSubscribed and sworn to before me this
9th day of November, 2021

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	27,334,944	0	27,334,944	26,407,416
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 9,906), cash equivalents (\$ 2,659,542) and short-term investments (\$ 0)	2,669,448	0	2,669,448	3,135,473
6. Contract loans (including \$ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	60,936	0	60,936	69,900
9. Receivables for securities	0	0	0	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)	30,065,328	0	30,065,328	29,612,789
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	128,571	0	128,571	189,611
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,438	0	1,438	4,812
18.2 Net deferred tax asset	9,688	0	9,688	12,085
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	66	0	66	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,205,090	0	30,205,090	29,819,297
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	30,205,090	0	30,205,090	29,819,297
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Other receivables	66	0	66	0
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	66	0	66	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 0)	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	7,300	1,650
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 197,042,445 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	0	0
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	7,300	1,650
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	7,300	1,650
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,501,000	3,501,000
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	18,489,979	18,489,979
35. Unassigned funds (surplus)	8,206,811	7,826,668
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	30,197,790	29,817,647
38. Totals (Page 2, Line 28, Col. 3)	30,205,090	29,819,297
DETAILS OF WRITE-INS		
2501. Other Payable	0	0
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 339,081,482)	328,714,308	339,437,303	451,436,755
1.2 Assumed (written \$ 419,487)	417,818	334,063	443,990
1.3 Ceded (written \$ 339,500,968)	329,132,126	339,771,366	451,880,745
1.4 Net (written \$ 0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 0):			
2.1 Direct	138,800,977	123,165,480	191,976,158
2.2 Assumed	273,734	147,452	179,345
2.3 Ceded	139,074,711	123,312,932	192,155,502
2.4 Net	0	0	0
3. Loss adjustment expenses incurred	0	0	0
4. Other underwriting expenses incurred	0	0	0
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	0	0
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
INVESTMENT INCOME			
9. Net investment income earned	456,647	558,312	730,361
10. Net realized capital gains (losses) less capital gains tax of \$ (8,851)	(1,314)	27,210	24,080
11. Net investment gain (loss) (Lines 9 + 10)	455,333	585,522	754,441
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	4,500	0	0
15. Total other income (Lines 12 through 14)	4,500	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)	459,833	585,522	754,441
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	459,833	585,522	754,441
19. Federal and foreign income taxes incurred	77,293	82,653	108,249
20. Net income (Line 18 minus Line 19)(to Line 22)	382,540	502,869	646,192
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	29,817,647	29,177,993	29,177,993
22. Net income (from Line 20)	382,540	502,869	646,192
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(2,397)	(6,190)	(6,538)
27. Change in nonadmitted assets	0	0	0
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	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)	380,143	496,679	639,654
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	30,197,790	29,674,672	29,817,647
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	4,500	0	0
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,500	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	0	0	0
2. Net investment income	603,199	737,231	892,177
3. Miscellaneous income	4,500	0	0
4. Total (Lines 1 to 3)	607,699	737,231	892,177
5. Benefit and loss related payments	0	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	0	0	0
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	65,068	87,563	114,197
10. Total (Lines 5 through 9)	65,068	87,563	114,197
11. Net cash from operations (Line 4 minus Line 10)	542,631	649,668	777,980
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,587,878	2,253,040	3,265,748
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	28	28
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,587,878	2,253,068	3,265,776
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,596,468	1,499,964	3,499,651
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,596,468	1,499,964	3,499,651
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)	(1,008,591)	753,104	(233,875)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(66)	1	(5)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(66)	1	(5)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(466,025)	1,402,773	544,100
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,135,473	2,591,373	2,591,373
19.2 End of period (Line 18 plus Line 19.1)	2,669,448	3,994,146	3,135,473

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

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NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Alliance 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 #	2021	2020
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 382,540	\$ 646,192
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 382,540	\$ 646,192
SURPLUS					
(5) The Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 30,197,790	\$ 29,817,647
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 30,197,790	\$ 29,817,647

