



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF MARCH 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code00840084NAIC Company Code10646Employer's ID Number36-4079497
(Current)(Prior)

Organized under the Laws ofOH, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized04/16/1996Commenced Business05/02/1996

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

PresidentDavid Lawrence Thompson Jr. #Vice President & ControllerRobert James Schwartz

SecretaryMatthew David FelvusVice President & ActuaryLisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan 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, Chief Financial Officer & 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 ofOhio

County ofHamiltonSS:

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

Matthew David Felvus
Secretary

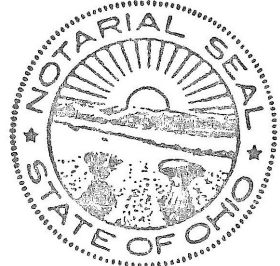
Robert James Schwartz
Vice President & Controller

Subscribed and sworn to before me this6thday ofMay, 2022

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

a. Is this an original filing?.....Yes [X] No []

b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....



STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,537,229,514	0	1,537,229,514	1,544,121,357
2. Stocks:				
2.1 Preferred stocks	76,201,315	0	76,201,315	82,276,036
2.2 Common stocks	248,681,003	0	248,681,003	246,720,350
3. Mortgage loans on real estate:				
3.1 First liens	106,979,299	0	106,979,299	62,163,960
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$53,432), cash equivalents (\$47,229,710) and short-term investments (\$21,280,888)	68,564,031	0	68,564,031	125,717,940
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	2,150,485	0	2,150,485	810,227
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,039,805,646	0	2,039,805,646	2,061,809,869
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	9,809,992	0	9,809,992	10,301,267
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	22,342,120	7,580,018	14,762,102	3,567,853
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	16,585,703	1,080,324	15,505,379	23,653,070
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	5,512,853	293,847	5,219,006	5,387,636
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,385,180	0	6,385,180	3,540,853
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	69,849,686	13,573,660	56,276,026	56,432,665
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	318,179	318,179	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	1,361,888	1,361,888	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	13,790,265	0	13,790,265	8,172,580
24. Health care (\$0) and other amounts receivable	219,617	218,967	650	0
25. Aggregate write-ins for other than invested assets	6,692,953	1,101,416	5,591,537	5,460,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,192,674,084	25,528,300	2,167,145,784	2,178,326,184
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,192,674,084	25,528,300	2,167,145,784	2,178,326,184
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Surcharge recoverable	5,315,927	0	5,315,927	5,460,392
2502. Prepaid expenses	1,101,416	1,101,416	0	0
2503. Other Assets	275,610	0	275,610	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,692,953	1,101,416	5,591,537	5,460,392

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$111,776,000)	1,246,048,530	1,269,611,920
2. Reinsurance payable on paid losses and loss adjustment expenses	1,460,694	0
3. Loss adjustment expenses	218,574,160	221,294,689
4. Commissions payable, contingent commissions and other similar charges	11,298,671	11,823,642
5. Other expenses (excluding taxes, licenses and fees)	8,161,563	7,038,809
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	15,628,340	15,469,397
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	13,769,663	2,915,973
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$0 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	16,347,618	14,798,319
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	21,801,069	21,228,658
12. Ceded reinsurance premiums payable (net of ceding commissions)	595,419	457,118
13. Funds held by company under reinsurance treaties	7,904,619	8,175,227
14. Amounts withheld or retained by company for account of others	17,862,221	17,851,375
15. Remittances and items not allocated	66,039	46,582
16. Provision for reinsurance (including \$0 certified)	1,643,600	1,643,600
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	20,052,329	6,405,580
20. Derivatives	0	0
21. Payable for securities	5,000,738	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	35,811,518	49,963,400
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,642,026,792	1,648,724,291
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,642,026,792	1,648,724,291
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	349,159,100	399,114,551
35. Unassigned funds (surplus)	172,959,892	127,487,342
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	525,118,992	529,601,893
38. Totals (Page 2, Line 28, Col. 3)	2,167,145,784	2,178,326,184
DETAILS OF WRITE-INS		
2501. Deferred gain on securities	35,673,727	49,815,045
2502. Other liabilities	137,791	148,355
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	35,811,518	49,963,400
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 0)	0	0	0
1.2 Assumed (written \$181,791,639)	179,452,519	170,076,252	703,714,941
1.3 Ceded (written \$3,712,013)	3,712,013	4,008,091	15,003,247
1.4 Net (written \$178,079,626)	175,740,506	166,068,161	688,711,694
DEDUCTIONS:			
2. Losses incurred (current accident year \$125,697,000):			
2.1 Direct	0	0	0
2.2 Assumed	62,635,487	81,749,803	281,969,643
2.3 Ceded	(95,975)	2,326,092	4,414,782
2.4 Net	62,731,461	79,423,711	277,554,861
3. Loss adjustment expenses incurred	26,745,340	25,435,025	106,475,596
4. Other underwriting expenses incurred	47,263,527	43,162,184	176,479,036
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	136,740,328	148,020,920	560,509,494
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	39,000,178	18,047,241	128,202,200
INVESTMENT INCOME			
9. Net investment income earned	8,467,232	5,475,649	25,967,616
10. Net realized capital gains (losses) less capital gains tax of \$22,433	(1,474,818)	864,777	2,224,173
11. Net investment gain (loss) (Lines 9 + 10)	6,992,415	6,340,426	28,191,789
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$73,285 amount charged off \$0)	73,285	(555,741)	(758,835)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	(22,494)	130,503
15. Total other income (Lines 12 through 14)	73,285	(578,235)	(628,332)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	46,065,877	23,809,432	155,765,658
17. Dividends to policyholders	4,923,436	4,448,690	16,785,900
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	41,142,440	19,360,742	138,979,758
19. Federal and foreign income taxes incurred	10,831,257	65,691,206	84,764,191
20. Net income (Line 18 minus Line 19)(to Line 22)	30,311,183	(46,330,464)	54,215,567
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	529,601,893	11,329,328	11,329,328
22. Net income (from Line 20)	30,311,183	(46,330,464)	54,215,567
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$2,128,855	10,516,280	16,280,473	38,405,817
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,983,565	64,656,985	59,870,052
27. Change in nonadmitted assets	2,661,522	(28,129,985)	(28,189,822)
28. Change in provision for reinsurance	0	(2,075,000)	(1,643,600)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	(49,955,451)	545,481,996	395,614,551
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(4,482,901)	549,884,005	518,272,565
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	525,118,992	561,213,333	529,601,893
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	0	0	157,983
1402. Interest expense on funds held	0	(6,469)	(27,479)
1403. Miscellaneous expense	0	(16,025)	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	(22,494)	130,503
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	177,123,216	140,335,522	659,831,344
2. Net investment income	13,350,531	(806,898)	33,942,155
3. Miscellaneous income	73,285	(578,235)	(628,332)
4. Total (Lines 1 to 3)	190,547,031	138,950,389	693,145,167
5. Benefit and loss related payments	87,678,484	(1,249,524,270)	(988,516,206)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	75,928,121	(185,628,739)	27,543,518
8. Dividends paid to policyholders	4,351,026	(16,443,264)	(4,442,759)
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	0	0	82,339,957
10. Total (Lines 5 through 9)	167,957,631	(1,451,596,273)	(883,075,489)
11. Net cash from operations (Line 4 minus Line 10)	22,589,400	1,590,546,662	1,576,220,657
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	102,004,168	53,205,312	270,080,940
12.2 Stocks	5,000,000	6,777,641	414,955,157
12.3 Mortgage loans	184,661	122,797	637,123
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(14,898)
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	107,188,829	60,105,750	685,658,321
13. Cost of investments acquired (long-term only):			
13.1 Bonds	96,633,820	1,341,320,133	1,822,636,064
13.2 Stocks	3,044,549	656,365,624	663,458,424
13.3 Mortgage loans	45,000,000	52,801,083	62,801,083
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	144,678,369	2,050,486,840	2,548,895,572
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(37,489,540)	(1,990,381,090)	(1,863,237,250)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	(50,000,000)	545,433,775	395,433,775
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	7,746,231	22,066,034	15,893,865
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(42,253,769)	567,499,809	411,327,640
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(57,153,910)	167,665,381	124,311,047
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	125,717,940	1,406,893	1,406,893
19.2 End of period (Line 18 plus Line 19.1)	68,564,031	169,072,274	125,717,940

