



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

NAIC Group Code00840084NAIC Company Code41858Employer's ID Number31-1036473
(Current)(Prior)

Organized under the Laws ofOH, State of Domicile or Port of EntryOH
Country of DomicileUnited States of America

Incorporated/Organized01/12/1982Commenced Business01/01/1983

Statutory Home Office301 E Fourth StreetCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office301 E Fourth Street
(Street and Number)
Cincinnati, OH, US 45202513-369-5000
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address301 E Fourth StreetCincinnati, OH, US 45202
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records301 E Fourth Street
(Street and Number)
Cincinnati, OH, US 45202513-369-5000
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.greatamericaninsurancegroup.com

Statutory Statement ContactRobert James Schwartz513-369-5000
(Name)(Area Code) (Telephone Number)
statutoryfilings@gaig.com513-369-5830
(E-mail Address)(FAX Number)

OFFICERS

PresidentGary John GruberVice President & ControllerRobert James Schwartz

SecretaryMatthew David FelvusVice President & ActuaryLisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice PresidentMichael Eugene Sullivan Jr., Executive Vice PresidentDavid Lawrence Thompson Jr., Executive Vice President

Sue Ann Erhart, Senior Vice President & General CounselAaron Beasy Latto, Senior Vice PresidentJames Louis Muething, Senior Vice President

Carol Prevatt Sipe, Senior Vice PresidentBruce Robert Smith Jr., Senior Vice PresidentDavid John Witzgall, Senior Vice President, CFO & Treasurer

Annette Denise Gardner, Vice President & Assistant TreasurerJohn William Tholen, Vice PresidentMagdalena Franziska Kulik Grossman, Chief Compliance Officer

Stephen Charles Beraha, Assistant Vice President & Assistant SecretaryHoward Kim Baird, Assistant TreasurerRobert Jude Zbacnik, Assistant Treasurer

DIRECTORS OR TRUSTEES

Michelle Ann GillisGary John GruberAnthony Joseph Mercurio #

Michael Eugene Sullivan Jr.David Lawrence Thompson Jr.David John Witzgall

State ofOhioSS

County ofHamilton

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]

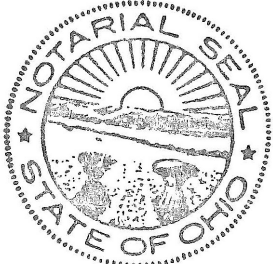
Matthew David Felvus
Secretary

Robert James Schwartz
Vice President & Controller

Subscribed and sworn to before me this11thday ofFebruary, 2022

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

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



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	4,209,894	8.408	4,209,894	0	4,209,894	8.408
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	2.008	1,005,581	0	1,005,581	2.008
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	14,215,099	28.391	14,215,099	0	14,215,099	28.391
1.06 Industrial and miscellaneous	25,263,243	50.456	25,263,243	0	25,263,243	50.456
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	44,693,817	89.264	44,693,817	0	44,693,817	89.264
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)	33,009	0.066	33,009	0	33,009	0.066
6.02 Cash equivalents (Schedule E, Part 2)	5,342,584	10.670	5,342,584	0	5,342,584	10.670
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	5,375,593	10.736	5,375,593	0	5,375,593	10.736
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	50,069,410	100.000	50,069,410	0	50,069,410	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 FIDELITY 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)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	41,746,538
2.	Cost of bonds and stocks acquired, Part 3, Column 7	14,250,593
3.	Accrual of discount	10,886
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	0
	4.4. Part 4, Column 11	0
		0
5.	Total gain (loss) on disposals, Part 4, Column 19	(14,208)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	11,148,750
7.	Deduct amortization of premium	151,499
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	258
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,693,817
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	44,693,817

