



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2021  
OF THE CONDITION AND AFFAIRS OF THE  
GREAT AMERICAN PROTECTION INSURANCE COMPANY

NAIC Group Code	0084 (Current)	0084 (Prior)	NAIC Company Code	38580	Employer's ID Number	31-1288778
Organized under the Laws of	OH			State of Domicile or Port of Entry	OH	
Country of Domicile	United States of America					
Incorporated/Organized	01/08/1990			Commenced Business	09/29/1990	
Statutory Home Office	301 E Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Main Administrative Office	301 E Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)		
Mail Address	301 E Fourth Street (Street and Number or P.O. Box)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	301 E Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)		
Internet Website Address	www.greatamericaninsurancegroup.com					
Statutory Statement Contact	Robert James Schwartz (Name)			513-369-5000 (Area Code) (Telephone Number)		
	statutoryfilings@gaig.com (E-mail Address)			513-369-5830 (FAX Number)		

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

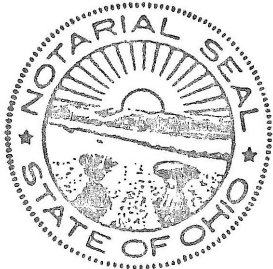
Michelle Ann Gillis	Gary John Gruber	Anthony Joseph Mercurio #
Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.	David John Witzgall

State of Ohio  
County of Hamilton SS

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 & Controller
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Subscribed and sworn to before me this	a. Is this an original filing? .....	Yes [ X ] No [ ]
11th day of February, 2022	b. If no,	
 Holly M. Clayton Notary Public State of Ohio April 28, 2025	1. State the amendment number.....	
	2. Date filed .....	
	3. Number of pages attached.....	



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments .....	1,443,882	7.152	1,443,882	0	1,443,882	7.152
1.02 All other governments .....	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed .....	1,005,581	4.981	1,005,581	0	1,005,581	4.981
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 .....	5,078,147	25.153	5,078,147	0	5,078,147	25.153
1.06 Industrial and miscellaneous .....	8,528,358	42.243	8,528,358	0	8,528,358	42.243
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 .....	16,055,968	79.529	16,055,968	0	16,055,968	79.529
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) .....	8,171	0.040	8,171	0	8,171	0.040
6.02 Cash equivalents (Schedule E, Part 2) .....	4,124,678	20.431	4,124,678	0	4,124,678	20.431
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 .....	4,132,848	20.471	4,132,848	0	4,132,848	20.471
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) .....	0	0.000	0	0	0	0.000
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	20,188,816	100.000	20,188,816	0	20,188,816	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 PROTECTION INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	16,756,599
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	3,099,989
3.	Accrual of discount .....	8,567
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 .....	(9,154)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	3,704,016
7.	Deduct amortization of premium .....	96,017
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 .....	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	16,055,968
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	16,055,968