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

20.0001. Deferred gain on securities	35,673,727	57,982,331	49,815,045
20.0002. Payable for securities	5,000,738	14,900,000	0
20.0003. Receivable for securities	1,340,258	6,595	810,227
20.0004. Stock based compensation	44,549	48,221	180,776
20.0005. Securities acquired in paid in kind interest	21	0	88
20.0006. Exchange of debt securities	0	2,022,140	4,812,087
20.0007. Exchange of equity securities	0	335,115	335,115

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Contemporary Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 30,311,183	\$ 54,215,567
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
detail row 1				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 30,311,183	\$ 54,215,567
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 525,118,992	\$ 529,601,893
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 525,118,992	\$ 529,601,893

C. Accounting Policy

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

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

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

(3) Recognized OTTI Securities

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

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (21,941,079)
2. 12 Months or Longer	\$ (6,542,234)

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 604,881,881
2. 12 Months or Longer	\$ 130,397,775

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

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2022. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.
- H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not engage in repurchase transactions accounted for as a sale.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not engage in reverse repurchase transactions accounted for as a sale.
- M. Working Capital Finance Investments
The Company does not have any investment in working capital finance securities.
- N. Offsetting and Netting of Assets and Liabilities
Not applicable
- O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	0	0	\$ -	\$ -	\$ -	\$ -
(2) Bonds - FV	0	0	\$ -	\$ -	\$ -	\$ -
(3) LB&SS - AC	1	1	\$ 9	\$ 9	\$ 9	\$ 9
(4) LB&SS - FV	0	0	\$ -	\$ -	\$ -	\$ -
(5) Preferred Stock - AC	0	0	\$ -	\$ -	\$ -	\$ -
(6) Preferred Stock - FV	0	0	\$ -	\$ -	\$ -	\$ -
(7) Total (1+2+3+4+5+6)	1	1	\$ 9	\$ 9	\$ 9	\$ 9

AC - Amortized Cost FV - Fair Value

- Q. Prepayment Penalty and Acceleration Fees
Not applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
The Company's investment objectives do not include holding or issuing derivative financial instruments.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. On March 25, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, Great American Holding, Inc.

NOTE 11 Debt
B. FHLB (Federal Home Loan Bank) Agreements
The Company does not have any agreements with the Federal Home Loan Bank.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plan
The Company does not have any defined benefit plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
D. Dates and Amounts of Dividends Paid
On March 25, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, Great American Holding, Inc.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
B. Transfer and Servicing of Financial Assets
Not applicable

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

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Residential MBS	\$ -	\$ 993,158	\$ -	\$ -	\$ 993,158
All other bonds	\$ -	\$ 5,571,809	\$ -	\$ -	\$ 5,571,809
Preferred stocks	\$ 62,248,767	\$ 10,952,548	\$ -	\$ -	\$ 73,201,315
Common stocks	\$ 19,190,918	\$ -	\$ -	\$ -	\$ 19,190,918
Total assets at fair value/NAV	\$ 81,439,685	\$ 17,517,515	\$ -	\$ -	\$ 98,957,200

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

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

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

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

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

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

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

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

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

(5) Fair Value Disclosures

Not applicable

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

The Company has no additional fair value disclosures.

C. Fair Value Level

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships, and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 94,592,597	\$ 98,899,449	\$ 94,592,597	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 403,313,781	\$ 414,892,497	\$ -	\$ 389,767,140	\$ 13,546,641	\$ -	\$ -
Residential MBS	\$ 174,249,359	\$ 179,189,765	\$ -	\$ 174,249,359	\$ -	\$ -	\$ -
Commercial MBS	\$ 32,679,686	\$ 33,244,138	\$ -	\$ 32,679,686	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ 147,836,978	\$ 148,951,961	\$ -	\$ 146,866,978	\$ 970,000	\$ -	\$ -
Asset backed securities	\$ 262,296,129	\$ 273,056,121	\$ -	\$ 256,253,238	\$ 6,042,891	\$ -	\$ -
All other bonds	\$ 373,837,778	\$ 388,995,583	\$ -	\$ 361,592,484	\$ 12,245,294	\$ -	\$ -
Preferred stocks	\$ 76,201,315	\$ 76,201,315	\$ 65,248,767	\$ 10,952,548	\$ -	\$ -	\$ -
Common stocks	\$ 19,190,918	\$ 19,190,918	\$ 19,190,918	\$ -	\$ -	\$ -	\$ -
Mortgage loans	\$ 106,872,164	\$ 106,979,299	\$ -	\$ -	\$ 106,872,164	\$ -	\$ -
Cash and short term investments	\$ 68,564,031	\$ 68,564,031	\$ 68,564,031	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

No significant changes

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

There have been no events subsequent to March 31, 2022, which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- F. Risk Sharing Provisions of the Affordable Care Act
- Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses
- Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by \$36 million during 2022 as a result of reexaminaiton of unpaid losses and loss adjustment expenses. The favorable development was primarily due to the severity of claims being less than expected particularly in the medical segments for the workers' compensation business. The changes are generally the result of ongoing analyses of recent loss data and trends.
- B. Information about Significant Changes in Methodologies and Assumptions
- There have been no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

No significant changes

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

No significant changes

NOTE 33 Asbestos/Environmental Reserves

No significant changes

NOTE 34 Subscriber Savings Accounts

No significant changes

NOTE 35 Multiple Peril Crop Insurance

No significant changes

NOTE 36 Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Not applicable
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☒] No [☐]
- 3.5

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

0001042046
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....
.....
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.
Not applicable

Yes [☐] No [☒] N/A [☐]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

02/26/2018
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:
Not applicable
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
Not applicable
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
Not applicable
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
Not applicable
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
Not applicable
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$0
13.

Amount of real estate and mortgages held in short-term investments:

\$0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$226,937,800	\$229,490,084
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$226,937,800	\$229,490,084
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A [X]
16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$0

16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$0

16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:
Not applicable

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.
Not applicable

Yes [] No [X] N/A []
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.
Not applicable

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
Not applicable
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date\$.....0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

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

Yes [] No []