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

(3) Recognized OTTI Securities

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

NOTES TO FINANCIAL STATEMENTS

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (4,130)
2. 12 Months or Longer	\$ (3,349)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 1,995,870
2. 12 Months or Longer	\$ 245,383

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

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

H. Repurchase Agreements Transactions Accounted for as a Sale

Repurchase Transaction – Cash Taker – Overview of Sale Transactions

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Repurchase Transaction – Cash Provider – Overview of Sale Transactions

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

M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

Q. Prepayment Penalty and Acceleration Fees

Not applicable

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

The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

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

NOTE 9 Income Taxes

No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

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

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

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

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

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

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

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

The Company does not have any Level 3 securities carried at fair value.

NOTES TO FINANCIAL STATEMENTS

(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.

C. Fair Level Value

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	\$ 3,505,063	\$ 3,549,748	\$ 3,505,063	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 7,362,210	\$ 7,076,337	\$ -	\$ 6,926,589	\$ 435,621	\$ -	\$ -
Collateralized loan obligations	\$ 6,254,160	\$ 6,243,497	\$ -	\$ 6,254,160	\$ -	\$ -	\$ -
Asset backed securities	\$ 5,061,789	\$ 4,970,865	\$ -	\$ 5,061,789	\$ -	\$ -	\$ -
All other bonds	\$ 5,585,213	\$ 5,494,497	\$ -	\$ 4,292,447	\$ 1,292,766	\$ -	\$ -
Cash and short term	\$ 2,669,448	\$ 2,669,448	\$ 2,669,448	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

No significant changes

NOTE 22 Events Subsequent

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

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

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

NOTE 26 Intercompany Pooling Arrangements

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

NOTES TO FINANCIAL STATEMENTS

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

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

<u>Lead Entity and all Affiliated Entities</u>	<u>NAIC Company Code</u>	<u>Pooling Percentage</u>
Great American Insurance Company	16691	100.00%
American Empire Insurance Company	37990	0%
American Empire Surplus Lines Insurance Company	35351	0%
Great American Alliance Insurance Company	26832	0%
Great American Assurance Company	26344	0%
Great American Casualty Insurance Company	39896	0%
Great American E & S Insurance Company	37532	0%
Great American Fidelity Insurance Company	41858	0%
Great American Insurance Company of New York	22136	0%
Great American Protection Insurance Company	38580	0%
Great American Security Insurance Company	31135	0%
Great American Spirit Insurance Company	33723	0%
Great American Underwriters Insurance Company	16618	0%

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

No significant changes

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

No significant changes

NOTE 33 Asbestos/Environmental Reserves

No significant changes

NOTE 34 Subscriber Savings Accounts

No significant changes

NOTE 35 Multiple Peril Crop Insurance

No significant changes

NOTE 36 Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

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.
 Vanliner Insurance Company redomiciled from Missouri to Ohio effective September 30, 2021, retroactive to the Company's original date of incorporation of April 16, 1953.

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? If yes, complete and file the merger history data file with the NAIC. Yes [] No [X]

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

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

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

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

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 by the Federal Reserve Board? Yes [] No [X]

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
 11.2 If yes, give full and complete information relating thereto:
 Not applicable

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
 14.2 If yes, please complete the following:

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
Not applicable

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

- 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 of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as 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 shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A []
If yes, attach an explanation.

Effective 1/1/2021, the pooling agreement was amended to remove GCTP from the pooling agreement and to add GAUC to the agreement. See Note 26.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No []
If yes, attach an explanation.