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	1. United States .....	1,443,882	1,436,109	1,438,805	1,450,000
Governments	2. Canada .....	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	1,443,882	1,436,109	1,438,805	1,450,000
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	1,005,581	1,012,980	1,125,565	1,000,000
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	5,078,147	5,249,525	5,209,539	4,898,165
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	7,028,366	7,102,924	7,016,477	7,037,617
	9. Canada .....	0	0	0	0
	10. Other Countries	1,499,993	1,501,316	1,499,989	1,500,000
	11. Totals	8,528,358	8,604,240	8,516,466	8,537,617
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	16,055,968	16,302,855	16,290,375	15,885,781
PREFERRED STOCKS	14. United States .....	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States .....	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada .....	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	16,055,968	16,302,855	16,290,375	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN PROTECTION INSURANCE 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	0	1,443,882	0	0	0	XXX	1,443,882	9.0	1,342,385	8.0	1,443,882	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	0	1,443,882	0	0	0	XXX	1,443,882	9.0	1,342,385	8.0	1,443,882	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	1,005,581	0	0	0	0	XXX	1,005,581	6.3	1,528,562	9.1	1,005,581	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	1,005,581	0	0	0	0	XXX	1,005,581	6.3	1,528,562	9.1	1,005,581	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	579,806	1,425,214	2,425,653	2,442	645,033	XXX	5,078,147	31.6	6,623,149	39.5	5,078,147	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	579,806	1,425,214	2,425,653	2,442	645,033	XXX	5,078,147	31.6	6,623,149	39.5	5,078,147	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN PROTECTION INSURANCE 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 .....	2,313,325	4,870,744	835,136	10,321	81	XXX	8,029,608	50.0	7,262,504	43.3	1,799,747	6,229,861
6.2 NAIC 2 .....	16,907	67,627	84,534	169,068	160,614	XXX	498,750	3.1	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	2,330,232	4,938,372	919,670	179,389	160,696	XXX	8,528,358	53.1	7,262,504	43.3	1,799,747	6,728,611
7. Hybrid Securities												
7.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN PROTECTION INSURANCE 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) 3,898,711	7,739,840	3,260,789	12,763	645,115	0	15,557,218	96.9	XXX	XXX	9,327,357	6,229,861
11.2 NAIC 2 .....	(d) 16,907	67,627	84,534	169,068	160,614	0	498,750	3.1	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	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals .....	3,915,618	7,807,467	3,345,323	181,831	805,729	0	(b) 16,055,968	100.0	XXX	XXX	9,327,357	6,728,611
11.8 Line 11.7 as a % of Col. 7	24.4	48.6	20.8	1.1	5.0	0.0	100.0	XXX	XXX	XXX	58.1	41.9
12. Total Bonds Prior Year												
12.1 NAIC 1 .....	1,674,333	10,103,737	4,040,938	61,560	876,031	0	XXX	XXX	16,756,599	100.0	11,292,905	5,463,694
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 .....	1,674,333	10,103,737	4,040,938	61,560	876,031	0	XXX	XXX	(b) 16,756,599	100.0	11,292,905	5,463,694
12.8 Line 12.7 as a % of Col. 9	10.0	60.3	24.1	0.4	5.2	0.0	XXX	XXX	100.0	XXX	67.4	32.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1 .....	3,185,233	3,068,996	2,425,653	2,442	645,033	0	9,327,357	58.1	11,292,905	67.4	9,327,357	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 .....	3,185,233	3,068,996	2,425,653	2,442	645,033	0	9,327,357	58.1	11,292,905	67.4	9,327,357	XXX
13.8 Line 13.7 as a % of Col. 7	34.1	32.9	26.0	0.0	6.9	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	19.8	19.1	15.1	0.0	4.0	0.0	58.1	XXX	XXX	XXX	58.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1 .....	713,478	4,670,844	835,136	10,321	81	0	6,229,861	38.8	5,463,694	32.6	XXX	6,229,861
14.2 NAIC 2 .....	16,907	67,627	84,534	169,068	160,614	0	498,750	3.1	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 .....	730,385	4,738,471	919,670	179,389	160,696	0	6,728,611	41.9	5,463,694	32.6	XXX	6,728,611
14.8 Line 14.7 as a % of Col. 7	10.9	70.4	13.7	2.7	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.5	29.5	5.7	1.1	1.0	0.0	41.9	XXX	XXX	XXX	XXX	41.9