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	N	0	0	0	0	0	0
2. Alaska.....AK	N	0	0	0	0	0	0
3. Arizona.....AZ	L	0	0	0	0	0	0
4. Arkansas.....AR	N	0	0	0	0	0	0
5. California.....CA	L	0	0	0	0	0	0
6. Colorado.....CO	N	0	0	0	0	0	0
7. Connecticut.....CT	N	0	0	0	0	0	0
8. Delaware.....DE	N	0	0	0	0	0	0
9. District of Columbia.....DC	N	0	0	0	0	0	0
10. Florida.....FL	L	0	0	0	0	0	0
11. Georgia.....GA	N	0	0	0	0	0	0
12. Hawaii.....HI	N	0	0	0	0	0	0
13. Idaho.....ID	N	0	0	0	0	0	0
14. Illinois.....IL	L	0	0	0	0	0	0
15. Indiana.....IN	L	0	0	0	0	0	0
16. Iowa.....IA	N	0	0	0	0	0	0
17. Kansas.....KS	N	0	0	0	0	0	0
18. Kentucky.....KY	L	0	0	0	0	0	0
19. Louisiana.....LA	N	0	0	0	0	0	0
20. Maine.....ME	N	0	0	0	0	0	0
21. Maryland.....MD	L	0	0	0	0	0	0
22. Massachusetts.....MA	N	0	0	0	0	0	0
23. Michigan.....MI	N	0	0	0	0	0	0
24. Minnesota.....MN	N	0	0	0	0	0	0
25. Mississippi.....MS	N	0	0	0	0	0	0
26. Missouri.....MO	L	0	0	0	0	0	0
27. Montana.....MT	N	0	0	0	0	0	0
28. Nebraska.....NE	N	0	0	0	0	0	0
29. Nevada.....NV	N	0	0	0	0	0	0
30. New Hampshire.....NH	N	0	0	0	0	0	0
31. New Jersey.....NJ	N	0	0	0	0	0	0
32. New Mexico.....NM	N	0	0	0	0	0	0
33. New York.....NY	L	0	0	0	0	0	0
34. North Carolina.....NC	L	0	0	0	0	0	0
35. North Dakota.....ND	N	0	0	0	0	0	0
36. Ohio.....OH	L	0	0	0	0	0	0
37. Oklahoma.....OK	N	0	0	0	0	0	0
38. Oregon.....OR	N	0	0	0	0	0	0
39. Pennsylvania.....PA	N	0	0	0	0	0	0
40. Rhode Island.....RI	N	0	0	0	0	0	0
41. South Carolina.....SC	N	0	0	0	0	0	0
42. South Dakota.....SD	N	0	0	0	0	0	0
43. Tennessee.....TN	N	0	0	0	0	0	0
44. Texas.....TX	N	0	0	0	0	0	0
45. Utah.....UT	N	0	0	0	0	0	0
46. Vermont.....VT	N	0	0	0	0	0	0
47. Virginia.....VA	N	0	0	0	0	0	0
48. Washington.....WA	L	0	0	0	0	0	0
49. West Virginia.....WV	N	0	0	0	0	0	0
50. Wisconsin.....WI	N	0	0	0	0	0	0
51. Wyoming.....WY	N	0	0	0	0	0	0
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	N	0	0	0	0	0	0
54. Puerto Rico.....PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands.....VI	N	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	0	0	0	0	0	0
DETAILS OF WRITE-INS							
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....12

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....45

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	
Verikai Inc.	DE	81-4361220	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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

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

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	.OH	UIP		Ownership	0.000		.NO	.0
.0000		.00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.NO	.1
							Bay Bridge Marina Hemingway's Restaurant, LLC								
.0000		.00000	27-4078277	0	0			.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	.MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	.SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	86-3225970	0	0		Sailfish Holding Company, LLC	.FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2654660	0	0		Skipjack Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	52-2179330	0	0		Skipjack Marina Corp.	.MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0996797	0	0		American Financial Enterprises, Inc.	.CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0828578	0	0		American Money Management Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-1577326	0	0		American Real Estate Capital Company, LLC	.OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	.DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	41-2112001	0	0		APU Holding Company	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	23-6000765	0	0		American Premier Underwriters, Inc.	.PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	13-6400464	0	0		Lehigh Valley Railroad Company	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	.PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	.AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	.MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	.OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	13-6021353	0	0		The Owasco River Railway, Inc.	.NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	76-0080537	0	0		PCC Technical Industries, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	.NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-1073776	0	0		GAI Insurance Company, Ltd.	.BMU	.IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1446308	0	0		Hangar Acquisition Corp.	.OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
							Premier Lease & Loan Services Insurance Agency, Inc.								
.0000		.00000	91-1242743	0	0		Premier Lease & Loan Services of Canada, Inc.	.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	91-1508644	0	0			.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0823725	0	0		Dixie Terminal Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	06-1356481	0	0		Great American Financial Resources, Inc.	.DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1017531	0	0		Ceres Group, Inc.	.DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	47-0717079	0	0		Continental General Corporation	.NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1947042	0	0		QQAgency of Texas, Inc.	.TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1246122	0	0		Brothers Management, LLC	.FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1391777	0	0		GALIC Brothers, Inc.	.OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Helium Holdings Limited	.BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		GAI Australia Pty Ltd	.AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0686194	0	0		One East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1119320	0	0		TEJ Holdings, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0728327	0	0		Three East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	81-4361220	0	0		Verikai Inc.	.DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	42-1575938	0	0		Great American Holding, Inc.	.OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	80-0333563	0	0		ABA Insurance Services, Inc.	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-3062314	0	0		Agricultural Services, LLC	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.RE	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.DS	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.DS	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.DS	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of America	.CA	.DS	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL	.IA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.NO	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE	.NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1053786	0	0		Radion Health, Inc.	.DE	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Radion Re, Inc.	.CYM	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	83-1767590	0	0		CropSureance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc. El Aguila, Compañia de Seguros, S.A. de C.V. ....	.CA	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0			.MEX	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..YES.....	.0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc. ....	.KS	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Foreign Credit Insurance Association .....	.NY	.OTH	Great American Insurance Company	Management.....	0.000	American Financial Group, Inc. ....	..NO.....	.2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC .....	.DE	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1753938	0	0		GAI Warranty Company .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..YES.....	.0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida .....	.FL	.NIA	GAI Warranty Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.26832	95-1542353	0	0		Great American Alliance Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.26344	15-6020948	0	0		Great American Assurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.39896	61-0983091	0	0		Great American Casualty Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.37532	31-0954439	0	0		Great American E & S Insurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.41858	31-1036473	0	0		Great American Fidelity Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc. Great American Insurance Company of New York .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc. ....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.38580	31-1288778	0	0		Great American Protection Insurance Company .	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-0918893	0	0		Great American Re Inc. ....	.DE	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.31135	31-1209419	0	0		Great American Security Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.33723	31-1237970	0	0		Great American Spirit Insurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.16618	83-1694393	0	0		Great American Underwriters Insurance Company	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	87-1850814	0	0		PLLS Canada Insurance Brokers Inc. ....	.CAN	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc. ....	.IL	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Shelter Rock Holdings, LLC .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Westline Industrial, LLC .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

Part 1 - Loss Experience

N O N E

Part 2 - Direct Premiums Written

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year- End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	302,977	580,600	883,577	31,813	46	31,860	282,263	1,624	531,976	815,864	11,100	(46,953)	(35,853)
2. 2020	86,125	164,426	250,551	20,445	12	20,457	74,472	1,397	148,616	224,485	8,792	(14,401)	(5,609)
3. Subtotals 2020 + Prior	389,102	745,026	1,134,128	52,259	58	52,316	356,735	3,021	680,593	1,040,349	19,892	(61,354)	(41,462)
4. 2021	134,341	222,438	356,779	48,016	1,508	49,523	112,602	10,250	189,645	312,497	26,277	(21,036)	5,242
5. Subtotals 2021 + Prior	523,442	967,464	1,490,907	100,274	1,565	101,840	469,337	13,271	870,238	1,352,846	46,169	(82,390)	(36,220)
6. 2022	XXX	XXX	XXX	XXX	13,921	13,921	XXX	32,787	78,990	111,776	XXX	XXX	XXX
7. Totals	523,442	967,464	1,490,907	100,274	15,486	115,761	469,337	46,058	949,228	1,464,623	46,169	(82,390)	(36,220)
8. Prior Year-End Surplus As Regards Policyholders	529,602										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 8.8	2. (8.5)	3. (2.4)
											Col. 13, Line 7 As a % of Col. 1 Line 8 4. (6.8)		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