Not applicable

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

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 []

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....	0.0	0.000	0	0	0	0	0	0	0	0
.....	0.0	0.000	0	0	0	0	0	0	0	0
			TOTAL	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 []

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 []

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

NONE

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	6,113,113	6,129,330	1,013,006	1,080,523	9,895,533	10,019,288
2. Alaska	AK	638,685	396,621	1,201	170,586	368,086	675,361
3. Arizona	AZ	3,781,181	3,793,130	1,351,796	1,233,416	6,934,992	3,726,660
4. Arkansas	AR	1,573,079	1,185,432	365,201	51,387	2,421,367	2,417,885
5. California	CA	57,492,745	53,327,835	29,496,785	(13,888,154)	95,421,344	80,567,684
6. Colorado	CO	10,562,080	7,618,347	984,184	742,265	5,559,144	4,607,365
7. Connecticut	CT	1,841,504	1,500,876	62,125	496,968	3,657,434	2,026,361
8. Delaware	DE	18,809,303	32,424,600	30,994,889	18,637,735	293,190,577	262,670,730
9. District of Columbia	DC	356,679	328,284	68,569	34,349	631,262	728,064
10. Florida	FL	12,964,216	11,663,352	2,241,093	1,805,999	15,120,718	14,356,069
11. Georgia	GA	17,493,673	19,404,705	5,723,794	6,325,863	40,302,689	37,495,076
12. Hawaii	HI	114,871	95,364	227,731	94,330	151,805	406,936
13. Idaho	ID	286,847	400,685	54,697	73,512	733,663	902,724
14. Illinois	IL	27,867,983	23,447,121	7,700,708	2,665,558	53,445,113	56,657,463
15. Indiana	IN	7,146,283	6,779,800	653,936	765,357	13,732,838	16,074,225
16. Iowa	IA	5,338,074	5,615,010	1,547,850	1,138,245	7,846,593	8,946,334
17. Kansas	KS	1,183,653	734,414	90,497	73,270	1,659,426	1,729,032
18. Kentucky	KY	4,526,715	4,161,330	738,890	826,631	8,287,085	7,054,666
19. Louisiana	LA	4,685,326	4,042,675	2,042,054	1,645,443	10,411,195	11,191,587
20. Maine	ME	445,823	427,372	43,415	73,543	248,496	309,401
21. Maryland	MD	3,303,203	2,770,672	763,518	304,116	3,932,941	4,313,231
22. Massachusetts	MA	3,381,119	2,574,481	197,600	568,478	6,008,927	6,151,233
23. Michigan	MI	5,811,452	7,337,260	807,903	813,606	9,992,190	11,035,017
24. Minnesota	MN	4,998,925	5,891,686	2,296,846	5,534,409	7,002,556	9,950,773
25. Mississippi	MS	4,049,406	2,530,457	(19,453)	839,038	5,330,643	5,286,645
26. Missouri	MO	4,542,752	4,144,224	3,297,287	373,852	12,077,090	10,190,432
27. Montana	MT	763,131	764,876	595,032	640,655	873,054	871,954
28. Nebraska	NE	23,300,310	19,356,104	8,068,845	13,418,134	13,877,595	21,082,946
29. Nevada	NV	1,733,580	1,752,827	439,138	206,049	3,962,711	2,272,944
30. New Hampshire	NH	425,493	346,949	(17,544)	281,356	622,348	960,500
31. New Jersey	NJ	10,057,284	9,939,694	1,421,180	3,129,248	22,206,630	24,733,674
32. New Mexico	NM	559,695	652,705	656,998	308,636	963,898	1,000,137
33. New York	NY	19,629,677	23,224,694	3,918,258	11,546,948	44,875,898	43,426,991
34. North Carolina	NC	8,939,296	9,713,541	861,139	2,069,566	17,550,815	19,117,110
35. North Dakota	ND	211,006	98,037	0	109,077	148,618	168,506
36. Ohio	OH	2,308,252	2,100,548	802,878	(2,312,216)	2,711,846	3,016,816
37. Oklahoma	OK	5,342,337	5,398,682	682,387	700,268	11,424,254	11,301,150
38. Oregon	OR	2,176,666	1,860,238	288,272	189,256	3,030,280	2,968,007
39. Pennsylvania	PA	9,803,468	10,254,965	2,680,392	1,822,395	16,606,015	15,061,063
40. Rhode Island	RI	277,016	278,454	43,584	26,753	576,002	678,310
41. South Carolina	SC	8,517,432	8,371,065	2,073,413	1,602,230	17,494,839	17,667,171
42. South Dakota	SD	190,014	139,391	194,265	1,120,904	225,567	479,275
43. Tennessee	TN	7,461,977	7,585,484	532,224	611,473	12,539,730	12,879,195
44. Texas	TX	8,914,454	9,192,572	4,704,136	857,769	20,245,648	22,543,421
45. Utah	UT	399,796	626,003	400,928	161,597	1,723,127	2,589,558
46. Vermont	VT	838,852	596,686	92,930	.36,563	.779,668	.800,869
47. Virginia	VA	3,706,323	4,219,678	235,120	627,680	6,796,230	6,439,453
48. Washington	WA	3,857,226	3,137,432	825,591	1,295,912	8,795,032	6,721,370
49. West Virginia	WV	635,418	588,869	40,534	.16,608	756,196	919,308
50. Wisconsin	WI	9,197,912	7,994,421	4,535,384	2,411,936	13,313,748	10,612,859
51. Wyoming	WY	526,176	290,856	253,402	(488,496)	219,435	374,809
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	339,081,482	337,209,834	127,074,605	72,870,628	836,682,891	798,177,640
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	0.00		N	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	N	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	N	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	N	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH.	.IA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL.	.IA.	Great American Contemporary Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL.	.IA.	Bridgefield Employers Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	.CA.	.IA.	Great American Contemporary Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	.CA.	.IA.	Republic Indemnity Company of America	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	59-3269531	0	0		Great American Holding (Europe) Limited	.GBR.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	95-2801326	0	0		Great American Europe Limited	.GBR.	.NIA.	Great American Holding (Europe) Limited	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL.	.IA.	Great American Europe Limited	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR.	.IA.	Great American Europe Limited	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH.	.IA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership..	100.00	American Financial Group, Inc.	.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..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK.	.NIA.	Mid-Continent Casualty Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	34-1607394	0	0		National Interstate Corporation	.OH.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM.	.IA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	66-0660039	0	0		Hudson Management Group, Ltd.	.VIR.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC.	.NIA.	National Interstate Insurance Agency, Inc.	Management..	0.00	American Financial Group, Inc.	.N.	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	.OH.	.IA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	43-1254631	0	0		TransProtection Service Company	.MO.	.NIA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumph Casualty Company	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	.FL.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL.	.NIA.	Summit Consulting, LLC	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	.OH.	.UDP.	American Financial Group, Inc.	Ownership..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA.	.NIA.	Brothers Property Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	.OH.	.NIA.	Brothers Property Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	63-1767590	0	0		CropSurance Agency, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH.	.NIA.	Dempsey & Siders Agency, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0