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	4,209,894	4,195,691	4,206,363	4,220,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	4,209,894	4,195,691	4,206,363	4,220,000
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	14,215,099	14,610,716	14,418,272	13,964,201
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	17,948,423	18,074,736	17,938,075	17,930,673
	9. Canada	0	0	0	0
	10. Other Countries	7,314,820	7,316,305	7,314,875	7,314,875
	11. Totals	25,263,243	25,391,042	25,252,950	25,245,548
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	44,693,817	45,210,428	45,003,150	44,429,749
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	44,693,817	45,210,428	45,003,150	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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	420,166	3,789,728	0	0	0	XXX	4,209,894	9.4	4,166,475	10.0	4,209,894	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	420,166	3,789,728	0	0	0	XXX	4,209,894	9.4	4,166,475	10.0	4,209,894	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	2.2	1,528,562	3.7	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	2.2	1,528,562	3.7	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	620,294	1.5	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	620,294	1.5	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	691,753	5,351,460	5,946,828	1,191,581	1,033,476	XXX	14,215,099	31.8	17,176,239	41.1	14,215,099	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	691,753	5,351,460	5,946,828	1,191,581	1,033,476	XXX	14,215,099	31.8	17,176,239	41.1	14,215,099	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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	6,591,364	14,602,591	2,728,734	830,674	11,130	XXX	24,764,493	55.4	18,254,969	43.7	3,028,780	21,735,713
6.2 NAIC 2	16,907	67,627	84,534	169,068	160,614	XXX	498,750	1.1	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	6,608,270	14,670,218	2,813,268	999,742	171,745	XXX	25,263,243	56.5	18,254,969	43.7	3,028,780	22,234,463
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 FIDELITY 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) 8,708,864	23,743,779	8,675,563	2,022,255	1,044,607	0	44,195,067	98.9	XXX	XXX	22,459,354	21,735,713
11.2 NAIC 2	(d) 16,907	67,627	84,534	169,068	160,614	0	498,750	1.1	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	8,725,771	23,811,406	8,760,097	2,191,323	1,205,221	0	(b) 44,693,817	100.0	XXX	XXX	22,459,354	22,234,463
11.8 Line 11.7 as a % of Col. 7	19.5	53.3	19.6	4.9	2.7	0.0	100.0	XXX	XXX	XXX	50.3	49.7
12. Total Bonds Prior Year												
12.1 NAIC 1	6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	XXX	XXX	41,746,538	100.0	26,522,409	15,224,129
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	6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	XXX	XXX	(b) 41,746,538	100.0	26,522,409	15,224,129
12.8 Line 12.7 as a % of Col. 9	15.4	58.8	18.9	4.1	2.8	0.0	XXX	XXX	100.0	XXX	63.5	36.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,117,658	10,167,725	5,946,930	1,193,565	1,033,476	0	22,459,354	50.3	26,522,409	63.5	22,459,354	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	4,117,658	10,167,725	5,946,930	1,193,565	1,033,476	0	22,459,354	50.3	26,522,409	63.5	22,459,354	XXX
13.8 Line 13.7 as a % of Col. 7	18.3	45.3	26.5	5.3	4.6	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	9.2	22.7	13.3	2.7	2.3	0.0	50.3	XXX	XXX	XXX	50.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,591,206	13,576,054	2,728,633	828,690	11,130	0	21,735,713	48.6	15,224,129	36.5	XXX	21,735,713
14.2 NAIC 2	16,907	67,627	84,534	169,068	160,614	0	498,750	1.1	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	4,608,113	13,643,681	2,813,166	997,758	171,745	0	22,234,463	49.7	15,224,129	36.5	XXX	22,234,463
14.8 Line 14.7 as a % of Col. 7	20.7	61.4	12.7	4.5	0.8	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	10.3	30.5	6.3	2.2	0.4	0.0	49.7	XXX	XXX	XXX	XXX	49.7

(a) Includes \$ 22,234,463 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 FIDELITY 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	420,166	3,789,728	0	0	0	XXX	4,209,894	9.4	4,166,475	10.0	4,209,894	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	420,166	3,789,728	0	0	0	XXX	4,209,894	9.4	4,166,475	10.0	4,209,894	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	2.2	1,528,562	3.7	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	2.2	1,528,562	3.7	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	620,294	1.5	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	620,294	1.5	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	501,920	2,000,000	0	0	XXX	2,501,920	5.6	502,281	1.2	2,501,920	0