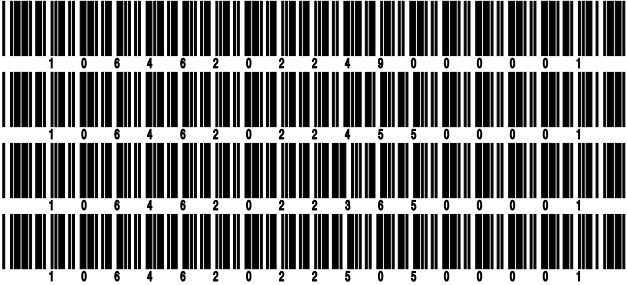
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	62,163,960	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	45,000,000	62,801,083
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	184,661	637,123
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	106,979,299	62,163,960
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	106,979,299	62,163,960
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	106,979,299	62,163,960

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,873,117,743	9,845,183
2. Cost of bonds and stocks acquired	104,679,128	2,491,241,779
3. Accrual of discount	273,943	1,746,191
4. Unrealized valuation increase (decrease)	(1,496,183)	78,093,490
5. Total gain (loss) on disposals	(758,756)	2,733,298
6. Deduct consideration for bonds and stocks disposed of	108,344,426	691,188,074
7. Deduct amortization of premium	4,665,988	19,548,673
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	693,629	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	194,549
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,862,111,832	1,873,117,743
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,862,111,832	1,873,117,743

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,405,437,907	96,107,835	147,654,914	(3,417,309)	1,350,473,520	0	0	1,405,437,907
2. NAIC 2 (a)	202,661,433	7,519,244	15,554,922	(1,453,124)	193,172,631	0	0	202,661,433
3. NAIC 3 (a)	11,236,046	0	21,090	(47,386)	11,167,570	0	0	11,236,046
4. NAIC 4 (a)	3,118,381	0	22,229	23,814	3,119,966	0	0	3,118,381
5. NAIC 5 (a)	626,438	0	7,015	(42,707)	576,716	0	0	626,438
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,623,080,206	103,627,079	163,260,170	(4,936,713)	1,558,510,402	0	0	1,623,080,206
PREFERRED STOCK								
8. NAIC 1	6,544,154	0	0	(394,324)	6,149,830	0	0	6,544,154
9. NAIC 2	70,161,395	3,000,000	5,314,000	(3,260,629)	64,586,767	0	0	70,161,395
10. NAIC 3	5,570,488	0	0	(105,769)	5,464,719	0	0	5,570,488
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	82,276,036	3,000,000	5,314,000	(3,760,721)	76,201,315	0	0	82,276,036
15. Total Bonds and Preferred Stock	1,705,356,243	106,627,079	168,574,170	(8,697,434)	1,634,711,718	0	0	1,705,356,243

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

NAIC 1 \$19,288,388 ; NAIC 2 \$1,992,500 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	21,280,888	xxx	21,294,258	127,111	38,438

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	78,958,849	0
2. Cost of short-term investments acquired	1,992,500	118,443,062
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(14,898)
6. Deduct consideration received on disposals	59,470,987	37,953,795
7. Deduct amortization of premium	199,474	1,515,520
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,280,888	78,958,849
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,280,888	78,958,849

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,719,742	1,372,799
2. Cost of cash equivalents acquired	150,690,968	650,332,809
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	150,181,000	604,920,214
7. Deduct amortization of premium	0	65,652
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	47,229,710	46,719,742
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	47,229,710	46,719,742

