

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code 0084 NAIC Company Code 26344 Employer's ID Number 15-6020948(Current)
(Prior)

OH

Organized under the Laws of Ohio, State of Domicile or Port of Entry OhioCountry of Domicile United States of AmericaIncorporated/Organized 03/23/1905 Commenced Business 03/23/1905Statutory 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) 513-369-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address www.greatamericaninsurancegroup.comStatutory Statement Contact Robert James Schwartz, 513-369-5000
(Name) (Area Code) (Telephone Number)
statutoryfilings@gaiig.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
County of Hamilton

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

David Lawrence Thompson Jr.
President [effective 2/1/2022]

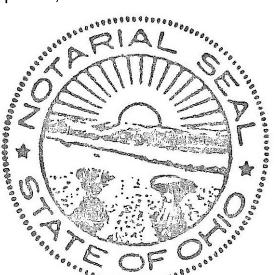
Matthew David Felvus
Secretary

Robert James Schwartz
Vice President & ControllerSubscribed and sworn to before me this
11th day of February, 2022

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

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

Yes [X] No []



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,079,872	32.595	8,079,872	0	8,079,872	32.595
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	500,997	2.021	500,997	0	500,997	2.021
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,679,870	10.811	2,679,870	0	2,679,870	10.811
1.06 Industrial and miscellaneous	8,722,001	35.185	8,722,001	0	8,722,001	35.185
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	19,982,741	80.612	19,982,741	0	19,982,741	80.612
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	6,987	0.028	6,987	0	6,987	0.028
6.02 Cash equivalents (Schedule E, Part 2)	4,741,213	19.126	4,741,213	0	4,741,213	19.126
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	4,748,200	19.155	4,748,200	0	4,748,200	19.155
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	57,948	0.234	57,948	0	57,948	0.234
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	24,788,888	100.000	24,788,888	0	24,788,888	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year	69,900
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0
2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16	0
3.2 Totals, Part 3, Column 12	0
4. Accrual of discount	0
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 13	0
5.2 Totals, Part 3, Column 9	0
6. Total gain (loss) on disposals, Part 3, Column 19	0
7. Deduct amounts received on disposals, Part 3, Column 16	0
8. Deduct amortization of premium and depreciation	11,952
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17	0
9.2 Totals, Part 3, Column 14	0
10. Deduct current year's other than temporary impairment recognized:	
10.1 Totals, Part 1, Column 15	0
10.2 Totals, Part 3, Column 11	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	57,948
12. Deduct total nonadmitted amounts	0
13. Statement value at end of current period (Line 11 minus Line 12)	57,948

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year	15,565,469
2. Cost of bonds and stocks acquired, Part 3, Column 7	6,256,072
3. Accrual of discount	11,210
4. Unrealized valuation increase (decrease):	
4.1. Part 1, Column 12	0
4.2. Part 2, Section 1, Column 15	0
4.3. Part 2, Section 2, Column 13	0
4.4. Part 4, Column 11	0
5. Total gain (loss) on disposals, Part 4, Column 19	(4,645)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,805,984
7. Deduct amortization of premium	39,749
8. Total foreign exchange change in book/adjusted carrying value:	
8.1. Part 1, Column 15	0
8.2. Part 2, Section 1, Column 19	0
8.3. Part 2, Section 2, Column 16	0
8.4. Part 4, Column 15	0
9. Deduct current year's other than temporary impairment recognized:	
9.1. Part 1, Column 14	0
9.2. Part 2, Section 1, Column 17	0
9.3. Part 2, Section 2, Column 14	0
9.4. Part 4, Column 13	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	368
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,982,741
12. Deduct total nonadmitted amounts	0
13. Statement value at end of current period (Line 11 minus Line 12)	19,982,741