5.02 Residential Mortgage-Backed Securities	98,141	152,284	29,001	3,544	31	XXX	283,002	0.6	846,175	2.0	283,002	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	593,613	4,697,255	3,917,827	1,188,037	1,033,445	XXX	11,430,177	25.6	15,827,783	37.9	11,430,177	0
5.05 Totals	691,753	5,351,460	5,946,828	1,191,581	1,033,476	XXX	14,215,099	31.8	17,176,239	41.1	14,215,099	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,999,622	1,697,777	0	0	0	XXX	5,697,399	12.7	5,197,584	12.5	2,697,915	2,999,484
6.02 Residential Mortgage-Backed Securities	587,520	1,009,994	571,879	242,774	11,130	XXX	2,423,299	5.4	1,675,123	4.0	3,011	2,420,287
6.03 Commercial Mortgage-Backed Securities	750,000	1,250,000	0	0	0	XXX	2,000,000	4.5	0	0.0	0	2,000,000
6.04 Other Loan-Backed and Structured Securities	1,271,128	10,712,446	2,241,389	756,967	160,614	XXX	15,142,545	33.9	11,382,261	27.3	327,854	14,814,691
6.05 Totals	6,608,270	14,670,218	2,813,268	999,742	171,745	XXX	25,263,243	56.5	18,254,968	43.7	3,028,780	22,234,463
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 FIDELITY 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	5,425,369	5,989,425	2,000,000	0	0	XXX	13,414,794	30.0	XXX	XXX	10,415,310	2,999,484
11.02 Residential Mortgage-Backed Securities	685,661	1,162,279	600,881	246,318	11,162	XXX	2,706,301	6.1	XXX	XXX	286,013	2,420,287
11.03 Commercial Mortgage-Backed Securities	750,000	1,250,000	0	0	0	XXX	2,000,000	4.5	XXX	XXX	0	2,000,000
11.04 Other Loan-Backed and Structured Securities	1,864,741	15,409,702	6,159,216	1,945,005	1,194,059	XXX	26,572,722	59.5	XXX	XXX	11,758,031	14,814,691
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	8,725,771	23,811,406	8,760,097	2,191,323	1,205,221	0	44,693,817	100.0	XXX	XXX	22,459,354	22,234,463
11.09 Line 11.08 as a % of Col. 7	19.5	53.3	19.6	4.9	2.7	0.0	100.0	XXX	XXX	XXX	50.3	49.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,325,210	9,187,704	502,281	0	0	XXX	XXX	XXX	12,015,195	28.8	9,016,817	2,998,379
12.02 Residential Mortgage-Backed Securities	529,873	1,212,420	724,930	51,744	2,330	XXX	XXX	XXX	2,521,298	6.0	1,677,810	843,488
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	3,564,797	14,144,334	6,674,560	1,653,214	1,173,138	XXX	XXX	XXX	27,210,044	65.2	15,827,783	11,382,261
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	6,419,880	24,544,459	7,901,772	1,704,958	1,175,469	0	XXX	XXX	41,746,538	100.0	26,522,409	15,224,129
12.09 Line 12.08 as a % of Col. 9	15.4	58.8	18.9	4.1	2.8	0.0	XXX	XXX	100.0	XXX	63.5	36.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,425,651	4,989,658	2,000,000	0	0	XXX	10,415,310	23.3	9,016,817	21.6	10,415,310	XXX
13.02 Residential Mortgage-Backed Securities	98,394	152,957	29,103	5,528	31	XXX	286,013	0.6	1,677,810	4.0	286,013	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	593,613	5,025,109	3,917,827	1,188,037	1,033,445	XXX	11,758,031	26.3	15,827,783	37.9	11,758,031	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	4,117,658	10,167,725	5,946,930	1,193,565	1,033,476	0	22,459,354	50.3	26,522,409	63.5	22,459,354	XXX
13.09 Line 13.08 as a % of Col. 7	18.3	45.3	26.5	5.3	4.6	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	9.2	22.7	13.3	2.7	2.3	0.0	50.3	XXX	XXX	XXX	50.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,999,717	999,767	0	0	0	XXX	2,999,484	6.7	2,998,379	7.2	XXX	2,999,484
14.02 Residential Mortgage-Backed Securities	587,267	1,009,322	571,778	240,791	11,130	XXX	2,420,287	5.4	843,488	2.0	XXX	2,420,287
14.03 Commercial Mortgage-Backed Securities	750,000	1,250,000	0	0	0	XXX	2,000,000	4.5	0	0.0	XXX	2,000,000
14.04 Other Loan-Backed and Structured Securities	1,271,128	10,384,592	2,241,389	756,967	160,614	XXX	14,814,691	33.1	11,382,261	27.3	XXX	14,814,691
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	4,608,113	13,643,681	2,813,166	997,758	171,745	0	22,234,463	49.7	15,224,129	36.5	XXX	22,234,463
14.09 Line 14.08 as a % of Col. 7	20.7	61.4	12.7	4.5	0.8	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	10.3	30.5	6.3	2.2	0.4	0.0	49.7	XXX	XXX	XXX	XXX	49.7