(a) Includes \$ .....6,728,611 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ .....0 current year of bonds with Z designations and \$ .....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
(c) Includes \$ .....0 current year, \$ .....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 PROTECTION INSURANCE 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 .....	0	1,443,882	0	0	0	XXX	1,443,882	9.0	1,342,385	8.0	1,443,882	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	0	1,443,882	0	0	0	XXX	1,443,882	9.0	1,342,385	8.0	1,443,882	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 .....	1,005,581	0	0	0	0	XXX	1,005,581	6.3	1,528,562	9.1	1,005,581	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	1,005,581	0	0	0	0	XXX	1,005,581	6.3	1,528,562	9.1	1,005,581	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 .....	508,100	501,914	0	0	0	XXX	1,010,013	6.3	1,018,616	6.1	1,010,013	0
5.02 Residential Mortgage-Backed Securities .....	71,706	109,859	20,508	2,442	21	XXX	204,535	1.3	611,875	3.7	204,535	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 .....	0	813,442	2,405,145	0	645,013	XXX	3,863,599	24.1	4,992,658	29.8	3,863,599	0
5.05 Totals	579,806	1,425,214	2,425,653	2,442	645,033	XXX	5,078,147	31.6	6,623,149	39.5	5,078,147	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations .....	1,599,847	199,900	0	0	0	XXX	1,799,747	11.2	1,798,810	10.7	1,799,747	0
6.02 Residential Mortgage-Backed Securities .....	301,367	202,443	151,825	10,321	81	XXX	666,037	4.1	1,081,373	6.5	0	666,037
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 .....	429,018	4,536,028	767,846	169,068	160,614	XXX	6,062,574	37.8	4,382,320	26.2	0	6,062,574
6.05 Totals	2,330,232	4,938,372	919,670	179,389	160,696	XXX	8,528,358	53.1	7,262,504	43.3	1,799,747	6,728,611
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 PROTECTION INSURANCE 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	3, 113, 527	2, 145, 696	0	0	0	XXX	5, 259, 223	32.8	XXX	XXX	5, 259, 223	0
11.02 Residential Mortgage-Backed Securities	373, 073	312, 302	172, 332	12, 763	102	XXX	870, 572	5.4	XXX	XXX	204, 535	666, 037
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	429, 018	5, 349, 470	3, 172, 991	169, 068	805, 627	XXX	9, 926, 173	61.8	XXX	XXX	3, 863, 599	6, 062, 574
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	3, 915, 618	7, 807, 467	3, 345, 323	181, 831	805, 729	0	16, 055, 968	100.0	XXX	XXX	9, 327, 357	6, 728, 611
11.09 Line 11.08 as a % of Col. 7	24.4	48.6	20.8	1.1	5.0	0.0	100.0	XXX	XXX	XXX	58.1	41.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1, 006, 815	4, 179, 277	502, 281	0	0	XXX	XXX	XXX	5, 688, 373	33.9	5, 688, 373	1
12.02 Residential Mortgage-Backed Securities	542, 181	760, 412	328, 456	61, 560	638	XXX	XXX	XXX	1, 693, 248	10.1	611, 875	1, 081, 374
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	125, 337	5, 164, 047	3, 210, 200	0	875, 393	XXX	XXX	XXX	9, 374, 978	55.9	4, 992, 658	4, 382, 320
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	1, 674, 333	10, 103, 737	4, 040, 938	61, 560	876, 031	0	XXX	XXX	16, 756, 599	100.0	11, 292, 905	5, 463, 694
12.09 Line 12.08 as a % of Col. 9	10.0	60.3	24.1	0.4	5.2	0.0	XXX	XXX	100.0	XXX	67.4	32.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3, 113, 527	2, 145, 696	0	0	0	XXX	5, 259, 223	32.8	5, 688, 373	33.9	5, 259, 223	XXX
13.02 Residential Mortgage-Backed Securities	71, 706	109, 859	20, 508	2, 442	21	XXX	204, 535	1.3	611, 875	3.7	204, 535	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	0	813, 442	2, 405, 145	0	645, 013	XXX	3, 863, 599	24.1	4, 992, 658	29.8	3, 863, 599	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	3, 185, 233	3, 068, 996	2, 425, 653	2, 442	645, 033	0	9, 327, 357	58.1	11, 292, 905	67.4	9, 327, 357	XXX
13.09 Line 13.08 as a % of Col. 7	34.1	32.9	26.0	0.0	6.9	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	19.8	19.1	15.1	0.0	4.0	0.0	58.1	XXX	XXX	XXX	58.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	301, 367	202, 443	151, 825	10, 321	81	XXX	666, 037	4.1	1, 081, 374	6.5	XXX	666, 037
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	429, 018	4, 536, 028	767, 846	169, 068	160, 614	XXX	6, 062, 574	37.8	4, 382, 320	26.2	XXX	6, 062, 574
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	730, 385	4, 738, 471	919, 670	179, 389	160, 696	0	6, 728, 611	41.9	5, 463, 694	32.6	XXX	6, 728, 611
14.09 Line 14.08 as a % of Col. 7	10.9	70.4	13.7	2.7	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.5	29.5	5.7	1.1	1.0	0.0	41.9	XXX	XXX	XXX	XXX	41.9