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	8,079,872	8,265,937	8,051,191	8,100,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	8,079,872	8,265,937	8,051,191	8,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	500,997	503,080	543,950	500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	2,679,870	2,807,621	2,711,394	2,580,651
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	5,228,009	5,209,374	5,226,930	5,223,924
	9. Canada	0	0	0	0
	10. Other Countries	3,493,992	3,496,282	3,493,941	3,493,963
	11. Totals	8,722,001	8,705,656	8,720,871	8,717,886
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	19,982,741	20,282,294	20,027,406	19,898,537
PREFERRED STOCKS		0	0	0	0
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	0
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS		0	0	0	0
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	0
	21. Canada	0	0	0	0
	22. Other Countries	0	0	0	0
	23. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	0
	25. Total Common Stocks	0	0	0	0
	26. Total Stocks	0	0	0	0
	27. Total Bonds and Stocks	19,982,741	20,282,294	20,027,406	19,898,537

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,200,005	6,879,867	0	0	0	XXX	8,079,872	40.4	8,070,071	51.8	8,079,872	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,200,005	6,879,867	0	0	0	XXX	8,079,872	40.4	8,070,071	51.8	8,079,872	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	500,997	0	0	0	0	XXX	500,997	2.5	507,046	3.3	500,997	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	500,997	0	0	0	0	XXX	500,997	2.5	507,046	3.3	500,997	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	89,281	1,098,753	1,300,076	78,148	113,613	XXX	2,679,870	13.4	3,784,339	24.3	2,679,870	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	89,281	1,098,753	1,300,076	78,148	113,613	XXX	2,679,870	13.4	3,784,339	24.3	2,679,870	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	985,634	4,878,486	2,233,171	120,395	5,565	XXX	8,223,251	41.2	3,204,013	20.6	124,937	8,098,314
6.2 NAIC 2	16,907	67,627	84,534	169,068	160,614	XXX	498,750	2.5	0	0.0	0	498,750
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	1,002,540	4,946,113	2,317,705	289,463	166,180	XXX	8,722,001	43.6	3,204,013	20.6	124,937	8,597,064
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,775,917	12,857,106	3,533,247	198,543	119,178	0	19,483,991	.97.5	XXX	XXX	11,385,677	8,098,314
11.2 NAIC 2	(d) 16,907	67,627	84,534	169,068	160,614	0	498,750	2.5	XXX	XXX	0	498,750
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.7 Totals	2,792,824	12,924,733	3,617,781	367,611	279,792	0	(b) 19,982,741	100.0	XXX	XXX	11,385,677	8,597,064
11.8 Line 11.7 as a % of Col. 7	14.0	64.7	18.1	1.8	1.4	0.0	100.0	XXX	XXX	XXX	57.0	43.0
12. Total Bonds Prior Year												
12.1 NAIC 1	495,691	11,545,484	3,216,870	147,448	159,975	0	XXX	XXX	15,565,469	100.0	12,486,371	3,079,098
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	495,691	11,545,484	3,216,870	147,448	159,975	0	XXX	XXX	(b) 15,565,469	100.0	12,486,371	3,079,098
12.8 Line 12.7 as a % of Col. 9	3.2	74.2	20.7	0.9	1.0	0.0	XXX	XXX	100.0	XXX	80.2	19.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,790,284	8,103,557	1,300,076	78,148	113,613	0	11,385,677	.57.0	12,486,371	80.2	11,385,677	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	1,790,284	8,103,557	1,300,076	78,148	113,613	0	11,385,677	.57.0	12,486,371	80.2	11,385,677	XXX
13.8 Line 13.7 as a % of Col. 7	15.7	71.2	11.4	0.7	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.0	40.6	6.5	0.4	0.6	0.0	57.0	XXX	XXX	XXX	57.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	985,634	4,753,549	2,233,171	120,395	5,565	0	8,098,314	.40.5	.3,079,098	.19.8	XXX	8,098,314
14.2 NAIC 2	16,907	67,627	84,534	169,068	160,614	0	498,750	2.5	0	0.0	XXX	498,750
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	1,002,540	4,821,176	2,317,705	289,463	166,179	0	8,597,064	.43.0	.3,079,098	.19.8	XXX	8,597,064
14.8 Line 14.7 as a % of Col. 7	11.7	56.1	27.0	3.4	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.0	24.1	11.6	1.4	0.8	0.0	43.0	XXX	XXX	XXX	XXX	43.0