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	7,386,123	0	7,386,123	0
2. Cost of cash equivalents acquired	13,500,961	0	13,500,961	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	15,544,500	0	15,544,500	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)	5,342,584	0	5,342,584	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,342,584	0	5,342,584	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 FIDELITY 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 (Amortization) 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-X0-8	UNITED STATES TREASURY	.SD			.1 A	421,313	101.0313	424,331	420,000	420,166	.0	(282)	.0	.0	2.000	1.931	JJ	3,515	8,400	10/10/2017	07/31/2022
912828-Y6-1	UNITED STATES TREASURY	.SD			.1 A	1,289,233	103.3438	1,338,302	1,295,000	1,293,094	.0	1,162	.0	.0	2.750	2.846	JJ	14,903	35,613	07/26/2018	07/31/2023
912828-Y6-1	UNITED STATES TREASURY	.SD			.1 A	4,978	103.3438	5,167	5,000	4,993	.0	4	.0	.0	2.750	2.846	JJ	58	138	07/26/2018	07/31/2023
91282C-AZ-4	UNITED STATES TREASURY	.SD			.1 A	1,250,273	97.0313	1,212,891	1,250,218	1,250,218	.0	(55)	.0	.0	0.375	0.371	MN	412	4,688	12/23/2020	11/30/2025
91282C-BH-3	UNITED STATES TREASURY	.SD			.1 A	134,293	96.8125	130,697	135,000	134,417	.0	126	.0	.0	0.375	0.482	JJ	212	253	02/12/2021	01/31/2026
91282C-BH-3	UNITED STATES TREASURY	.SD			.1 A	114,398	96.8125	111,334	115,000	114,503	.0	102	.0	.0	0.375	0.482	JJ	180	216	02/12/2021	01/31/2026
91282C-CP-4	UNITED STATES TREASURY	.SD			.1 A	490,978	97.2969	481,620	495,000	491,289	.0	327	.0	.0	0.625	0.792	JJ	1,295	.0	08/09/2021	07/31/2026
91282C-CP-4	UNITED STATES TREASURY	.SD			.1 A	500,897	97.2969	491,349	505,000	501,214	.0	301	.0	.0	0.625	0.792	JJ	1,321	.0	08/09/2021	07/31/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,206,363	XXX	4,195,691	4,220,000	4,209,894	0	1,687	0	0	XXX	XXX	XXX	21,896	49,306	XXX	XXX
0599999. Total - U.S. Government Bonds						4,206,363	XXX	4,195,691	4,220,000	4,209,894	0	1,687	0	0	XXX	XXX	XXX	21,896	49,306	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			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)			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	03/18/2014	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
604160-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1 A FE	2,000,000	100.0230	2,000,460	2,000,000	2,000,000	.0	.0	.0	.0	2.050	2.050	MON	4,328	.0	11/10/2021	12/01/2051
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	.SD			.1 A FE	504,545	115.1970	575,985	500,000	501,920	.0	(361)	.0	.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						2,504,545	XXX	2,576,445	2,500,000	2,501,920	.0	(361)	0	0	XXX	XXX	XXX	10,994	20,000	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			4	.1 A	157,123	101.3746	158,762	156,609	156,934	.0	(86)	.0	.0	3.000	2.840	MON	392	4,698	10/18/2019	11/01/2049
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						283,877	XXX	287,814	281,356	283,002	0	(286)	0	0	XXX	XXX	XXX	755	9,064	XXX	XXX
196479-2D-0	COLORADO HSG & FIN AUTH			2	.1 A FE	781,951	114.4410	846,863	740,000	769,142	.0	(10,171)	.0	.0	4.250	3.499	MN	5,419	32,403	11/28/2018	05/01/2049
20775C-S5-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	.1 A FE	961,894	107.1700	953,813	890,000	946,031	.0	(11,023)	.0	.0	3.500	2.497	MN	3,980	32,036	10/09/2019	11/15/2043
20775C-LE-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	.1 A FE	500,000	104.2090	521,045	500,000	499,994	.0	.0	.0	.0	2.900	2.900	MN	1,853	14,500	08/05/2016	11/15/2029
31350A-BR-8	FEDMIF 15M034 A - CMBS				.1 B FE	333,938	100.4050	326,316	325,000	325,000	.0	.0	.0	.0	4.150	3.953	MON	599	13,488	09/11/2015	04/15/2025
31397P-PV-6	FHM M012 A31 - CMBS			4	.1 B FE	570,513	100.8650	575,448	570,513	570,030	.0	(147)	.0	.0	2.500	2.475	MON	1,189	14,263	05/11/2015	08/15/2051
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV			2	.1 A FE	316,517	106.5730	314,390	295,000	306,226	.0	(4,593)	.0	.0	4.000	3.206	AO	3,300	12,359	12/01/2017	10/01/2048
56052F-CE-3	MAINE ST HSG AUTH MTG PUR			2	.1 B FE	220,368	102.5580	215,372	210,000	213,559	.0	(2,879)	.0	.0	3.500	2.880	MN	939	7,382	08/07/2015	11/15/2035
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1 C FE	405,000	102.9440	416,923	405,000	404,998	.0	(1)	.0	.0	3.242	3.242	MS	4,377	14,678	04/07/2017	09/01/2048
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	(14,566)	.0	.0	3.500	2.602	MS	8,750	27,044	10/04/2019	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	.1 C FE	302,103	103.5110	289,831	280,000	286,048	.0	(4,567)	.0	.0	4.000	3.218	JD	933	11,204	08/06/2015	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	.1 C FE	435,900	105.2300	431,443	410,000	421,751	.0	(5,776)	.0	.0	3.500	2.805	JD	1,196	14,351	09/23/2016	06/01/2047
604160-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1 A FE	247,815	102.7980	254,748	247,815	247,815	.0	.0	.0	.0	3.000	2.999	MON	620	7,434	03/11/2015	04/01/2045
604160-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1 A FE	168,966	105.1580	177,681	168,966	168,966	.0	.0	.0	.0	2.700	2.700	MON	380	4,562	03/11/2016	04/01/2046
605350-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	.1 A FE	152,751	101.1750	154,546	152,751	152,751	.0	.0	.0	.0	3.050	3.050	MON	388	4,659	06/24/2015	12/01/2034
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG			2	.1 B FE	257,088	103.7910	254,288	245,000	251,532	.0	(4,584)	.0	.0	3.500	2.678	JD	715	8,579	09/10/2015	12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	.1 B FE	839,196	108.8280	854,300	785,000	827,874	.0	(12,818)	.0	.0	3.750	2.901	MS	9,938	30,345	10/03/2019	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH			2	.1 A FE	191,012	102.8230	185,081	180,000	186,924	.0	(2,687)	.0	.0	3.500	2.758	MS	2,100	6,529	03/16/2016	03/01/2046
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
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS			2	.1 B FE	587,900	100.2720	611,659	610,000	593,149	.0	1,187	.0	.0	4.950	5.200	FA	11,407	30,195	06/14/2011	08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV			2	.1 A FE	163,961	102.0680	158,205	155,000	156,890	.0	(1,492)	.0	.0	3.500	3.034	AO	1,356	5,660	10/15/2015	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	.1 B FE	170,000	104.8350	178,220	170,000	169,996	.0	.3	.0	.0	2.850	2.850	JJ	2,423	5,518	08/05/2016	07/01/2032
677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	.1 A FE	257,409	101.7310	261,865	257,409	257,409	.0	.0	.0	.0	2.700	2.699	MON	579	6,950	04/21/2015	03/01/2036
677560-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	(1,113)	.0	.0	3.500	2.787	MS	292	1,047	05/26/2016	09/01/2036
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	.1 C FE	306,846	103.4560	300,022	290,000	293,196	.0	(2,607)	.0	.0	3.500	3.112	JJ	5,075	10,774	08/05/2015	07/01/2036
76221R-UK-7	RHODE ISLAND HSG & MTG FIN CORP			2	.1 B FE	182,446	102.4310	174,133	170,000	173,858	.0	(4,447)	.0	.0	4.000	2.948	AO	1,700	6,902	07/08/2015	04/01/2033
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	.1 A FE	217,706	105.6960	211,392	200,000	206,756	.0	(3,806)	.0	.0	4.000	3.096	JJ	4,000	8,220	06/29/2016	07/01/2043