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 BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	3,052,372	0	3,052,372	0
2. Cost of cash equivalents acquired .....	4,216,306	0	4,216,306	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 .....	3,144,000	0	3,144,000	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) .....	4,124,678	0	4,124,678	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,124,678	0	4,124,678	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**

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

**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**

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-YE-4	UNITED STATES TREASURY	.SD			.1 A	574,123	100.9219	590,393	585,000	579,065	.0	2,166	.0	.0	1.250	1.641	FA	2,485	7,313	09/12/2019	08/31/2024
912828-YE-4	UNITED STATES TREASURY				.1 A	14,721	100.9219	15,138	15,000		.0	56	.0	.0	1.250	1.642	FA		188	09/12/2019	08/31/2024
91282C-AZ-4	UNITED STATES TREASURY	.SD			.1 A	249,961	97.0313	242,578	250,000	249,969	.0	8	.0	.0	0.375	0.378	MN	82	938	12/08/2020	11/30/2025
91282C-CF-6	UNITED STATES TREASURY				.1 A	95,000	98.0000	93,100	95,000	95,000	.0	.0	.0	.0	0.750	0.750	MN	63	356	06/09/2021	05/31/2026
91282C-CF-6	UNITED STATES TREASURY	.SD			.1 A	505,000	98.0000	494,900	505,000	505,000	.0	.0	.0	.0	0.750	0.750	MN	333	1,894	06/09/2021	05/31/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,438,805	XXX	1,436,109	1,450,000	1,443,882	.0	2,229	.0	.0	XXX	XXX	XXX	3,026	10,688	XXX	XXX
0599999. Total - U.S. Government Bonds						1,438,805	XXX	1,436,109	1,450,000	1,443,882	.0	2,229	.0	.0	XXX	XXX	XXX	3,026	10,688	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	.0	4.000	2.760	MS	6,667	20,000	03/18/2014	03/01/2025
70914P-SK-9	PENNSYLVANIA (COMMONWEALTH OF)	.SD		2	.1 D FE	581,615	101.9800	509,900	500,000	504,584	.0	(10,850)	.0	.0	5.000	2.760	JD	2,083	25,000	03/19/2014	06/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,125,565	XXX	1,012,980	1,000,000	1,005,581	.0	(16,899)	.0	.0	XXX	XXX	XXX	8,750	45,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,125,565	XXX	1,012,980	1,000,000	1,005,581	.0	(16,899)	.0	.0	XXX	XXX	XXX	8,750	45,000	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	.0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
64990E-DG-9	NEW YORK STATE DORMITORY AUTHORITY	.SD		2	.1 B FE	565,580	104.2620	521,310	500,000	508,100	.0	(8,235)	.0	.0	5.000	3.260	JD	1,111	25,000	03/19/2014	12/15/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,070,125	XXX	1,097,295	1,000,000	1,010,013	.0	(8,603)	.0	.0	XXX	XXX	XXX	7,778	45,000	XXX	XXX
31400C-DT-0	FN CA4613 - RMBS			4	.1 A	126,755	103.4512	129,052	124,747	126,068	.0	(201)	.0	.0	3.500	2.926	MON	364	4,366	11/07/2019	11/01/2049
31418D-HY-1	FN MA3846 - RMBS				.1 A	78,561	101.3746	79,381	78,304	78,467	.0	(43)	.0	.0	3.000	2.840	MON	196	2,349	10/18/2019	11/01/2049
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						205,316	XXX	208,433	203,051	204,535	.0	(243)	.0	.0	XXX	XXX	XXX	560	6,715	XXX	XXX
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	.1 B FE	494,168	113.5800	505,431	445,000	487,756	.0	(7,409)	.0	.0	4.000	3.024	JJ	8,900	17,800	10/04/2019	01/01/2050
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV			2	.1 A FE	311,153	106.5730	309,062	290,000	301,036	.0	(4,558)	.0	.0	4.000	3.206	AO	3,200	12,158	12/01/2017	10/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1 C FE	805,710	108.5990	814,493	750,000	793,751	.0	(14,559)	.0	.0	3.500	2.602	MS	8,750	27,089	10/04/2019	03/01/2050