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

EO2

EO2

EO2

EO2

EO2

EO2

EO2

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		.03/01/2022	Direct		.11	.11	.0	1.A
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		.03/01/2022	Direct		.10	.10	.0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						21	21	0	XXX
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022	BANC OF AMERICA/FIXED INCOME		.0	.0	(.29)	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022	BANC OF AMERICA/FIXED INCOME		3,557,138	3,699,932	3,369	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.02/14/2022	NOMURA SECURITIES/FIXED INCOME		4,734,110	5,000,000	.0	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.02/22/2022	CANTOR FITZGERALD + CO.		3,999,966	4,000,000	9,601	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		.03/28/2022	NOMURA SECURITIES/FIXED INCOME		1,932,295	2,000,000	.0	1.A FE
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		.01/21/2022	CANTOR FITZGERALD + CO.		1,999,985	2,000,000	4,343	1.F FE
26845A-AA-9	EFC - 5.875% 20MM 4/1/27		.03/28/2022	PIPR		2,000,000	2,000,000	.0	1.F PL
33952H-AB-8	FSMT 2021- 81NV A3 - CMO/RMBS		.01/27/2022	Bank of America Merrill Lynch		1,857,796	1,906,042	3,971	1.A FE
34963V-AA-3	FCO 17 A - CDO	C.	.01/21/2022	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	.0	1.A FE
36152B-AA-0	GBXL 221 A - ABS		.02/01/2022	WELLS FARGO SECURITIES LLC		999,519	1,000,000	.0	1.F FE
38175B-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/		.02/24/2022	AFG Private Placement		1,000,000	1,000,000	.0	2.B PL
38177G-AE-1	GCTLF 201 C - CDO	C.	.02/10/2022	CREDIT SUISSE SECURITIES (USA)		500,625	500,000	1,356	1.F FE
38178G-AA-8	GOCAP 49 AR - CDO		.01/01/2022	WELLS FARGO SECURITIES LLC		.0	.0	(.1)	1.A FE
43133K-AC-9	HCOMF 1 ARR - CDO	C.	.01/25/2022	PIPR		2,988,000	3,000,000	13,650	1.C FE
437076-CN-0	HOME DEPOT INC		.03/24/2022	MORGAN STANLEY CO		4,078,024	4,100,000	.0	1.F FE
43730N-AA-4	HPA 221 A - CMBS		.03/25/2022	ROYAL BANK OF CANADA		2,969,800	3,000,000	.0	1.A FE
458140-AX-8	INTEL CORP		.02/22/2022	CREDIT SUISSE SECURITIES (USA)		9,088,728	8,800,000	79,310	1.E FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP		.02/04/2022	GOLDMAN		4,830,550	5,000,000	19,597	1.G FE
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		.02/02/2022	HSBC SECURITIES		2,499,650	2,500,000	.0	1.G FE
46604E-AG-7	IVYH 9RR A2R - CDO		.02/14/2022	Natixis		3,000,000	3,000,000	.0	1.A FE
46636S-AD-5	JACK 221 A21 - RMBS		.02/04/2022	Bank of America Merrill Lynch		498,594	500,000	.0	2.B FE
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		.02/10/2022	J P MORGAN SECURITIES		2,789,600	2,907,726	2,625	1.A FE
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		.02/03/2022	JP Morgan		2,904,658	2,981,207	828	1.A FE
57636Q-AR-5	MASTERCARD INC		.03/11/2022	GOLDMAN		2,061,480	2,000,000	30,983	1.E FE
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		.02/10/2022	Amherst Securities Group LLC		2,941,040	2,970,747	3,218	1.A FE
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		.02/09/2022	J P MORGAN SECURITIES		.6	(8,439)	(.6)	1.A
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		.02/09/2022	J P MORGAN SECURITIES		1,908,907	1,982,751	1,377	1.A FE
61034J-AC-4	MOIML 13 A2 - CDO		.02/09/2022	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	.0	1.A FE
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		.01/27/2022	CANTOR FITZGERALD + CO.		1,744,933	1,790,249	3,790	1.A FE
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		.03/01/2022	CANTOR FITZGERALD + CO.		.0	(21,309)	.0	1.A FE
61774A-AA-1	MORGAN STANLEY DIRECT LENDING FUND		.02/08/2022	SMBC SECURITIES INC		997,480	1,000,000	.0	2.C FE
68389X-BN-4	ORACLE CORP		.01/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,030,670	1,000,000	5,868	2.A FE
69546M-AA-5	PAID 221 A - ABS		.01/26/2022	CANTOR FITZGERALD + CO.		3,000,000	3,000,000	.0	1.G FE
749384-AA-1	RCKT 215 A1 - CMO/RMBS		.01/13/2022	CANTOR FITZGERALD + CO.		1,442,547	1,466,143	1,731	1.A FE
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		.01/10/2022	Bank of America Merrill Lynch		1,959,688	2,000,000	2,361	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		.01/21/2022	BARCLAYS CAPITAL INC FIXED INC		2,995,855	3,000,000	.0	1.A FE
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		.01/07/2022	WELLS FARGO SECURITIES LLC		971,356	987,402	686	1.A FE
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		.01/19/2022	MORGAN STANLEY CO		974,688	1,000,000	1,736	1.A FE
87612E-BM-7	TARGET CORP		.01/19/2022	CITIGROUP		1,497,450	1,500,000	.0	1.F FE
89214P-DD-8	TOWNE BANK		.02/02/2022	PIPR		2,000,000	2,000,000	.0	2.A FE
90352W-AD-6	STEAM 2021-1 A - ABS		.02/25/2022	DEUTSCHE BANC ALEX. BROWN INST		902,372	952,372	179	1.F FE
90354T-AC-3	UIM 2021-INV2 A3 - CMO/RMBS		.02/04/2022	BANC OF AMERICA/FIXED INCOME		1,400,946	1,445,205	703	1.A FE
90355R-AC-6	UIMMT-211NV3-A3 - CMO/RMBS		.02/04/2022	BANC OF AMERICA/FIXED INCOME		3,799,539	3,922,737	1,907	1.A FE
92258X-AA-1	VCC 221 A - RMBS		.02/14/2022	CITIGROUP		2,979,455	3,000,000	12,393	1.A FE
92538G-AA-0	VERUS 218 A1 - CMO/RMBS		.02/10/2022	BARCLAYS CAPITAL INC		2,349,300	2,401,456	1,582	1.A FE
92538U-AA-9	VERUS 223 A1 - CMO/RMBS		.03/22/2022	CREDIT SUISSE SECURITIES (USA)		1,496,060	1,500,000	3,958	1.A FE
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		.01/13/2022	WELLS FARGO SECURITIES LLC		2,452,344	2,500,000	4,514	1.A FE
96034J-AB-2	WESTR 221 B - RMBS		.01/14/2022	Amherst Securities Group LLC		499,406	500,000	.0	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,634,558	102,784,223	215,539	XXX
84771F-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		.03/30/2022	DIRECT		.0	.0	.0	4.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	0	0	XXX
2509999997. Total - Bonds - Part 3						101,634,579	102,784,244	215,539	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						101,634,579	102,784,244	215,539	XXX
808513-CB-9	CHARLES SCHWAB CORP		03/02/2022	Bank of America Merrill Lynch	0.000	3,000,000	3,000,000.00	0	2,C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						3,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						3,000,000	XXX	0	XXX
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		03/31/2022	Stock Options	0.000	44,549		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						44,549	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						44,549	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						44,549	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,044,549	XXX	0	XXX
6009999999 - Totals						104,679,128	XXX	215,539	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.31371K-BS-9	FN 253949 - RMBS		03/01/2022	Paydown		.649	.649	.741	.741	.0	(92)	.0	(92)	.0	.649	.0	.0	.0	.8	.09/01/2031	1.A
.38375B-V6-3	GNR 2013-0110 HA - CMO/RMBS		02/01/2022	Paydown		13.504	13.504	13.585	13.579	.0	(75)	.0	(75)	.0	13.504	.0	.0	.0	.29	04/20/2063	1.A
0109999999. Subtotal - Bonds - U.S. Governments						14.153	14.153	14.326	14.320	.0	(167)	.0	(167)	.0	14.153	.0	.0	.0	.37	XXX	XXX
.537360-RC-5	LITTLE ROCK ARK		03/01/2022	Call @ 100.00		675.000	.675.000	675.358	675.000	.0	.0	.0	.0	.0	675.000	.0	.0	.0	9.281	.03/01/2036	1.C FE