12.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
..0000		00000	31-1277904	0	0	El AgUILA, Compa?ia de Seguros, S.A. de C.V.		MEX.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	Y.	0
..0000		00000	39-1404033	0	0	Farmers Crop Insurance Alliance, Inc.		KS.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
..0000		00000	31-0589001	0	0	Foreign Credit Insurance Association		NY.	OTH.	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N.	2
..0000		00000	81-0814136	0	0	GAI Mexico Holdings, LLC		DE.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
..0000		00000	31-1753938	0	0	GAI Warranty Company		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	Y.	0
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida		FL.	NIA.	GAI Warranty Company	Ownership	100.00	American Financial Group, Inc.	N.	0
..0000		00000	61-1329718	0	0	Global Premier Finance Company		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
.0084	American Financial Group, Inc.	26832	95-1542353	0	0	Great American Alliance Insurance Company		OH.	RE.	Great American Insurance Company	Ownership	100.00	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	100.00	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	100.00	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	100.00	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	100.00	American Financial Group, Inc.	N.	0
.0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc.		OH.	NIA.	Great American Insurance Company	Ownership	100.00	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	100.00	American Financial Group, Inc.	N.	0
.0000		00000	31-0856644	0	0	Great American Management Services, Inc.		OH.	NIA.	Great American Insurance Company	Ownership	100.00	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	100.00	American Financial Group, Inc.	N.	0
.0000		00000	31-0918893	0	0	Great American Re Inc.		DE.	NIA.	Great American Insurance Company	Ownership	100.00	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	100.00	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	100.00	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	100.00	American Financial Group, Inc.	N.	0
.0000		00000	59-1263251	0	0	Key Largo Group, Inc.		FL.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
.0000		00000	87-1850814	0	0	PLS Canada Insurance Brokers Inc.		CAN.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
.0000		00000	31-1293064	0	0	Professional Risk Brokers, Inc.		IL.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
.0000		00000		0	0	Shelter Rock Holdings, LLC		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N.	0
.0000		00000		0	0	Westline Industrial, LLC		OH.	NIA.	Great American Insurance Company	Ownership	100.00	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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	21,336	(49,058)	(229.9)	975.6
2. Allied Lines	16,780,261	11,072,493	66.0	153.0
3. Farmowners multiple peril	6,426,769	2,570,920	40.0	56.6
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	36,897,824	5,207,618	14.1	(50.0)
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	0	(19,061)	0.0	0.0
9. Inland marine	3,300,079	1,807,026	54.8	33.6
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	(12)	0.0	0.0
11.2 Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	33,044	5,572	16.9	9.3
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	173,152,421	51,893,162	30.0	14.3
17.1 Other liability - occurrence	55,514,512	58,095,956	104.7	108.7
17.2 Other liability - claims-made	1,652,334	29,424	1.8	68.9
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	9,131,412	2,534,632	27.8	15.4
18.2 Products liability - claims-made	0	57,988	0.0	110,875.4
19.1,19.2 Private passenger auto liability	0	0	0.0	0.0
19.3,19.4 Commercial auto liability	9,299,646	5,085,375	54.7	78.6
21. Auto physical damage	2,955,063	2,160,398	73.1	50.0
22. Aircraft (all perils)	2,568,483	40,802	1.6	(24.6)
23. Fidelity	7,722,016	3,283,302	42.5	38.2
24. Surety	1,275,058	(5,096,387)	(399.7)	(1,449.5)
26. Burglary and theft	28,400	(11,568)	(40.7)	28.3
27. Boiler and machinery	1,967,211	227,869	11.6	(43.1)
28. Credit	(11,843)	(93,796)	792.0	4,510.9
29. International	0	0	0.0	0.0
30. Warranty	0	(78)	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	285	(1,599)	(561.7)	131.6
35. Totals	328,714,308	138,800,977	42.2	36.3
DETAILS OF WRITE-INS				
3401. Collateral protection	285	(1,599)	(561.7)	131.6
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	285	(1,599)	(561.7)	131.6