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1 A FE	113,597	100.8870	114,605	113,597	113,597	.0	.0	.0	.0	2.950	2.950	MON	279	3,351	08/13/2014	09/01/2044
61212R-4G-8	MONTANA ST BRD HSG			2	.1 B FE	61,697	101.3540	60,812	60,000	60,281	.0	(389)	.0	.0	3.500	3.159	JD	175	2,105	08/29/2013	12/01/2044
63969M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	.1 B FE	833,851	108.8280	848,858	780,000	822,601	.0	(12,524)	.0	.0	3.750	2.901	MS	9,875	30,252	10/03/2019	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH			2	.1 A FE	387,331	102.8230	375,304	365,000	379,040	.0	(5,237)	.0	.0	3.500	2.758	MS	4,258	13,198	03/16/2016	03/01/2046
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS			2	.1 B FE	121,191	101.2070	123,271	121,800	121,507	.0	10	.0	.0	2.850	2.865	MON	289	3,471	08/29/2014	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS			2	.1 B FE	420,904	101.6830	411,527	404,716	409,908	.0	(2,963)	.0	.0	4.500	4.408	MON	1,518	18,212	08/08/2013	10/01/2043
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	.1 A FE	31,255	108.8150	32,645	30,000	30,752	.0	(1,429)	.0	.0	3.500	2.776	MS	350	1,271	05/26/2016	09/01/2036
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	.1 C FE	353,241	103.8180	347,790	335,000	343,368	.0	(3,636)	.0	.0	3.500	2.778	MS	3,908	11,725	03/24/2016	03/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,934,098	XXX	3,943,797	3,695,113	3,863,599	.0	(52,694)	.0	.0	XXX	XXX	XXX	41,503	140,632	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,209,539	XXX	5,249,525	4,898,165	5,078,147	.0	(61,540)	.0	.0	XXX	XXX	XXX	49,840	192,347	XXX	XXX
47816Q-CD-4	JOHNSON & JOHNSON			1,2	.1 A FE	159,565	100.1852	160,296	160,000	159,985	.0	90	.0	.0	2.250	2.307	MS	1,180	3,600	02/28/2017	03/03/2022
47816Q-CD-4	JOHNSON & JOHNSON	.SD		1,2	.1 A FE	1,436,083	100.1852	1,442,667	1,440,000	1,439,862	.0	810	.0	.0	2.250	2.307	MS	10,620	32,400	02/28/2017	03/03/2022
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	.SD		1	.1 E FE	199,820	102.1444	204,289	200,000	199,900	.0	37	.0	.0	2.000	2.019	AO	933	4,000	10/02/2019	10/07/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,795,468	XXX	1,807,252	1,800,000	1,799,747	.0	937	.0	.0	XXX	XXX	XXX	12,733	40,000	XXX	XXX
46637V-AA-3	JPTPE A - CMO/RMBS			4	.1 A FE	179,398	101.8800	186,026	182,593	179,783	.0	44	.0	.0	3.000	3.330	MON	456	5,478	12/02/2013	09/17/2042
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	.1 A FE	485,569	99.8500	488,623	489,357	486,254	.0	82	.0	.0	2.750	2.939	MON	224	13,457	10/09/2019	10/25/2063
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						664,967	XXX	674,649	671,950	666,037	.0	126	.0	.0	XXX	XXX	XXX	681	18,935	XXX	XXX
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	.1 A FE	999,005	99.9774	998,816	999,041	999,315	.0	(79)	.0	.0	1.819	1.817	MON	1,514	18,173	03/04/2020	04/17/2037
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	.1 A FE	500,000	99.9495	499,748	500,000	500,000	.0	.0	.0	.0	1.503	1.513	MON	208	5,701	04/16/2021	12/24/2035
56577J-AA-1	MINON 212R AR - CDO		C	4	.1 A FE	500,000	100.2251	501,125	500,000	500,000	.0	.0	.0	.0	1.814	1.887	JAJO	1,965	2,866	05/28/2021	07/15/2033
56577J-AL-7	MINON 212R A2R - CDO		C	4	.1 A FE	499,989	100.3408	501,704	500,000	499,993	.0	4	.0	.0	2.638	2.647	JAJO	2,785	4,104	05/28/2021	07/15/2033
68269C-AA-4	OMFIT 2018-2 A - ABS			4	.1 A FE	999,785	103.1707	1,031,707	1,000,000	999,941	.0	36	.0	.0	3.570	3.600	MON	1,686	35,700	03/12/2018	03/14/2033