.68609T-HV-3	OREGON ST		03/01/2022	Direct		.80.000	.80.000	90.944	.80.241	.0	(241)	.0	(241)	.0	.80.000	.0	.0	.0	.139	.06/01/2049	1.B FE
.68609T-SH-2	OREGON ST		03/01/2022	Direct		.35.000	.35.000	37.806	.35.051	.0	(51)	.0	(51)	.0	.35.000	.0	.0	.0	.12	.12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						790.000	790.000	804.108	790.292	.0	(292)	.0	(292)	.0	790.000	.0	.0	.0	9.432	XXX	XXX
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		03/01/2022	Paydown		.20.636	.20.636	20.818	.20.781	.0	(145)	.0	(145)	.0	.20.636	.0	.0	.0	.95	.07/01/2043	1.B FE
.13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		01/18/2022	Call @ 100.00		.20.000	.20.000	20.625	.20.080	.0	(80)	.0	(80)	.0	.20.000	.0	.0	.0	.450	.01/15/2040	1.B FE
.196479-ZD-0	COLORADO HSG & FIN AUTH		03/01/2022	Direct		155.000	.155.000	181.674	.155.738	.0	(738)	.0	(738)	.0	155.000	.0	.0	.0	.79	.05/01/2049	1.A FE
.19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2022	Paydown		3.858	3.858	4.827	.4.818	.0	(960)	.0	(960)	.0	.3.858	.0	.0	.0	.20	.02/01/2044	1.B FE
.19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/02/2022	Call @ 100.00		8.557	8.557	8.831	.8.829	.0	(1)	.0	(1)	.0	8.828	.0	(271)	(271)	.49	.11/01/2045	1.A FE
.19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/03/2022	Call @ 100.00		10.590	10.590	10.740	.10.722	.0	(2)	.0	(2)	.0	10.720	.0	(130)	(130)	.68	.07/01/2057	1.A FE
.196480-DQ-7	COLORADO HSG & FIN AUTH		03/01/2022	Direct		.90.000	.90.000	102.665	.90.272	.0	(272)	.0	(272)	.0	.90.000	.0	.0	.0	.30	.05/01/2050	1.A FE
.20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		02/22/2022	Call @ 100.00		250.000	.250.000	257.010	.256.176	.0	(464)	.0	(464)	.0	.255.712	.0	(5.712)	(5.712)	.745	.11/15/2044	1.A FE
.20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		02/22/2022	Call @ 100.00		.55.000	.55.000	56.456	.56.283	.0	(96)	.0	(96)	.0	.56.186	.0	(1.186)	(1.186)	.239	.11/15/2044	1.A FE
.20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Direct		155.000	.155.000	165.492	.155.231	.0	(231)	.0	(231)	.0	155.000	.0	.0	.0	.197	.11/15/2039	1.A FE
.20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Direct		145.000	.145.000	152.256	.145.194	.0	(194)	.0	(194)	.0	145.000	.0	.0	.0	.203	.05/15/2039	1.A FE
.20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Direct		5.000	5.000	5.487	.5.012	.0	(12)	.0	(12)	.0	5.000	.0	.0	.0	.0	.11/15/2037	1.A FE
.20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Direct		150.000	.150.000	162.488	.150.253	.0	(253)	.0	(253)	.0	150.000	.0	.0	.0	.194	.11/15/2041	1.A FE
.3133N3-U9-3	FH RE6008 - RMBS		03/01/2022	Paydown		364.674	.364.674	378.322	.377.342	.0	(12.668)	.0	(12.668)	.0	.364.674	.0	.0	.0	1.985	.11/01/2049	1.A
.31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		01/01/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.182	.05/15/2027	1.A
.31397P-PN-4	FHM M012 AA2 - CMBS		02/01/2022	Paydown		203.061	.203.066	206.155	.203.969	.0	(908)	.0	(908)	.0	.203.061	.0	.0	.0	.346	.08/15/2051	1.A
.31397P-PN-4	FHM M012 AA2 - CMBS		03/01/2022	Paydown		.57.734	.57.734	58.612	.57.993	.0	(258)	.0	(258)	.0	.57.734	.0	.0	.0	.231	.08/15/2051	1.B FE
.31397P-PP-9	FHM M012 AA3 - CMBS		02/01/2022	Paydown		203.061	.203.066	208.925	.204.805	.0	(1.744)	.0	(1.744)	.0	.203.061	.0	.0	.0	.573	.08/15/2051	1.A
.31397P-PP-9	FHM M012 AA3 - CMBS		03/01/2022	Paydown		.57.734	.57.734	59.400	.58.230	.0	(496)	.0	(496)	.0	.57.734	.0	.0	.0	.382	.08/15/2051	1.B FE
.31397P-PV-6	FHM M012 A31 - CMBS		02/01/2022	Paydown		406.123	.406.132	416.976	.409.345	.0	(3.222)	.0	(3.222)	.0	.406.123	.0	.0	.0	1.080	.08/15/2051	1.A
.31397P-PV-6	FHM M012 A31 - CMBS		03/01/2022	Paydown		115.468	.115.468	118.551	.116.385	.0	(917)	.0	(917)	.0	.115.468	.0	.0	.0	.722	.08/15/2051	1.B FE
.3140JX-EE-4	FN B02832 - RMBS		03/01/2022	Paydown		.720	.720	.747	.747	.0	(27)	.0	(27)	.0	.720	.0	.0	.0	.3	.09/01/2049	1.A
.3140K0-EL-8	FN B04638 - RMBS		03/01/2022	Paydown		264.936	.264.936	273.240	.272.100	.0	(7.164)	.0	(7.164)	.0	.264.936	.0	.0	.0	1.190	.11/01/2049	1.A
.31400B-N5-3	FN C44011 - RMBS		03/01/2022	Paydown		.84.404	.84.404	87.711	.87.825	.0	(3.421)	.0	(3.421)	.0	.84.404	.0	.0	.0	.522	.08/01/2049	1.A
.31400C-PN-0	FN C44928 - RMBS		03/01/2022	Paydown		.44.059	.44.059	45.652	.45.680	.0	(1.622)	.0	(1.622)	.0	.44.059	.0	.0	.0	.197	.01/01/2050	1.A
.31418D-HY-1	FN MA3846 - RMBS		03/01/2022	Paydown		115.240	.115.240	118.317	.117.082	.0	(1.842)	.0	(1.842)	.0	.115.240	.0	.0	.0	(.4.733)	.11/01/2049	1.A
.31418D-JW-3	FN MA3876 - RMBS		03/01/2022	Paydown		.51.069	.51.069	52.607	.52.625	.0	(1.556)	.0	(1.556)	.0	.51.069	.0	.0	.0	.224	.12/01/2049	1.A
.34074M-KC-4	FLORIDA HSG FIN CORP REV - MBS		03/01/2022	Paydown		.49.166	.49.166	50.445	.50.097	.0	(931)	.0	(931)	.0	.49.166	.0	.0	.0	.252	.01/01/2036	1.A FE
.34074M-SJ-1	FLORIDA HSG FIN CORP REV		01/03/2022	Direct		405.000	.405.000	445.010	.405.030	.0	(30)	.0	(30)	.0	.405.000	.0	.0	.0	.8.606	.01/01/2050	1.A FE
.373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV		02/01/2022	Call @ 100.00		135.000	.135.000	146.468	.144.834	.0	(182)	.0	(182)	.0	.144.652	.0	(9.652)	(9.652)	.296	.12/01/2032	1.A FE
.419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		03/01/2022	Paydown		.8.843	.8.843	.8.948	.8.946	.0	(103)	.0	(103)	.0	.8.843	.0	.0	.0	.39	.07/01/2037	1.A FE
.45129H-MB-3	IDAHO HSG & FIN ASSN - MBS		03/01/2022	Paydown		17.912	.17.912	19.053	.19.032	.0	(1.120)	.0	(1.120)	.0	.17.912	.0	.0	.0	.88	.05/21/2044	1.D FE
.45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2022	Direct		110.000	.110.000	112.308	.110.005	.0	(5)	.0	(5)	.0	.110.000	.0	.0	.0	2.200	.07/01/2034	1.B FE
.45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2022	Direct		30.000	.30.000	33.315	.29.969	.0	31	.0	31	.0	.30.000	.0	.0	.0	.322	.01/01/2050	1.B FE
.45201Y-M9-5	ILLINOIS HSG DEV AUTH REV		02/01/2022	Direct		45.000	.45.000	47.574	.45.041	.0	(41)	.0	(41)	.0	.45.000	.0	.0	.0	.698	.02/01/2035	1.C FE
.45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		03/01/2022	Paydown		145.549	.145.549	149.482	.148.761	.0	(3.212)	.0	(3.212)	.0	.145.549	.0	.0	.0	.791	.02/01/2047	1.A FE
.45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		03/01/2022	Paydown		1,022.772	.1,022.772	1,030.617	.1,026.737	.0	(3.965)	.0	(3.965)	.0	1,022.772	.0	.0	.0	4.764	.06/01/2043	1.A FE
.45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/01/2022	Paydown		.6.477	.6.477	.6.728	.6.720	.0	(242)	.0	(242)	.0	.6.477	.0	.0	.0	.34	.02/01/2031	1.A FE
.45203L-QL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/02/2022	Call @ 100.00		14.380	.14.380	14.907	.14.850	.0	(5)	.0	(5)	.0	.14.845	.0	(465)	(465)	.97	.03/01/2059	1.A FE
.46246Y-NT-4	IOWA FIN AUTH SINGLE FAMILY MTG REV - MB		02/01/2022	Paydown		538.418	.538.418	538.676	.538.418	.0	.0	.0	.0	.0	.538.418	.0	.0	.0	1.926	.02/01/2043	1.A FE
.46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		03/01/2022	Paydown		8.524	.11.346	12.450	.9.293	.0	(769)	.0	(769)	.0	.8.524	.0	.0	.0	.68	.02/01/2033	1.A FE
.54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		03/01/2022	Paydown		13.806	.13.806	13.972	.13.926	.0	(121)	.0	(121)	.0	.13.806	.0	.0	.0	.53	.12/01/2038	1.A FE