(a) Includes \$ 7,202,420 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 750,000 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,200,005	6,879,867	0	0	0	XXX	8,079,872	40.4	8,070,071	51.8	8,079,872	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,200,005	6,879,867	0	0	0	XXX	8,079,872	40.4	8,070,071	51.8	8,079,872	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	500,997	0	0	0	0	XXX	500,997	2.5	507,046	3.3	500,997	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	500,997	0	0	0	0	XXX	500,997	2.5	507,046	3.3	500,997	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	501,914	0	0	0	XXX	501,914	2.5	502,281	3.2	501,914	0
5.02 Residential Mortgage-Backed Securities	49,070	76,142	14,501	1,772	16	XXX	141,501	0.7	423,088	2.7	141,501	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	40,211	520,697	1,285,575	76,376	113,597	XXX	2,036,456	10.2	2,858,970	18.4	2,036,456	0
5.05 Totals	89,281	1,098,753	1,300,076	78,148	113,613	XXX	2,679,870	13.4	3,784,339	24.3	2,679,870	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	769,581	.750,000	0	0	XXX	1,519,581	7.6	799,249	5.1	124,937	1,394,644
6.02 Residential Mortgage-Backed Securities	293,634	504,661	285,889	120,395	5,565	XXX	1,210,144	6.1	421,744	2.7	0	1,210,144
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	708,907	3,671,871	1,281,816	169,068	160,614	XXX	5,992,277	30.0	1,983,019	12.7	0	5,992,277
6.05 Totals	1,002,540	4,946,113	2,317,705	289,463	166,180	XXX	8,722,001	43.6	3,204,013	20.6	124,937	8,597,064
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,701,002	8,151,362	750,000	0	0	XXX	10,602,364	53.1	XXX	XXX	9,207,720	1,394,644
11.02 Residential Mortgage-Backed Securities	342,704	580,803	300,389	122,167	5,581	XXX	1,351,645	6.8	XXX	XXX	141,501	1,210,144
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	749,118	4,192,568	2,567,391	245,443	274,212	XXX	8,028,732	40.2	XXX	XXX	2,036,456	5,992,277
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,792,824	12,924,733	3,617,781	367,611	279,792	0	19,982,741	100.0	XXX	XXX	11,385,677	8,597,064
11.09 Line 11.08 as a % of Col. 7	14.0	64.7	18.1	1.8	1.4	0.0	100.0	XXX	XXX	XXX	57.0	43.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	0	8,702,032	1,176,616	0	0	XXX	XXX	XXX	9,878,648	63.5	9,204,313	.674,334
12.02 Residential Mortgage-Backed Securities	220,690	429,859	168,324	25,870	89	XXX	XXX	XXX	844,832	5.4	423,088	.421,744
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	275,001	2,413,593	1,871,930	121,578	159,886	XXX	XXX	XXX	4,841,989	31.1	2,858,970	.1,983,019
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	495,691	11,545,484	3,216,870	147,448	159,975	0	XXX	XXX	15,565,469	100.0	12,486,371	.3,079,098
12.09 Line 12.08 as a % of Col. 9	3.2	74.2	20.7	0.9	1.0	0.0	XXX	XXX	100.0	XXX	80.2	19.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,701,002	7,506,718	0	0	0	XXX	9,207,720	46.1	9,204,313	59.1	9,207,720	XXX
13.02 Residential Mortgage-Backed Securities	49,070	76,142	14,501	1,772	16	XXX	141,501	0.7	.423,088	.2.7	141,501	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	40,211	520,697	1,285,575	76,376	113,597	XXX	2,036,456	10.2	2,858,970	18.4	2,036,456	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	1,790,284	8,103,557	1,300,076	78,148	113,613	0	11,385,677	.57.0	12,486,371	80.2	11,385,677	XXX
13.09 Line 13.08 as a % of Col. 7	15.7	71.2	11.4	0.7	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.0	40.6	6.5	0.4	0.6	0.0	57.0	XXX	XXX	XXX	57.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	644,644	750,000	0	0	XXX	1,394,644	7.0	.674,334	.4.3	XXX	.1,394,644
14.02 Residential Mortgage-Backed Securities	293,634	504,661	285,889	120,395	5,565	XXX	1,210,144	6.1	.421,744	.2.7	XXX	.1,210,144
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	708,907	3,671,871	1,281,816	169,068	160,614	XXX	5,992,277	30.0	1,983,019	12.7	XXX	.5,992,277
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	1,002,540	4,821,176	2,317,705	289,463	166,179	0	8,597,064	.43.0	.3,079,098	.19.8	XXX	.8,597,064
14.09 Line 14.08 as a % of Col. 7	11.7	56.1	27.0	3.4	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	5.0	24.1	11.6	1.4	0.8	0.0	43.0	XXX	XXX	XXX	XXX	43.0