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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 (Amortization) 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
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	350,000		369,100	350,000	350,066	.0	(.23)	.0	.0	3.125	3.118	MS	3,646	11,434	10/15/2015	03/01/2046
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS			4	1.A FE	420,676		436,212	420,676	420,552	.0	(.31)	.0	.0	3.125	3.110	MON	1,096	13,146	05/24/2017	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	256,224		249,466	240,000	247,886	.0	(4,157)	.0	.0	4.000	2.905	MS	3,200	9,600	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	332,152		327,027	315,000	322,869	.0	(3,508)	.0	.0	3.500	2.778	MS	3,675	11,025	03/24/2016	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	446,855		445,624	420,000	429,632	.0	(3,958)	.0	.0	3.500	2.836	MS	4,900	14,700	09/21/2016	09/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						11,629,850	XXX	11,746,457	11,182,845	11,430,177	0	(100,728)	0	0	XXX	XXX	XXX	91,540	409,198	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						14,418,272	XXX	14,610,716	13,964,201	14,215,099	0	(101,375)	0	0	XXX	XXX	XXX	103,290	438,263	XXX	XXX
023135-BX-3	AMAZON.COM INC			1,2	1.D FE	308,661		306,722	310,000	308,828	.0	.180	.0	.0	1.000	1.089	MN	.422	1,550	05/10/2021	05/12/2026
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	189,179		187,991	190,000	189,282	.0	.90	.0	.0	1.000	1.089	MN	.259	950	05/10/2021	05/12/2026
166764-BN-9	CHEVRON CORP	SD		1,2	1.D FE	1,000,000		1,001,263	1,000,000	1,000,000	.0	.0	.0	.0	2.498	2.497	MS	8,188	24,980	02/28/2017	03/03/2022
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	999,250		1,041,624	1,000,000	999,767	.0	.107	.0	.0	3.250	3.262	JJ	13,632	32,500	01/24/2017	01/30/2024
478160-CD-4	JOHNSON & JOHNSON	SD		1,2	1.A FE	812,783		816,509	815,000	814,922	.0	.458	.0	.0	2.250	2.307	MS	6,011	18,338	02/28/2017	03/03/2022
478160-CD-4	JOHNSON & JOHNSON			1,2	1.A FE	184,497		185,343	185,000	184,982	.0	.104	.0	.0	2.250	2.307	MS	1,364	4,163	02/28/2017	03/03/2022
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	622,206		628,707	625,000	624,835	.0	.580	.0	.0	2.500	2.595	AO	3,385	15,625	04/10/2017	04/13/2022
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	373,324		377,224	375,000	374,901	.0	.348	.0	.0	2.500	2.595	AO	2,031	9,375	04/10/2017	04/13/2022
58217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	999,630		1,006,054	1,000,000	999,981	.0	.71	.0	.0	2.650	2.657	AO	6,110	26,500	04/03/2017	04/08/2022
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	199,820		204,289	200,000	199,900	.0	.38	.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						5,689,350	XXX	5,755,726	5,700,000	5,697,399	0	1,975	0	0	XXX	XXX	XXX	42,335	137,980	XXX	XXX
126694-HN-1	CIHL 2005-25 A9 - CMO/RMBS			4	1.D FM	3,288		3,330	4,954	3,011	.0	(.31)	.0	.0	5.500	7.532	MON	23	270	11/10/2005	11/25/2035
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	1.A	1,933,004		1,917,395	1,921,296	1,934,033	.0	1,030	.0	.0	2.500	2.352	MON	4,003	12,008	09/29/2021	10/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	485,569		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						2,421,861	XXX	2,409,348	2,415,607	2,423,299	0	1,081	0	0	XXX	XXX	XXX	4,250	25,736	XXX	XXX
00500J-AA-1	ACRES 21FL2 A - CMBS			4,5	1.A FE	2,000,000	100.0444	2,000,888	2,000,000	2,000,000	.0	.0	.0	.0	1.490	1.512	MON	.911	.0	12/07/2021	01/15/2037
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,000,000	XXX	2,000,888	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	911	0	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
05587T-AA-4	BSPT 2019-FL5 A - CMBS			4	1.A FE	367,950	.99.8846	.367,525	.367,950	.367,950	.0	.0	.0	.0	1.260	1.258	MON	.219	4,676	05/20/2019	05/15/2029
23342K-AC-8	DRB 2017-A A2B - ABS			4	1.A FE	103,611	100.8572	104,538	103,650	103,630	.0	.5	.0	.0	2.850	2.887	MON	.49	2,954	04/13/2017	05/27/2042
244608-AA-3	DPATH 181 A1 - CDO		C	4	1.A FE	1,000,000	100.0074	1,000,074	1,000,000	1,000,102	.0	(.209)	.0	.0	1.824	1.890	JAJO	3,951	19,231	12/07/2018	01/15/2031
244608-AJ-4	DPATH 181 A2 - CDO		C	4	1.A FE	1,000,000	100.1169	1,001,169	1,000,000	1,000,181	.0	(.56)	.0	.0	4.526	4.542	JAJO	9,555	45,260	12/07/2018	01/15/2031
45201Y-MB-7	ILLINOIS HSG DEV AUTH REV			2	1.C FE	333,113	104.6930	.329,783	.315,000	.327,854	.0	(6,718)	.0	.0	3.500	2.444	FA	4,594	11,676	03/11/2020	08/01/2046
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	1.A FE	1,000,000	.99.9495	.999,495	1,000,000	1,000,000	.0	.0	.0	.0	1.503	1.513	MON	.413	11,403	04/16/2021	12/24/2035