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	4 Prior Year Year to Date
1. Fire .....	.99	8,204	24,148	
2. Allied Lines	14,182,335	21,778,258	18,668,761	
3. Farmowners multiple peril	1,336,807	6,002,389	6,841,510	
4. Homeowners multiple peril	0	0	0	
5. Commercial multiple peril	15,224,351	39,778,607	34,412,670	
6. Mortgage guaranty	0	0	0	
8. Ocean marine	0	0	0	
9. Inland marine	1,123,204	3,343,461	3,215,880	
10. Financial guaranty	0	0	0	
11.1 Medical professional liability - occurrence	0	0	0	
11.2 Medical professional liability - claims-made	0	0	0	
12. Earthquake	6,667	30,799	18,402	
13. Group accident and health	0	0	0	
14. Credit accident and health	0	0	0	
15. Other accident and health	0	0	0	
16. Workers' compensation	55,994,456	174,708,302	174,937,772	
17.1 Other liability - occurrence	18,314,367	51,628,149	63,065,922	
17.2 Other liability - claims-made	407,114	1,036,921	2,759,611	
17.3 Excess workers' compensation	0	0	0	
18.1 Products liability - occurrence	3,810,388	10,475,063	6,099,227	
18.2 Products liability - claims-made	0	0	0	
19.1,19.2 Private passenger auto liability	0	0	0	
19.3,19.4 Commercial auto liability	3,117,022	9,189,053	9,842,203	
21. Auto physical damage	894,050	2,824,187	3,322,086	
22. Aircraft (all perils)	1,060,010	2,753,655	2,256,111	
23. Fidelity	5,202,497	11,628,788	8,663,358	
24. Surety	594,876	1,848,632	1,351,797	
26. Burglary and theft	8,887	21,543	16,950	
27. Boiler and machinery	752,359	2,056,353	1,767,321	
28. Credit	(17,420)	(30,867)	(53,739)	
29. International	0	0	0	
30. Warranty	0	0	0	
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	
34. Aggregate write-ins for other lines of business	0	(15)	(157)	
35. Totals	122,012,068	339,081,482	337,209,834	
DETAILS OF WRITE-INS				
3401. Collateral protection	0	(15)	(157)	
3402.	0	0	0	
3403.	0	0	0	
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	(15)	(157)	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 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													
2. 2019													
3. Subtotals 2019 + Prior													
4. 2020													
5. Subtotals 2020 + Prior													
6. 2021	XXX	XXX	XXX	XXX		XXX					XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.