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,768,472	0	8,768,472	0
2. Cost of cash equivalents acquired	3,905,366	0	3,905,366	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	7,932,625	0	7,932,625	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,741,213	0	4,741,213	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,741,213	0	4,741,213	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1 - Mortgage Loans Owned

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identifi- cation	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Temporar- y Impair- ment Recog- nized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
000000-00-0 ...	Georgia Tax Credit Fund GA, LLC	R.....	Atlanta	GA.....	Georgia Tax Credit Fund GA, LLC		12/03/2014		57,948	57,948	57,948	0	(11,952)	0	0	0	0	0	1.250
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									57,948	57,948	57,948	0	(11,952)	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									57,948	57,948	57,948	0	(11,952)	0	0	0	0	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									57,948	57,948	57,948	0	(11,952)	0	0	0	0	0	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A	1B	1C	1D	1E	1F	1G
1A	1A ..\$ 0	1B ..\$ 0	1C ..\$ 0	1D ..\$ 0	1E ..\$ 0	1F ..\$ 0	1G ..\$ 0
1B	2A ..\$ 0	2B ..\$ 0	2C ..\$ 0				
1C	3A ..\$ 0	3B ..\$ 0	3C ..\$ 0				
1D	4A ..\$ 0	4B ..\$ 0	4C ..\$ 0				
1E	5A ..\$ 0	5B ..\$ 0	5C ..\$ 0				
1F	6 ..\$ 0						