56577J-AA-1	MNNO 212R AR - CDO		C	4	1.A FE	2,000,000	100.2251	2,004,502	2,000,000	2,000,000	.0	.0	.0	.0	1.814	1.887	JAJO	7,860	11,462	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
74331C-AA-6	PROG 2020-SFR1 A - RMBS			4	1.A FE	999,967	.99.2603	.992,603	1,000,000	999,754	.0	(120)	.0	.0	1.732	1.726	MON	1,443	17,320	03/04/2020	04/17/2037
74969T-AA-8	RB1T 21HB1 A - ABS			4	1.A FE	474,104	.99.9800	.474,010	474,105	474,096	.0	(8)	.0	.0	1.260	1.278	MON	.116	530	11/17/2021	11/25/2031
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
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	493,963	.99.9365	.493,649	494,000	494,000	.0	(9)	.0	.0	4.088	4.103	MJSD	.505	20,193	04/30/2018	06/24/2030
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
87267J-AA-1	TFINS 2018-2 A1 - CDO			4	1.B FE	820,912	100.2500	.822,964	820,912	820,531	.0	.251	.0	.0	2.018	2.005	MJSD	.92	16,474	11/20/2018	09/30/2039
89613T-AA-6	TAH 18SFR1 A - RMBS			4	1.A FE	982,505	103.0287	1,018,133	.988,203	.988,203	.0	.0	.0	.0	3.530	3.506	MON	2,907	35,187	04/11/2018	05/19/2037
97988Q-AL-8	NDMT 172R A1R - CDO			4	1.A FE	500,000	100.2500	.501,250	500,000	500,000	.0	.0	.0	.0	1.802	1.827	JAJO	1,827	5,671	02/05/2021	04/20/2033
98878F-AC-5	ZCCP 2021-1 A1F - CDO		C	4	1.A FE	2,000,000	.99.6974	1,993,947	2,000,000	2,000,000	.0	.0	.0	.0	2.571	2.543	JAJO	26,710	.0	05/28/2021	07/15/2033
98920M-AA-0	ZABXY 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	JAJO	2,736	6,236	05/27/2021	07/31/2051
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						15,141,739	XXX	15,225,079	15,129,941	15,142,545	0	(6,883)	0	0	XXX	XXX	XXX	66,843	281,684	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,252,950	XXX	25,391,042	25,245,548	25,263,243	0	(3,828)	0	0	XXX	XXX	XXX	114,339	445,400	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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 Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative 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
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						13,525,823	XXX	13,540,842	13,420,000	13,414,794	0	(13,598)	0	0	XXX	XXX	XXX	83,975	252,286	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,705,739	XXX	2,697,162	2,696,963	2,706,301	0	795	0	0	XXX	XXX	XXX	5,005	34,800	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,000,000	XXX	2,000,888	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	911	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						26,771,588	XXX	26,971,536	26,312,786	26,572,722	0	(107,611)	0	0	XXX	XXX	XXX	158,384	690,882	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						45,003,150	XXX	45,210,428	44,429,749	44,693,817	0	(120,414)	0	0	XXX	XXX	XXX	248,275	977,969	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$30,756,488 1B ...\$5,705,241 1C ...\$3,527,985 1D ...\$3,005,686 1E ...\$199,900 1F ...\$999,767 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 FIDELITY 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-BH-3	UNITED STATES TREASURY		.02/12/2021	GOLDMAN		248,691	250,000	41
91282C-CP-4	UNITED STATES TREASURY		.08/09/2021	GOLDMAN		991,875	1,000,000	170
0599999. Subtotal - Bonds - U.S. Governments						1,240,566	1,250,000	211
604160-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.11/10/2021	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						2,000,000	2,000,000	0
00500J-AA-1	ACRES 21FL2 A - CMBS		.12/07/2021	JP Morgan		2,000,000	2,000,000	0
023135-BX-3	AMAZON.COM INC		.05/10/2021	JP Morgan		497,840	500,000	0
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		.04/16/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,131
56577J-AA-1	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C.....	.05/28/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		.09/29/2021	Amherst Securities Group LLC		2,012,188	2,000,000	5,000
74969T-AA-8	RB1T 21HB1 A - ABS		.11/17/2021	NOMURA SECURITIES/FIXED INCOME		499,999	500,000	0
97988Q-AL-8	WDMNT 172R A1R - CDO		.02/05/2021	CITIGROUP		500,000	500,000	0
98878F-AC-3	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM	C.....	.05/28/2021	Amherst Securities Group LLC		2,000,000	2,000,000	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)						11,010,027	11,000,000	6,131
8399997. Total - Bonds - Part 3						14,250,593	14,250,000	6,342
8399998. Total - Bonds - Part 5						0	0	0
8399999. Total - Bonds						14,250,593	14,250,000	6,342
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						14,250,593	XXX	6,342