.56052F-KD-6	MAINE ST HSG AUTH MTG PUR		02/24/2022	Call @ 100.00		2,310.000	.2,310.000	2,523.906	.2,489.051	.0	(5.251)	.0	(5.251)	.0	2,483.800	.0	(173.800)	(173.800)	10.876	.11/15/2037	1.B FE
.57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2022	Paydown		18.005	.18.005	18.274	.18.241	.0	(235)	.0	(235)	.0	.18.005	.0	.0	.0	.89	.07/01/2043	1.A FE
.57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2022	Call @ 100.00		5.260	.5.260	5.396	.5.381	.0	(1)	.0	(1)	.0	5.379	.0	(119)	(119)	.35	.11/01/2058	1.A FE
.57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/01/2022	Adjustment		.0	.0	.0	.0	.0	23	.0	23	.0	.0	.0	.0	.0	(.66)	.03/01/2050	1.C FE
.57587A-PT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV		01/24/2022	Call @ 100.00		105.000	.105.000	109.157	.108.185	.0	(81)	.0	(81)	.0	108.104	.0	(3.104)	(3.104)	.155	.06/01/2045	1.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		107,713	107,713	107,921	107,713	.0	.0	.0	.0	.0	107,713	.0	.0	.0	311	12/01/2042	1.A FE
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		317,582	317,582	319,313	318,166	.0	(584)	.0	(584)	.0	317,582	.0	.0	.0	1,229	03/01/2043	1.A FE
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		174,461	174,461	175,801	174,461	.0	(906)	.0	(906)	.0	174,461	.0	.0	.0	770	07/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		26,331	26,331	26,949	26,880	.0	(548)	.0	(548)	.0	26,331	.0	.0	.0	155	11/01/2044	1.A FE
60416Q-GC-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		85,904	85,904	87,299	86,913	.0	(1,009)	.0	(1,009)	.0	85,904	.0	.0	.0	298	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		100,280	100,280	104,121	103,053	.0	(2,773)	.0	(2,773)	.0	100,280	.0	.0	.0	478	04/01/2045	1.A FE
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		203,674	203,674	208,694	207,307	.0	(3,633)	.0	(3,633)	.0	203,674	.0	.0	.0	976	06/01/2045	1.A FE
60416Q-GH-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		101,059	101,059	103,003	102,629	.0	(1,570)	.0	(1,570)	.0	101,059	.0	.0	.0	423	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		115,264	115,264	118,421	117,878	.0	(2,613)	.0	(2,613)	.0	115,264	.0	.0	.0	431	03/01/2047	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		35,000	35,000	35,311	35,025	.0	(25)	.0	(25)	.0	35,000	.0	.0	.0	536	07/01/2031	1.B FE
60416S-HX-1	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		45,000	45,000	47,139	45,110	.0	(110)	.0	(110)	.0	45,000	.0	.0	.0	905	01/01/2045	1.B FE
60416S-KD-1	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		45,000	45,000	46,720	45,086	.0	(86)	.0	(86)	.0	45,000	.0	.0	.0	912	01/01/2041	1.B FE
60416S-TB-6	MINNESOTA ST HSG FIN AGY		01/03/2022	Direct		5,000	5,000	5,417	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	93	01/01/2031	1.B FE
60416S-TC-4	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		75,000	75,000	79,204	75,187	.0	(187)	.0	(187)	.0	75,000	.0	.0	.0	1,519	01/01/2047	1.B FE
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	Paydown		236,807	236,807	238,448	236,807	.0	.0	.0	.0	.0	236,807	.0	.0	.0	962	12/01/2032	1.A FE
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		03/01/2022	Direct		80,000	80,000	85,313	80,187	.0	(187)	.0	(187)	.0	80,000	.0	.0	.0	23	12/01/2046	1.A FE
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/01/2022	Paydown		3,480	3,480	3,601	3,590	.0	(110)	.0	(110)	.0	3,480	.0	.0	.0	24	01/01/2040	1.B FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		70,000	70,000	73,252	70,147	.0	(147)	.0	(147)	.0	70,000	.0	.0	.0	39	05/01/2038	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		65,000	65,000	72,533	65,194	.0	(194)	.0	(194)	.0	65,000	.0	.0	.0	20	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		75,000	75,000	83,890	75,193	.0	(193)	.0	(193)	.0	75,000	.0	.0	.0	17	05/01/2050	1.B FE
63968M-EV-7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		35,000	35,000	35,266	35,046	.0	(46)	.0	(46)	.0	35,000	.0	.0	.0	280	03/01/2043	1.B FE
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Call @ 100.00		105,000	105,000	105,163	105,013	.0	(6)	.0	(6)	.0	105,007	.0	(7)	(7)	673	09/01/2045	1.B FE
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		195,000	195,000	206,447	195,381	.0	(381)	.0	(381)	.0	195,000	.0	.0	.0	1,320	09/01/2046	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		40,000	40,000	43,006	40,097	.0	(97)	.0	(97)	.0	40,000	.0	.0	.0	224	09/01/2048	1.B FE
63968M-UJ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		20,000	20,000	21,381	19,744	.0	256	.0	256	.0	20,000	.0	.0	.0	(852)	09/01/2049	1.B FE
647200-3H-5	NEW MEXICO MTG FIN AUTH		03/01/2022	Call @ 100.00		30,000	30,000	30,780	30,726	.0	(33)	.0	(33)	.0	30,693	.0	(693)	(693)	488	03/01/2045	1.A FE
647200-3M-4	NEW MEXICO MTG FIN AUTH		03/01/2022	Call @ 100.00		2,030,000	2,030,000	2,071,737	2,036,000	.0	(5,618)	.0	(5,618)	.0	2,030,382	.0	(382)	(382)	14,563	09/01/2041	1.B FE
647200-5T-7	NEW MEXICO MTG FIN AUTH		03/01/2022	Call @ 100.00		45,000	45,000	46,939	46,509	.0	(267)	.0	(267)	.0	46,243	.0	(1,243)	(1,243)	785	03/01/2045	1.A FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		69,300	69,300	71,404	71,042	.0	(1,743)	.0	(1,743)	.0	69,300	.0	.0	.0	285	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		76,596	76,596	78,846	77,730	.0	(1,134)	.0	(1,134)	.0	76,596	.0	.0	.0	292	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		208,785	208,785	212,976	211,265	.0	(2,480)	.0	(2,480)	.0	208,785	.0	.0	.0	763	07/01/2043	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH		01/03/2022	Direct		80,000	80,000	88,316	80,006	.0	(6)	.0	(6)	.0	80,000	.0	.0	.0	1,700	07/01/2049	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH		01/03/2022	Direct		35,000	35,000	37,987	35,002	.0	(2)	.0	(2)	.0	35,000	.0	.0	.0	656	01/01/2050	1.A FE
647201-JJ-2	NEW MEXICO MTG FIN AUTH		01/03/2022	Direct		70,000	70,000	73,705	70,002	.0	(2)	.0	(2)	.0	70,000	.0	.0	.0	1,225	07/01/2050	1.A FE
649720-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM		03/15/2022	Paydown		11,359	11,359	11,364	11,359	.0	.0	.0	.0	.0	11,359	.0	.0	.0	58	06/15/2036	1.C FE
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		03/01/2022	Direct		145,000	145,000	150,690	145,819	.0	(819)	.0	(819)	.0	145,000	.0	.0	.0	55	10/01/2034	1.B FE
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Direct		40,000	40,000	40,885	40,003	.0	(3)	.0	(3)	.0	40,000	.0	.0	.0	50	10/01/2034	1.B FE
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Direct		30,000	30,000	30,770	30,002	.0	(2)	.0	(2)	.0	30,000	.0	.0	.0	32	10/01/2035	1.B FE
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Call @ 100.00		40,000	40,000	40,680	40,563	.0	(4)	.0	(4)	.0	40,560	.0	(560)	(560)	30	10/01/2043	1.B FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Direct		90,000	90,000	99,241	90,009	.0	(9)	.0	(9)	.0	90,000	.0	.0	.0	28	10/01/2032	1.B FE
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/01/2022	Direct		305,000	305,000	323,617	305,431	.0	(431)	.0	(431)	.0	305,000	.0	.0	.0	4,814	07/01/2031	1.B FE
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/01/2022	Direct		100,000	100,000	110,410	100,267	.0	(267)	.0	(267)	.0	100,000	.0	.0	.0	1,932	07/01/2037	1.B FE
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/01/2022	Direct		135,000	135,000	144,131	135,178	.0	(178)	.0	(178)	.0	135,000	.0	.0	.0	2,760	07/01/2047	1.B FE