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designa- tion, NAIC Designa- tion Modifier and SVO Adminis- trative Symbol	7 Rate Used to Obtain Fair Value	Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Actual Cost	9 Fair Value			Book/ Adjusted Carrying Value	Unrealized Valuation/ (Decrease)	12 Current Year's (Amor- tization) Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Admitted Rate of Effective When Paid	16 Rate of Effective When Paid	17 Admitted Amount Due and Accrued	18 Amount Received During Year	19 Acquired	20	21
912828-4X-5	UNITED STATES TREASURY	SD		.1.A		2,074,512	103,4375	2,163,913		2,092,000	2,085,875	.0	3,686	.0	2,750	2,932	FA	19,547	59,128	09/18/2018	08/31/2023	
912828-4X-5	UNITED STATES TREASURY	SD		.1.A		156,679	103,4375	163,431		158,000	.157,538	.0	133	.0	2,750	2,932	FA	1,476	2,747	09/18/2018	08/31/2023	
912828-6C-9	UNITED STATES TREASURY	SD		.1.A		1,179,092	100,2656	1,182,132		1,179,000	1,179,005	.0	(41)	.0	2,500	2,496	FA	11,133	29,475	03/06/2019	02/15/2022	
912828-6C-9	UNITED STATES TREASURY	SD		.1.A		21,002	100,2656	21,056		21,000	.21,000	.0	(1)	.0	2,500	2,497	FA	198	525	03/06/2019	02/15/2022	
912828-Y6-1	UNITED STATES TREASURY	SD		.1.A		2,986,641	103,3438	3,100,313		3,000,000	2,995,586	.0	2,692	.0	2,750	2,846	JU	34,524	82,500	07/26/2018	07/31/2023	
912828-Y6-1	UNITED STATES TREASURY	SD		.1.A		883,261	100,9219	908,297		900,000	890,868	.0	3,332	.0	1,250	1,641	FA	3,823	11,250	09/12/2019	08/31/2024	
91282C-AJ-0	UNITED STATES TREASURY	SD		.1.A		635,000	96,9063	615,355		635,000	.635,000	.0	0	.0	0,250	0,250	FA	539	1,588	09/02/2020	08/31/2025	
91282C-AJ-0	UNITED STATES TREASURY	SD		.1.A		115,000	96,9063	111,442		115,000	.115,000	.0	0	.0	0,250	0,250	FA	98	288	09/02/2020	08/31/2025	
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,051,191	XXX	8,265,937		8,100,000	8,079,872	0	9,801	0	0	XXX	XXX	XXX	71,339	187,500	XXX	XXX
0599999. Total - U.S. Government Bonds						8,051,191	XXX	8,265,937		8,100,000	8,079,872	0	9,801	0	0	XXX	XXX	XXX	71,339	187,500	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0		0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
574193-JR-0	MARYLAND ST	SD	2	.1.A FE		543,950	100,6160	503,080		500,000	500,997	.0	(6,049)	.0	4,000	2,760	MS	6,667	20,000	03/18/2014	03/01/2025	
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						543,950	XXX	503,080		500,000	500,997	0	(6,049)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						543,950	XXX	503,080		500,000	500,997	0	(6,049)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0		0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD		.1.A FE		504,545	115,1970	575,985		500,000	501,914	.0	(367)	.0	4,000	3,909	MS	6,667	20,000	08/30/2013	09/01/2026	
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						504,545	XXX	575,985		500,000	501,914	0	(367)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
31400C-DT-0	FN C44613 - RMBS		4	.1.A		63,377	103,4512	64,526		62,373	63,034	.0	(100)	.0	0	3,500	2,926	MON	182	2,183	11/07/2019	11/01/2049
314180-HY-1	FN MA3846 - RMBS		4	.1.A		78,561	101,3746	79,381		78,304	78,467	.0	(43)	.0	0	3,000	2,840	MON	196	2,349	10/16/2019	11/01/2049
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						141,939	XXX	143,907		140,678	141,501	0	(143)	0	0	XXX	XXX	XXX	378	4,532	XXX	XXX
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		2	.1.B FE		499,721	113,5800	511,110		450,000	493,237	.0	(7,444)	.0	4,000	3,024	JJ	9,000	18,000	10/04/2019	01/01/2050	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		2	.1.C FE		397,484	108,5990	401,816		370,000	391,584	.0	(7,510)	.0	3,500	2,602	MS	4,317	13,391	10/04/2019	03/01/2050	
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOME OWNERSHIP F		2	.1.A FE		113,597	100,8870	114,605		113,597	.0	.0	.0	.0	2,950	2,950	MON	279	3,351	08/13/2014	09/01/2044	
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		2	.1.A FE		76,376	101,1750	77,273		76,376	.76,376	.0	0	.0	3,050	3,050	MON	194	2,329	06/24/2015	12/01/2034	