NONE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE 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?	YES
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

Explanations:

- 1.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	69,900	81,864
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	8,964	11,964
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)	60,936	69,900
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	60,936	69,900

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	26,407,416	26,273,756
2. Cost of bonds and stocks acquired	5,596,468	3,499,651
3. Accrual of discount	1,566	1,320
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(10,165)	30,505
6. Deduct consideration for bonds and stocks disposed of	4,587,878	3,265,847
7. Deduct amortization of premium	72,463	132,068
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	0	99
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	27,334,944	26,407,416
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	27,334,944	26,407,416

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	26,682,609	1,296,479	1,117,879	(26,265)	23,742,105	26,682,609	26,834,944	26,407,416
2. NAIC 2 (a)	500,000	0	0	0	0	500,000	500,000	0
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	27,182,609	1,296,479	1,117,879	(26,265)	23,742,105	27,182,609	27,334,944	26,407,416
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	27,182,609	1,296,479	1,117,879	(26,265)	23,742,105	27,182,609	27,334,944	26,407,416

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

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

SI02

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,109,514	2,551,794
2. Cost of cash equivalents acquired	5,105,226	4,185,393
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	28
6. Deduct consideration received on disposals	5,555,198	3,627,701
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,659,542	3,109,514
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,659,542	3,109,514

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

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
862086-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		08/19/2021	AFG Private Placement	1,296,479	1,296,479	1,296,479	0	1.0 FEE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,296,479	1,296,479	1,296,479	0	XXX
8399997. Total - Bonds - Part 3					1,296,479	1,296,479	1,296,479	0	XXX
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds					1,296,479	1,296,479	1,296,479	0	XXX
8999997. Total - Preferred Stocks - Part 3					0	XXX	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks					0	XXX	XXX	0	XXX
9799997. Total - Common Stocks - Part 3					0	XXX	XXX	0	XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					0	XXX	XXX	0	XXX
9899999. Total - Preferred and Common Stocks					0	XXX	XXX	0	XXX
9999999 - Totals					1,296,479	XXX	XXX	0	XXX