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74333B-AA-6	PROG 2019-SFR1 A - RMBS			4	.1 A FE	499,490	100.0697	499,855	499,507	499,146	.0	(176)	.0	.0	3.422	3.407	MON	1,424	17,093	02/14/2019	03/17/2036
78449P-AB-5	SMB 2018-A A2A - ABS			4	.1 A FE	346,377	103.5873	358,868	346,440	346,414	.0	.5	.0	.0	3.500	3.528	MON	539	12,125	03/14/2018	02/15/2036
83404R-AB-4	SOFI 2018-B A2F - ABS			4	.1 A FE	221,697	101.7325	225,773	221,928	221,818	.0	18	.0	.0	3.340	3.385	MON	124	7,412	03/13/2018	08/25/2047
87974K-AS-3	TELOS 145R A2R - CDO			4	.1 A FE	490,938	99.9968	499,984	500,000	497,197	.0	1,830	.0	.0	1.372	1.894	JAJJ	1,429	7,286	12/19/2018	04/17/2028
98878F-AC-3	ZCOP 2021-1 A1F - CDO		C	4	.1 A FE	500,000	99.6974	498,487	500,000	500,000	.0	.0	.0	.0	2.571	2.543	JAJJ	6,677	.0	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2 B FE	498,750	101.5084	506,273	498,750	498,750	.0	.0	.0	.0	3.238	3.238	JAJJ	2,736	6,236	05/27/2021	07/31/2051
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,056,031	XXX	6,122,339	6,065,666	6,062,574	0	1,638	0	0	XXX	XXX	XXX	21,088	116,696	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,516,466	XXX	8,604,240	8,537,617	8,528,358	0	2,701	0	0	XXX	XXX	XXX	34,502	175,631	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						5,429,963	XXX	5,353,636	5,250,000	5,259,223	0	(22,335)	0	0	XXX	XXX	XXX	32,287	140,688	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						870,283	XXX	883,082	875,002	870,572	0	(117)	0	0	XXX	XXX	XXX	1,240	25,650	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						9,990,129	XXX	10,066,136	9,760,780	9,926,173	0	(51,056)	0	0	XXX	XXX	XXX	62,591	257,327	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						16,290,375	XXX	16,302,855	15,885,781	16,055,968	0	(73,509)	0	0	XXX	XXX	XXX	96,119	423,665	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																							
1A	1A	11,305,461	1B	2,410,154	1C	1,137,120	1D	504,584	1E	199,900	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 PROTECTION INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91282C-CF-6 .....	UNITED STATES TREASURY .....		06/09/2021 .....	GOLDMAN .....		600,000 .....	600,000 .....	123 .....
0599999. Subtotal - Bonds - U.S. Governments						600,000 .....	600,000 .....	123 .....
50209T-AA-8 .....	LMREC 2019-CRE3 A - CMBS .....		04/16/2021 .....	WELLS FARGO SECURITIES LLC .....		500,000 .....	500,000 .....	565 .....
56577J-AA-1 .....	MARANON LOAN FUNDING 2021-2 LTD. - CDO .....	C.....	05/28/2021 .....	WELLS FARGO SECURITIES LLC .....		500,000 .....	500,000 .....	0 .....
56577J-AL-7 .....	MARANON LOAN FUNDING 2021-2 LTD. - CDO .....	C.....	05/28/2021 .....	WELLS FARGO SECURITIES LLC .....		499,989 .....	500,000 .....	0 .....
98878F-AC-3 .....	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM .....	C.....	05/28/2021 .....	Amherst Securities Group LLC .....		500,000 .....	500,000 .....	0 .....
98920M-AA-0 .....	ZAXBY 211 A2 - ABS .....		05/27/2021 .....	BARCLAYS CAPITAL INC FIXED INC .....		500,000 .....	500,000 .....	0 .....
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,499,989 .....	2,500,000 .....	565 .....
8399997. Total - Bonds - Part 3						3,099,989 .....	3,100,000 .....	688 .....
8399998. Total - Bonds - Part 5						0 .....	0 .....	0 .....
8399999. Total - Bonds						3,099,989 .....	3,100,000 .....	688 .....
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						3,099,989 .....	XXX .....	688 .....