61212R-3Q-7	MONTANA ST BRD HSG		2	.1.B FE		41,981	100,7540	40,302		40,000	40,211	.0	(502)	.0	3,000	2,413	JD	100	1,205	05/01/2013	12/01/2043	
63968M-UU-1	NEBRASKA INV FIN AGY SINGLE FAMILY HSG		2	.1.B FE		406,235	108,8260	413,546		380,000	400,754	.0	(6,568)	.0	3,750	2,901	MS	4,813	14,791	10/03/2019	09/01/2049	
647200-4R-2	NEW MEXICO MTG FIN AUTH		2	.1.A FE		164,483	102,8230	159,376		155,000	160,962	.0	(2,509)	.0	3,500	2,758	MS	1,808	5,641	03/16/2016	03/01/2046	
65887T-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		2	.1.B FE		165,000	104,8350	172,978		165,000	164,996	.0	.2	.0	2,850	2,850	JU	2,351	5,332	08/05/2016	07/01/2032	
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		2	.1.A FE		26,050	101,6970	25,424		25,000	25,617	.0	(1,271)	.0	3,500	2,787	MS	292	1,064	05/26/2016	09/01/2036	
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		2	.1.C FE		173,984	103,8180	171,300		165,000	169,122	.0	(1,870)	.0	3,500	2,778	MS	1,925	5,775	03/24/2016	03/01/2046	
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,064,910	XXX	2,087,729		1,939,973	2,036,456	0	(27,670)	0	0	XXX	XXX	XXX	25,079	70,894	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,711,394	XXX	2,807,621		2,580,651	2,679,870	0	(28,181)	0	0	XXX	XXX	XXX	32,123	95,426	XXX	XXX
86206#-AA-7	STONEHENGE CAPITAL FUND NEVADA 111 LLC		4	.1.D FE		644,520	97,2646	627,675		645,327	644,644	.0	.178	.0	5,500	5,530	JAO	6,014	35,493	07/15/2020	01/31/2026	
86208#-AA-3	STONEHENGE CAP VI 2021B-1 8.00 12/15/		4	.1.D Z		750,000	99,9376	749,532		750,000	750,000	.0	.0	.0	8,000	7,999	JD	2,667	0	12/23/2021	12/15/2030	
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	SD	1	.1.E FE		124,888	102,1444	127,681		125,000	124,937	.0	.22	.0	2,000	2,019	AO	583	2,500	10/02/2019	10/07/2024	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,519,407	XXX	1,504,887		1,520,327	1,519,581	0	200	0	0	XXX	XXX	XXX	9,264	37,993	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designa- tion, NAIC Designa- tion Modifier and SVO Adminis- trative Symbol	7 Actual Cost	Fair Value		10 Rate Used to Obtain Fair Value	11 Fair Value	Change in Book/Adjusted Carrying Value				Interest				Dates						
		3 C o d e	4 F o r e i g n	5 Bond Char			8	9			12	13	14	15	16	17	18	19	20	21	22				
803169-A0-4	SRANC 3R AFR - CDO	C	4	.1A FE		493,963	99.9365		.493,649		.493,963		.494,006		.0	(9)	.0	.0	4,088	4,103	MUSD	.505	20,193	04/30/2018	06/24/2030
98878F-AC-3	ZCOP 2021-1 A1F - CDO	C	4	.1A FE		1,000,000	99.6974		.996,974		1,000,000		.1,000,000		.0	.0	.0	.0	2,571	2,543	JAJO	.0	.05/26/2021	.07/15/2033	
98920M-AA-0	ZAXBY 211 A2 - ABS	C	4	.2B FE		498,750	101.5084		.506,273		.498,750		.498,750		.0	.0	.0	.0	3,238	3,238	JAJO	.2,736	.6,236	.05/27/2021	.07/31/2051
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other						5,992,177	XXX	5,997,760		5,992,233		5,992,277		0	(101)	0	0	XXX	XXX	XXX	27,991	69,516	XXX	XXX	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,720,871	XXX	8,705,656		8,717,886		8,722,001		0	655	0	0	XXX	XXX	XXX	39,368	120,242	XXX	XXX	
4899999. Total - Hybrid Securities						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
7699999. Total - Issuer Obligations						10,619,094	XXX	10,849,889		10,620,327		10,602,364		0	3,584	0	0	XXX	XXX	XXX	93,937	265,493	XXX	XXX	
7799999. Total - Residential Mortgage-Backed Securities						1,351,225	XXX	1,346,916		1,346,005		1,351,645		0	413	0	0	XXX	XXX	XXX	2,491	17,265	XXX	XXX	
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
7999999. Total - Other Loan-Backed and Structured Securities						8,057,087	XXX	8,085,489		7,932,206		8,028,733		0	(27,771)	0	0	XXX	XXX	XXX	53,070	140,410	XXX	XXX	
8099999. Total - SVO Identified Funds						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
8199999. Total - Affiliated Bank Loans						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
8299999. Total - Unaffiliated Bank Loans						0	XXX	0		0		0		0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
8399999 - Total Bonds						20,027,406	XXX	20,282,294		19,898,537		19,982,741		0	(23,774)	0	0	XXX	XXX	XXX	149,498	423,168	XXX	XXX	