E04

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.93974C-C9-9	WASHINGTON ST		07/01/2021	Call @ 100.00			500,000	500,000	581,380	506,085	0	(6,085)	0	(6,085)	0	500,000	0	0	0	25,000	07/01/2024	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							500,000	500,000	581,380	506,085	0	(6,085)	0	(6,085)	0	500,000	0	0	0	25,000	XXX	XXX
.196479-2D-0	COLORADO HSG & FIN AUTH		09/01/2021	Direct			55,000	55,000	58,118	55,427	0	(427)	0	(427)	0	55,000	0	0	0	1,228	05/01/2049	1.A FE
.57419T-DL-2	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C		09/01/2021	Direct			75,000	75,000	80,571	75,362	0	(362)	0	(362)	0	75,000	0	0	0	2,625	03/01/2050	1.C FE
.604160-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown			11,004	11,004	11,004	11,004	0	0	0	0	11,004	0	0	0	203	04/01/2046	1.A FE	
.63968M-UU-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		09/01/2021	Direct			45,000	45,000	48,107	45,373	0	(373)	0	(373)	0	45,000	0	0	0	1,166	09/01/2049	1.B FE
.647200-4R-2	NEW MEXICO MTG FIN AUTH		09/01/2021	Direct			10,000	10,000	10,612	10,077	0	(77)	0	(77)	0	10,000	0	0	0	357	03/01/2046	1.A FE
.647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown			27,064	27,064	28,146	27,609	0	(545)	0	(545)	0	27,064	0	0	0	795	10/01/2043	1.B FE
.658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		07/01/2021	Direct			30,000	30,000	30,000	30,000	0	0	0	0	30,000	0	0	0	873	07/01/2032	1.B FE	
.67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Direct			5,000	5,000	5,210	5,071	0	(71)	0	(71)	0	5,000	0	0	0	188	09/01/2036	1.A FE
.88275F-NV-7	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE		09/01/2021	Call @ 100.00			15,000	15,000	15,000	15,004	0	(1)	0	(1)	0	15,003	0	(3)	(3)	401	03/01/2046	1.B FE
.976890-DD-5	WISCONSIN HSG & ECONOMIC DEV AHT HOME 0		09/01/2021	Direct			55,000	55,000	57,995	55,232	0	(232)	0	(232)	0	55,000	0	0	0	1,925	03/01/2046	1.C FE
.976890-EL-6	WISCONSIN HSG & ECONOMIC DEV AHT HOME 0		09/01/2021	Direct			60,000	60,000	63,836	60,232	0	(232)	0	(232)	0	60,000	0	0	0	2,100	09/01/2046	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues							388,068	388,068	408,599	390,392	0	(2,320)	0	(2,320)	0	388,071	0	(3)	(3)	11,860	XXX	XXX
.36656A-AG-3	SIX10 181 A3 - CDO	C.	07/17/2021	Paydown			62,945	62,945	62,945	62,954	0	(9)	0	(9)	0	62,945	0	0	0	1,836	07/17/2028	1.A FE
.65130P-AW-0	NEWFL 2016-1 A2R - CDO	C.	07/20/2021	Paydown			82,903	82,903	82,903	82,898	0	5	0	5	0	82,903	0	0	0	2,405	04/20/2028	1.A FE
.78449P-AB-5	SMB 2018-A A2A - ABS		09/15/2021	Paydown			25,433	25,433	25,428	25,431	0	2	0	2	0	25,433	0	0	0	597	02/15/2036	1.A FE
.83404R-AB-4	SOFI 2018-B A2F - ABS		09/25/2021	Paydown			48,151	48,151	48,101	48,124	0	28	0	28	0	48,151	0	0	0	1,070	08/25/2047	1.A FE
.862088-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		09/01/2021	Direct			874	874	874	874	0	0	0	0	874	0	0	0	2	03/01/2026	1.C FE	
.87287J-AA-1	TFINS 2018-2 A1 - CDO	C.	09/30/2021	Paydown			9,501	9,501	9,494	9,494	0	7	0	7	0	9,501	0	0	0	144	09/30/2039	1.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							229,808	229,808	229,753	228,901	0	33	0	33	0	229,808	0	0	0	6,054	XXX	XXX
8399997. Total - Bonds - Part 4							1,117,876	1,117,876	1,219,732	1,125,378	0	(8,373)	0	(8,373)	0	1,117,879	0	(3)	(3)	42,915	XXX	XXX
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds							1,117,876	1,117,876	1,219,732	1,125,378	0	(8,373)	0	(8,373)	0	1,117,879	0	(3)	(3)	42,915	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals							1,117,876	XXX	1,219,732	1,125,378	0	(8,373)	0	(8,373)	0	1,117,879	0	(3)	(3)	42,915	XXX	XXX