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
912828-PX-2	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		500,000	500,000	517,109	500,733	0	(733)	0	(733)	0	500,000	0	0	0	9,063	02/15/2021	
0599999	Subtotal - Bonds - U.S. Governments					500,000	500,000	517,109	500,733	0	(733)	0	(733)	0	500,000	0	0	0	9,063	XXX	
93974C-C9-9	WASHINGTON ST		07/01/2021	Call @ 100.00		500,000	500,000	581,380	506,082	0	(6,082)	0	(6,082)	0	500,000	0	0	0	25,000	07/01/2024	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					500,000	500,000	581,380	506,082	0	(6,082)	0	(6,082)	0	500,000	0	0	0	25,000	XXX	
31400C-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		248,280	248,280	252,276	251,308	0	(3,028)	0	(3,028)	0	248,280	0	0	0	3,691	11/01/2049	
31418D-HY-1	FN MA3846 - RMBS		12/01/2021	Paydown		155,382	155,382	155,892	155,790	0	(408)	0	(408)	0	155,382	0	0	0	1,898	11/01/2049	
373539-ZB-4	GEORGIA ST HSG & FIN AUTH REV		03/01/2021	Call @ 100.00		10,000	10,000	10,692	10,000	0	0	0	0	0	10,000	0	0	0	125	06/01/2029	
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		45,000	45,000	49,972	45,193	0	(193)	0	(193)	0	45,000	0	0	0	1,400	01/01/2050	
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		65,000	65,000	69,741	65,245	0	(245)	0	(245)	0	65,000	0	0	0	692	10/01/2048	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		245,000	245,000	263,199	252,015	0	(1,534)	0	(1,534)	0	250,481	0	(5,481)	(5,481)	7,183	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	
61212R-AG-8	MONTANA ST BRD HSG		12/01/2021	Call @ 100.00		40,000	40,000	41,131	40,117	0	(117)	0	(117)	0	40,000	0	0	0	1,045	12/01/2044	
63969M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Call @ 100.00		145,000	145,000	155,011	146,656	0	(1,053)	0	(1,053)	0	145,603	0	(603)	(603)	3,482	09/01/2049	
647200-4R-2	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		100,000	100,000	106,118	101,629	0	(531)	0	(531)	0	101,098	0	(1,098)	(1,098)	2,596	03/01/2046	
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		59,782	59,782	59,483	59,633	0	149	0	149	0	59,782	0	0	0	552	07/01/2043	
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		119,104	119,104	123,868	121,504	0	(2,400)	0	(2,400)	0	119,104	0	0	0	2,573	10/01/2043	
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		65,000	65,000	67,720	65,810	0	(810)	0	(810)	0	65,000	0	0	0	2,054	09/01/2036	
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Call @ 100.00		120,000	120,000	126,534	122,271	0	(298)	0	(298)	0	121,973	0	(1,973)	(1,973)	3,063	03/01/2046	
3199999	Subtotal - Bonds - U.S. Special Revenues					1,463,837	1,463,837	1,527,926	1,483,461	0	(10,469)	0	(10,469)	0	1,472,992	0	(9,154)	(9,154)	31,107	XXX	
00085U-AJ-0	ABPCI 4 A1B - CDO	C	10/20/2021	Paydown		500,000	500,000	500,000	500,056	0	(56)	0	(56)	0	500,000	0	0	0	19,000	01/20/2030	
46637V-AA-3	JPTPE A - CMO/RMBS		12/01/2021	Paydown		59,069	59,069	58,036	58,146	0	923	0	923	0	59,069	0	0	0	845	09/17/2042	
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2021	Paydown		359,658	359,658	356,874	357,317	0	2,341	0	2,341	0	359,658	0	0	0	5,256	10/25/2063	
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2021	Paydown		103,564	103,564	103,545	103,554	0	9	0	9	0	103,564	0	0	0	1,919	02/15/2036	
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2021	Paydown		216,638	216,638	216,413	216,513	0	125	0	125	0	216,638	0	0	0	3,557	08/25/2047	
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	16	07/31/2051	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,240,179	1,240,179	1,236,117	1,235,586	0	3,343	0	3,343	0	1,240,179	0	0	0	30,593	XXX	
8399997	Total - Bonds - Part 4					3,704,016	3,704,016	3,862,532	3,725,862	0	(13,941)	0	(13,941)	0	3,713,170	0	(9,154)	(9,154)	95,762	XXX	
8399998	Total - Bonds - Part 5					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999	Total - Bonds					3,704,016	3,704,016	3,862,532	3,725,862	0	(13,941)	0	(13,941)	0	3,713,170	0	(9,154)	(9,154)	95,762	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	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	0	XXX
8999999	Total - Preferred Stocks					0	XXX	0	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	0	XXX
9799998	Total - Common Stocks - Part 5					0	XXX	0	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	0	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999	Totals					3,704,016	XXX	3,862,532	3,725,862	0	(13,941)	0	(13,941)	0	3,713,170	0	(9,154)	(9,154)	95,762	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**