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A	1A	\$	16,304,506	1B	\$	1,099,198	1C	\$.560,706	1D	\$	1,394,644	1E	\$	124,937	1F	\$	0	1G	\$	0
	1B	2A	\$	0	2B	\$.498,750	2C	\$	0												
	1C	3A	\$	0	3B	\$	0	3C	\$	0												
	1D	4A	\$	0	4B	\$	0	4C	\$	0												
	1E	5A	\$	0	5B	\$	0	5C	\$	0												
	1F	6	\$	0																		

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 3

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

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
50209T-AA-8	LMREC 2019-CRE3 LLC		04/16/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,131
56577J-AA-1	MARANON LN FDG 2021-2 LTD / MARANON LN FDG 2021-2 LLC		05/28/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
56577J-AL-7	MARANON LN FDG 2021-2 LTD / MARANON LN FDG 2021-2 LLC		05/28/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
74387M-AA-7	PROVIDENT FDD MTC TR 2021-J1		09/29/2021	Amherst Securities Group LLC		1,006,094	1,000,000	2,500
86208#-AA-3	STONEHENGE CAP FD CONN VI LLC		12/23/2021	AFG Private Placement		750,000	.750,000	0
98878F-AC-3	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM		05/28/2021	Amherst Securities Group LLC		1,000,000	1,000,000	0
98920M-AA-0	ZAXBYS FDG LLC		05/27/2021	BARCLAYS CAPITAL INC FIXED INC		500,000	.500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,256,072	6,250,000	3,631
8399997. Total - Bonds - Part 3						6,256,072	6,250,000	3,631
8399998. Total - Bonds - Part 5						0	0	0
8399999. Total - Bonds						6,256,072	6,250,000	3,631
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						6,256,072	XXX	3,631

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	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
										11 Unrealized Value Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
20775B-08-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		11/15/2021	Call @ 100.00		80,368	80,000	82,807	80,684	0	(592)	0	(592)	0	80,093	0	(93)	(93)	2,211	11/15/2035
31400C-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		124,140	126,138	125,654	0	0	(1,514)	0	(1,514)	0	124,140	0	0	0	1,846	11/01/2049
31418D-HY-1	FN MA3846 - RMBS		12/01/2021	Paydown		155,382	155,892	155,790	0	0	(408)	0	(408)	0	155,382	0	0	0	1,898	11/01/2049
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		45,000	45,000	49,972	45,192	0	(192)	0	(192)	0	45,000	0	0	0	1,400	01/01/2050
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		130,000	130,000	139,656	133,733	0	(832)	0	(832)	0	132,902	0	(2,902)	(2,902)	3,816	03/01/2050
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		46,289	46,289	46,289	46,289	0	0	0	0	0	46,289	0	0	0	753	09/01/2044
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		45,202	45,203	45,203	45,203	0	0	0	0	0	45,202	0	0	0	727	12/01/2034
61212R-3Q-7	MONTANA ST BRD HSG		12/01/2021	Call @ 100.00		50,000	50,000	52,477	50,269	0	(269)	0	(269)	0	50,000	0	0	0	1,120	12/01/2043
63968M-UU-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Call @ 100.00		80,000	80,000	85,523	80,915	0	(614)	0	(614)	0	80,302	0	(302)	(302)	1,936	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		50,000	50,000	53,059	50,745	0	(306)	0	(306)	0	50,439	0	(439)	(439)	1,351	03/01/2046
65887T-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		11/03/2021	Direct		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,990	07/01/2032
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		60,000	60,000	62,519	60,746	0	(746)	0	(746)	0	60,000	0	0	0	1,955	09/01/2036
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2021	Call @ 100.00		60,000	60,000	63,267	61,068	0	(157)	0	(157)	0	60,910	0	(910)	(910)	1,575	03/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						1,066,382	1,066,014	1,102,802	1,076,288	0	(5,629)	0	(5,629)	0	1,070,659	0	(4,645)	(4,645)	24,579	XXX
36656A-AG-3	SIX10 181 A3 - CDO	C.	10/18/2021	Paydown		489,297	489,297	489,370	489,370	0	(73)	0	(73)	0	489,297	0	0	0	15,113	07/17/2028
74387M-AA-7	PFMT 21J1 A1 - CM/ RMBS		12/27/2021	Paydown		39,352	39,352	39,592	0	0	(240)	0	(240)	0	39,352	0	0	0	156	10/25/2051
74968R-AA-3	RPIT 191 A - CM/ RMBS		12/25/2021	Paydown		179,829	179,829	178,437	178,658	0	1,171	0	1,171	0	179,829	0	0	0	2,628	10/25/2063
86206Q-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC		10/31/2021	Direct		29,874	29,874	29,837	29,869	0	6	0	6	0	29,874	0	0	0	1,637	01/31/2026
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	16	07/31/2051	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						739,602	739,602	738,413	697,897	0	864	0	864	0	739,602	0	0	0	19,549	XXX
8399997. Total - Bonds - Part 4						1,805,984	1,805,616	1,841,215	1,774,185	0	(4,765)	0	(4,765)	0	1,810,262	0	(4,645)	(4,645)	44,128	XXX
8399998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999. Total - Bonds						1,805,984	1,805,616	1,841,215	1,774,185	0	(4,765)	0	(4,765)	0	1,810,262	0	(4,645)	(4,645)	44,128	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						1,805,984	XXX	1,841,215	1,774,185	0	(4,765)	0	(4,765)	0	1,810,262	0	(4,645)	(4,645)	44,128	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of
N O N E