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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 Identification	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
912828-5A-4	UNITED STATES TREASURY		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	994,063	998,541	0	1,459	0	1,459	0	1,000,000	0	0	0	27,500	09/15/2021
912828-PX-2	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		200,000	200,000	206,844	200,293	0	(293)	0	(293)	0	200,000	0	0	0	3,625	02/15/2021
0599999. Subtotal - Bonds - U.S. Governments						1,200,000	1,200,000	1,200,906	1,198,834	0	1,166	0	1,166	0	1,200,000	0	0	0	31,125	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
688443-N4-8	OSSEO MINN INOPT SCH DIST NO 279		02/01/2021	Call @ 100.00		620,000	620,000	649,041	620,294	0	(294)	0	(294)	0	620,000	0	0	0	12,400	02/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						620,000	620,000	649,041	620,294	0	(294)	0	(294)	0	620,000	0	0	0	12,400	XXX
196479-2D-0	COLORADO HSG & FIN AUTH		11/01/2021	Direct		145,000	145,000	153,220	145,840	0	(840)	0	(840)	0	145,000	0	0	0	2,777	05/01/2049
20775B-D8-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		11/15/2021	Call @ 100.00		70,258	70,000	72,456	70,591	0	(500)	0	(500)	0	70,091	0	(91)	(91)	1,756	11/15/2035
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		90,000	90,000	97,270	92,780	0	(356)	0	(356)	0	92,424	0	(2,424)	(2,424)	1,034	11/15/2043
31350A-BR-8	FEDMFH 15M034 A - CMBS		12/15/2021	Call @ 100.00		90,000	90,000	92,475	90,000	0	0	0	0	0	90,000	0	0	0	3,458	04/15/2025
31397P-PV-6	FHM M012 A31 - CMBS		12/01/2021	Paydown		145,944	145,943	145,943	145,857	0	87	0	87	0	145,944	0	0	0	2,131	08/15/2051
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		310,764	310,764	311,784	311,579	0	(815)	0	(815)	0	310,764	0	0	0	3,796	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
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		65,000	65,000	69,741	65,243	0	(243)	0	(243)	0	65,000	0	0	0	691	10/01/2048
49130T-PR-1	KENTUCKY HSG CORP HSG REV		11/02/2021	Direct		40,000	40,000	41,820	40,117	0	(117)	0	(117)	0	40,000	0	0	0	1,834	07/01/2033
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		11/19/2021	Call @ 100.00		100,000	100,000	104,937	100,548	0	(548)	0	(548)	0	100,000	0	0	0	2,637	11/15/2035
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,310	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		245,000	245,000	263,199	252,008	0	(1,527)	0	(1,527)	0	250,481	0	(5,481)	(5,481)	7,172	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		120,000	120,000	129,473	120,810	0	(810)	0	(810)	0	120,000	0	0	0	3,496	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		115,000	115,000	122,265	115,679	0	(679)	0	(679)	0	115,000	0	0	0	2,974	06/01/2047
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		130,298	130,298	130,298	130,298	0	0	0	0	0	130,298	0	0	0	1,976	04/01/2045
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		91,685	91,685	91,685	91,685	0	0	0	0	0	91,685	0	0	0	1,156	04/01/2046
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		90,405	90,405	90,405	90,405	0	0	0	0	0	90,405	0	0	0	1,455	12/01/2034
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG		12/01/2021	Call @ 100.00		105,000	105,000	110,181	105,792	0	(792)	0	(792)	0	105,000	0	0	0	2,708	12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Direct		140,000	140,000	149,666	141,089	0	(1,089)	0	(1,089)	0	140,000	0	0	0	3,561	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		55,000	55,000	58,365	55,955	0	(296)	0	(296)	0	55,659	0	(659)	(659)	1,434	03/01/2046
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
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS		08/16/2021	Direct		20,000	20,000	19,275	19,988	0	12	0	12	0	20,000	0	0	0	743	08/15/2038
64986R-GY-2	NEW YORK ST MTG AGY REV		10/01/2021	Direct		65,000	65,000	68,758	65,224	0	(224)	0	(224)	0	65,000	0	0	0	1,323	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		11/03/2021	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,244	07/01/2032
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Paydown		88,940	88,940	88,940	88,940	0	0	0	0	0	88,940	0	0	0	1,360	03/01/2036
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		50,000	50,000	52,100	50,593	0	(593)	0	(593)	0	50,000	0	0	0	1,622	09/01/2036
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		145,000	145,000	153,423	145,493	0	(493)	0	(493)	0	145,000	0	0	0	4,101	07/01/2036
76221R-UK-7	RHODE ISLAND HSG & MTG FIN CORP		10/01/2021	Direct		120,000	120,000	128,785	121,070	0	(1,070)	0	(1,070)	0	120,000	0	0	0	3,672	04/01/2033
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		65,000	65,000	70,754	65,461	0	(461)	0	(461)	0	65,000	0	0	0	2,130	07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		95,000	95,000	95,000	95,024	0	(4)	0	(4)	0	95,020	0	(20)	(20)	2,342	03/01/2046
92812U-C4-8	VIRGINIA ST HSG DEV AUTH COMILTH MTG		07/01/2021	Maturity @ 100.00		500,000	500,000	488,750	499,281	0	719	0	719	0	500,000	0	0	0	9,500	07/01/2021
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		12/01/2021	Paydown		122,786	122,786	122,786	122,759	0	27	0	27	0	122,786	0	0	0	1,999	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2021	Call @ 100.00		100,000	100,000	106,760	102,454	0	(401)	0	(401)	0	102,054	0	(2,054)	(2,054)	3,000	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2021	Call @ 100.00		110,000	110,000	115,990	111,957	0	(288)	0	(288)	0	111,669	0	(1,669)	(1,669)	2,888	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2021	Call @ 100.00		125,000	125,000	132,993	127,103	0	(293)	0	(293)	0	126,811	0	(1,811)	(1,811)	3,238	09/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						4,403,464	4,403,205	4,536,331	4,434,435	0	(17,021)	0	(17,021)	0	4,417,415	0	(14,208)	(14,208)	95,906	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	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN FIDELITY 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
78411K-AC-8	SCFET 2018-1 B - ABS		02/22/2021	Paydown		500,000	500,000	499,798	499,887	0	113	0	113	0	500,000	0	0	0	3,363	12/22/2025
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
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2021	Paydown		23,867	23,867	23,867	23,849	0	18	0	18	0	23,867	0	0	0	431	09/30/2039
89613T-AA-6	TAH 18SFR1 A - RMBS		12/01/2021	Paydown		4,112	4,112	4,089	4,112	0	0	0	0	0	4,112	0	0	0	99	05/19/2037
97988Q-AA-2	WDMNT 2017-2 A - CDO		03/10/2021	Paydown		500,000	500,000	500,000	499,742	0	258	0	258	0	500,000	0	0	0	3,983	07/18/2028
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)						4,425,286	4,425,297	4,426,866	4,316,925	0	2,032	0	2,032	0	4,425,286	0	0	0	65,681	XXX
8399997. Total - Bonds - Part 4						11,148,750	11,148,502	11,394,524	11,076,570	0	(20,198)	0	(20,198)	0	11,162,701	0	(14,208)	(14,208)	230,113	XXX
8399998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999. Total - Bonds						11,148,750	11,148,502	11,394,524	11,076,570	0	(20,198)	0	(20,198)	0	11,162,701	0	(14,208)	(14,208)	230,113	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						11,148,750	XXX	11,394,524	11,076,570	0	(20,198)	0	(20,198)	0	11,162,701	0	(14,208)	(14,208)	230,113	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	5,398	XXX
PNC Bank Pittsburgh, Pennsylvania		0.000	0	0	25,267	XXX
Cash Held With Securities On Deposit	SD	0.000	0	0	2,344	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	33,009	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	33,009	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	33,009	XXX