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

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

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

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

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD.....	08/16/2021 .....	.010		0 .....	.0 .....	.0
82525-40-6	INVESTCO TREASURY INST		09/30/2021 .....	.010		2,659.542	22	338
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,659.542	22	338
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9999999 - Total Cash Equivalents						2,659.542	22	338



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2021 OF THE GREAT AMERICAN ALLIANCE
INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Other health care facilities

**SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama	AL	0	0	0	0	0	0	0
2. Alaska	AK	0	0	0	0	0	0	0
3. Arizona	AZ	0	0	0	0	0	0	0
4. Arkansas	AR	0	0	0	0	0	0	0
5. California	CA	0	0	0	0	0	0	0
6. Colorado	CO	0	0	0	0	0	0	0
7. Connecticut	CT	0	0	0	0	0	0	0
8. Delaware	DE	0	0	0	0	0	0	0
9. District of Columbia	DC	0	0	0	0	0	0	0
10. Florida	FL	0	0	0	0	0	0	0
11. Georgia	GA	0	0	0	0	(2)	0	1
12. Hawaii	HI	0	0	0	0	0	0	0
13. Idaho	ID	0	0	0	0	0	0	0
14. Illinois	IL	0	0	0	0	0	0	0
15. Indiana	IN	0	0	0	0	0	0	0
16. Iowa	IA	0	0	0	0	0	0	0
17. Kansas	KS	0	0	0	0	0	0	0
18. Kentucky	KY	0	0	0	0	0	0	0
19. Louisiana	LA	0	0	0	0	0	0	0
20. Maine	ME	0	0	0	0	0	0	0
21. Maryland	MD	0	0	0	0	0	0	0
22. Massachusetts	MA	0	0	0	0	0	0	0
23. Michigan	MI	0	0	0	0	(1)	0	3
24. Minnesota	MN	0	0	0	0	0	0	0
25. Mississippi	MS	0	0	0	0	0	0	0
26. Missouri	MO	0	0	0	0	0	0	0
27. Montana	MT	0	0	0	0	0	0	0
28. Nebraska	NE	0	0	0	0	(4)	0	15
29. Nevada	NV	0	0	0	0	0	0	0
30. New Hampshire	NH	0	0	0	0	0	0	0
31. New Jersey	NJ	0	0	0	0	(2)	0	5
32. New Mexico	NM	0	0	0	0	0	0	0
33. New York	NY	0	0	0	0	0	0	0
34. North Carolina	NC	0	0	0	0	0	0	0
35. North Dakota	ND	0	0	0	0	0	0	0
36. Ohio	OH	0	0	0	0	0	0	0
37. Oklahoma	OK	0	0	0	0	0	0	6
38. Oregon	OR	0	0	0	0	0	0	0
39. Pennsylvania	PA	0	0	0	0	(2)	0	9
40. Rhode Island	RI	0	0	0	0	0	0	0
41. South Carolina	SC	0	0	0	0	0	0	0
42. South Dakota	SD	0	0	0	0	0	0	0
43. Tennessee	TN	0	0	0	0	0	0	0
44. Texas	TX	0	0	0	0	0	0	0
45. Utah	UT	0	0	0	0	0	0	0
46. Vermont	VT	0	0	0	0	0	0	0
47. Virginia	VA	0	0	0	0	(1)	0	0
48. Washington	WA	0	0	0	0	0	0	0
49. West Virginia	WV	0	0	0	0	0	0	0
50. Wisconsin	WI	0	0	0	0	0	0	0
51. Wyoming	WY	0	0	0	0	0	0	0
52. American Samoa	AS	0	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	0	0	0	0	0	0	0
59. Totals		0	0	0	0	(12)	0	43
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		0	0	0	0	0	0	0