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
The Bank of New York Mellon ..... New York, New York .....		0.000	0	0	5,554	XXX
PNC Bank ..... Pittsburgh, Pennsylvania .....		0.000	0	0	2,617	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	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	8,171	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	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,171	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	8,171	XXX

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

1. January.....	18,460	4. April.....	18,242	7. July.....	13,111	10. October.....	8,101
2. February.....	18,376	5. May.....	16,662	8. August.....	17,135	11. November.....	11,212
3. March.....	17,853	6. June.....	15,341	9. September.....	13,182	12. December.....	8,171

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Number							
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 PROTECTION INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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		0	.0	0	.0
5.	California	CA		0	.0	0	.0
6.	Colorado	CO		0	.0	0	.0
7.	Connecticut	CT		0	.0	0	.0
8.	Delaware	DE		0	.0	0	.0
9.	District of Columbia	DC		0	.0	0	.0
10.	Florida	FL		0	.0	0	.0
11.	Georgia	GA		0	.0	0	.0
12.	Hawaii	.HI		0	.0	0	.0
13.	Idaho	.ID		0	.0	0	.0
14.	Illinois	.IL		0	.0	0	.0
15.	Indiana	.IN		0	.0	0	.0
16.	Iowa	.IA		0	.0	0	.0
17.	Kansas	KS		0	.0	0	.0
18.	Kentucky	KY		0	.0	0	.0
19.	Louisiana	LA		0	.0	0	.0
20.	Maine	ME		0	.0	0	.0
21.	Maryland	MD		0	.0	0	.0
22.	Massachusetts	MA	B. PROPERTY AND CASUALTY	0	.0	779,860	779,068
23.	Michigan	.MI		0	.0	0	.0
24.	Minnesota	.MN		0	.0	0	.0
25.	Mississippi	MS		0	.0	0	.0
26.	Missouri	MO		0	.0	0	.0
27.	Montana	MT		0	.0	0	.0
28.	Nebraska	NE		0	.0	0	.0
29.	Nevada	NV		0	.0	0	.0
30.	New Hampshire	NH		0	.0	0	.0
31.	New Jersey	NJ		0	.0	0	.0
32.	New Mexico	NM		0	.0	0	.0
33.	New York	NY		0	.0	0	.0
34.	North Carolina	NC		0	.0	0	.0
35.	North Dakota	ND		0	.0	0	.0
36.	Ohio	OH	B. PROPERTY AND CASUALTY	3,684,908	3,771,148	0	.0
37.	Oklahoma	OK		0	.0	0	.0
38.	Oregon	OR		0	.0	0	.0
39.	Pennsylvania	PA		0	.0	0	.0
40.	Rhode Island	.RI		0	.0	0	.0
41.	South Carolina	SC	B. PROPERTY AND CASUALTY	0	.0	524,622	534,886
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	0	0	0	0
59.	Subtotal	XXX	XXX	3,684,908	3,771,148	1,304,482	1,313,954
DETAILS OF WRITE-INS							
5801.							
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	0	0