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

1. January.....	58,433	4. April.....	58,216	7. July.....	43,324	10. October.....	31,078
2. February.....	632,887	5. May.....	55,151	8. August.....	42,916	11. November.....	32,796
3. March.....	57,716	6. June.....	51,968	9. September.....	43,166	12. December.....	33,009

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

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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	B. PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	2,965,937	3,048,048	0	0
9.	District of Columbia	DC		0	0	0	0
10.	Florida	FL		0	0	0	0
11.	Georgia	GA		0	0	0	0
12.	Hawaii	HI		0	0	0	0
13.	Idaho	ID		0	0	0	0
14.	Illinois	IL		0	0	0	0
15.	Indiana	IN		0	0	0	0
16.	Iowa	IA		0	0	0	0
17.	Kansas	KS	0	0	0	0	
18.	Kentucky	KY	0	0	0	0	
19.	Louisiana	LA	0	0	0	0	
20.	Maine	ME	0	0	0	0	
21.	Maryland	MD	0	0	0	0	
22.	Massachusetts	MA	B. PROPERTY AND CASUALTY	0	0	114,989	115,213
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	O. PROPERTY AND CASUALTY	0	0	3,426,768	3,420,368
34.	North Carolina	NC		0	0	0	0
35.	North Dakota	ND		0	0	0	0
36.	Ohio	OH		0	0	0	0
37.	Oklahoma	OK		0	0	0	0
38.	Oregon	OR		0	0	0	0
39.	Pennsylvania	PA		0	0	0	0
40.	Rhode Island	RI		0	0	0	0
41.	South Carolina	SC		B. PROPERTY AND CASUALTY	0	0	154,772
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	0
59.	Subtotal	XXX	XXX	2,965,937	3,048,048	3,696,529	3,695,764
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