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies
N O N E

Schedule D - Part 6 - Section 2
N O N E

Schedule DA - Part 1 - Short-Term Investments Owned
N O N E

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

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated
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 B - Section 2 - Futures Contracts Terminated
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 as of December 31 of
Current Year
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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
The Bank of New York Mellon	New York, New York	0.000	0	0	5,585	XXX
PNC Bank	Pittsburgh, Pennsylvania	0.000	0	0	1,402	XXX
0199998 Deposits in ...	0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	6,987	XXX
0299998 Deposits in ...	0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	6,987	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	6,987 XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	21,636	4. April.....	30,832	7. July.....	14,843	10. October.....	6,739
2. February.....	21,886	5. May.....	21,038	8. August.....	40,504	11. November.....	6,832
3. March.....	21,801	6. June.....	17,421	9. September.....	11,957	12. December.....	6,987

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
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
825252-40-6	INVESTCO TREASURY INST		12/27/2021	.010		4,741,213	.45	.741
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,741,213	45	741
9999999 - Total Cash Equivalents						4,741,213	45	741

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A ..\$.....0	1B ..\$.....0	1C ..\$.....0	1D ..\$.....0	1E ..\$.....0	1F ..\$.....0	1G ..\$.....0
1A	1A ..\$.....0	1B ..\$.....0	1C ..\$.....0	1D ..\$.....0	1E ..\$.....0	1F ..\$.....0	1G ..\$.....0
1B	2A ..\$.....0	2B ..\$.....0	2C ..\$.....0				
1C	3A ..\$.....0	3B ..\$.....0	3C ..\$.....0				
1D	4A ..\$.....0	4B ..\$.....0	4C ..\$.....0				
1E	5A ..\$.....0	5B ..\$.....0	5C ..\$.....0				
1F	6 ..\$.....0						

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	B PROPERTY AND CASUALTY	0	0	249,392	258,514
5. California	CA	B PROPERTY AND CASUALTY	0	0	126,628	131,366
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B PROPERTY AND CASUALTY	0	0	129,809	134,347
9. District of Columbia	DC		0	0	0	0
10. Florida	FL	B PROPERTY AND CASUALTY	0	0	240,345	249,252
11. Georgia	GA	B PROPERTY AND CASUALTY	0	0	59,912	62,006
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B PROPERTY AND CASUALTY	0	0	65,000	65,173
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA	B PROPERTY AND CASUALTY	0	0	148,478	151,383
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV	B PROPERTY AND CASUALTY	0	0	304,937	302,112
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B PROPERTY AND CASUALTY	0	0	681,790	701,909
33. New York	NY		0	0	0	0
34. North Carolina	NC	B PROPERTY AND CASUALTY	0	0	361,464	366,608
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	B PROPERTY AND CASUALTY	5,309,223	5,488,589	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR	B PROPERTY AND CASUALTY	0	0	432,802	448,872
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC	B PROPERTY AND CASUALTY	0	0	304,401	315,297
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA		0	0	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	500,002
59. Subtotal		XXX	XXX	5,309,223	5,488,589	3,604,959
						3,688,165
DETAILS OF WRITE-INS						
5801. US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	500,002	501,328
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	500,002	501,328