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/01/2022	Direct		160,000	160,000	176,320	160,188	.0	(188)	.0	(188)	.0	160,000	.0	.0	.0	3,464	07/01/2047	1.B FE
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		01/03/2022	Call @ 100.00		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	(2,488)	07/01/2032	1.B FE
658909-FV-3	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Call @ 100.00		450,000	450,000	461,102	459,886	.0	(27)	.0	(27)	.0	459,859	.0	(9,859)	(9,859)	9,000	07/01/2034	1.B FE
658909-KS-4	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		60,000	60,000	64,349	60,005	.0	(5)	.0	(5)	.0	60,000	.0	.0	.0	885	07/01/2031	1.B FE
658909-KT-2	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		40,000	40,000	43,004	40,004	.0	(4)	.0	(4)	.0	40,000	.0	.0	.0	640	01/01/2035	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		230,000	230,000	248,892	230,018	.0	(18)	.0	(18)	.0	230,000	.0	.0	.0	4,600	07/01/2047	1.B FE
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		145,000	145,000	156,697	145,011	.0	(11)	.0	(11)	.0	145,000	.0	.0	.0	2,900	07/01/2048	1.B FE
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV		03/21/2022	Call @ 100.00		5,000	5,000	5,014	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	135	03/20/2038	1.B FE
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Paydown		66,075	66,075	69,826	68,950	.0	(2,875)	.0	(2,875)	.0	66,075	.0	.0	.0	283	02/01/2044	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Paydown		32,455	32,455	33,043	33,002	.0	(547)	.0	(547)	.0	32,455	.0	.0	.0	129	03/01/2036	1.A FE
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		02/01/2022	Adjustment		.0	.0	.0	(774)	.0	774	.0	774	.0	.0	.0	.0	.0	(2,474)	09/01/2036	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67756Q-UV-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Direct		170,000	170,000	190,813	170,582	.0	(582)	.0	(582)	.0	170,000	.0	.0	.0	3,145	03/01/2032	1.A FE
..67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Direct		275,000	275,000	309,768	275,683	.0	(683)	.0	(683)	.0	275,000	.0	.0	.0	6,188	03/01/2050	1.A FE
..686087-QJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/03/2022	Direct		85,000	85,000	91,237	85,000	.0	(10)	.0	(10)	.0	85,000	.0	.0	.0	1,530	07/01/2029	1.C FE
..708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/03/2022	Direct		65,000	65,000	69,013	65,005	.0	(5)	.0	(5)	.0	65,000	.0	.0	.0	50	10/01/2046	1.B FE
..708796-BE-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/03/2022	Direct		170,000	170,000	184,651	170,012	.0	(12)	.0	(12)	.0	170,000	.0	.0	.0	101	10/01/2037	1.B FE
..72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		03/01/2022	Paydown		226,718	226,718	230,599	229,558	.0	(2,841)	.0	(2,841)	.0	226,718	.0	.0	.0	1,245	10/01/2044	1.A FE
..83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2022	Direct		100,000	100,000	116,449	100,009	.0	(9)	.0	(9)	.0	100,000	.0	.0	.0	1,875	01/01/2050	1.A FE
..83712D-HK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2022	Direct		15,000	15,000	15,876	15,001	.0	(1)	.0	(1)	.0	15,000	.0	.0	.0	300	07/01/2043	1.A FE
..83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2022	Direct		55,000	55,000	58,043	55,003	.0	(3)	.0	(3)	.0	55,000	.0	.0	.0	1,100	01/01/2047	1.A FE
..83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH		02/10/2022	Direct		980,000	980,000	1,068,915	981,622	.0	(1,622)	.0	(1,622)	.0	980,000	.0	.0	.0	2,506	11/01/2036	1.A FE
..83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		02/10/2022	Call @ 100.00		55,000	55,000	56,135	56,081	.0	(23)	.0	(23)	.0	56,058	.0	(1,058)	(1,058)	65	11/01/2037	1.A FE
..83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		01/03/2022	Direct		205,000	205,000	213,034	205,007	.0	(7)	.0	(7)	.0	205,000	.0	.0	.0	199	05/01/2039	1.A FE
..88045R-B7-6	SOUTH DAKOTA HSG DEV AUTH		02/10/2022	Direct		495,000	495,000	550,227	495,838	.0	(838)	.0	(838)	.0	495,000	.0	.0	.0	620	11/01/2048	1.A FE
..880461-DK-1	TENNESSEE HSG DEV AGY		03/01/2022	Direct		170,000	170,000	179,088	170,217	.0	(217)	.0	(217)	.0	170,000	.0	.0	.0	3,006	07/01/2045	1.C FE
..880461-ER-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/03/2022	Direct		50,000	50,000	52,011	50,005	.0	(5)	.0	(5)	.0	50,000	.0	.0	.0	1,000	01/01/2034	1.B FE
..880461-EU-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/03/2022	Direct		110,000	110,000	116,531	110,010	.0	(10)	.0	(10)	.0	110,000	.0	.0	.0	1,953	07/01/2039	1.B FE
..880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/01/2022	Direct		145,000	145,000	151,822	145,148	.0	(148)	.0	(148)	.0	145,000	.0	.0	.0	2,945	07/01/2045	1.B FE
..880461-JR-0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		03/01/2022	Direct		65,000	65,000	71,741	65,091	.0	(91)	.0	(91)	.0	65,000	.0	.0	.0	1,144	01/01/2050	1.B FE
..880461-NJ-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/03/2022	Direct		455,000	455,000	488,661	455,041	.0	(41)	.0	(41)	.0	455,000	.0	.0	.0	7,394	07/01/2036	1.B FE
..880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/03/2022	Direct		50,000	50,000	54,652	50,005	.0	(5)	.0	(5)	.0	50,000	.0	.0	.0	906	07/01/2032	1.B FE
..880461-PR-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/01/2022	Direct		30,000	30,000	32,071	30,027	.0	(27)	.0	(27)	.0	30,000	.0	.0	.0	606	01/01/2042	1.B FE
..880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		03/01/2022	Direct		215,000	215,000	238,566	215,355	.0	(355)	.0	(355)	.0	215,000	.0	.0	.0	3,603	07/01/2032	1.B FE
..88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/01/2022	Direct		55,000	55,000	59,804	55,062	.0	(62)	.0	(62)	.0	55,000	.0	.0	.0	1,018	07/01/2036	1.B FE
..88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2022	Paydown		15,769	15,769	16,390	16,341	.0	(572)	.0	(572)	.0	15,769	.0	.0	.0	72	10/01/2032	1.A FE
..88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2022	Direct		105,000	105,000	108,889	105,155	.0	(155)	.0	(155)	.0	105,000	.0	.0	.0	908	03/01/2039	1.B FE
..88275F-PD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2022	Paydown		34,707	34,707	35,867	35,810	.0	(1,103)	.0	(1,103)	.0	34,707	.0	.0	.0	76	09/01/2047	1.B FE
..91743P-AE-5	UTAH HSG CORP - MBS		03/01/2022	Direct		90,000	90,000	102,450	90,299	.0	(299)	.0	(299)	.0	90,000	.0	.0	.0	838	03/01/2050	1.B FE
..91743P-AF-2	UTAH HSG CORP - MBS		03/01/2022	Paydown		322,457	322,457	354,523	354,257	.0	(31,800)	.0	(31,800)	.0	322,457	.0	.0	.0	1,721	04/21/2044	1.D FE
..91743P-AH-8	UTAH HSG CORP - MBS		03/01/2022	Paydown		10,910	10,910	11,674	11,668	.0	(759)	.0	(759)	.0	10,910	.0	.0	.0	91	05/21/2044	1.D FE
..91743P-AJ-4	UTAH HSG CORP - MBS		03/01/2022	Paydown		93,092	93,092	104,655	104,564	.0	(11,472)	.0	(11,472)	.0	93,092	.0	.0	.0	923	06/21/2044	1.D FE
..91743P-AK-1	UTAH HSG CORP - MBS		03/01/2022	Paydown		89,837	89,837	97,335	97,108	.0	(7,271)	.0	(7,271)	.0	89,837	.0	.0	.0	283	07/21/2044	1.A FE
..92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		03/01/2022	Paydown		7,316	7,316	7,832	7,828	.0	(512)	.0	(512)	.0	7,316	.0	.0	.0	43	08/21/2044	1.A FE
..92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		03/01/2022	Paydown		78,547	78,547	85,459	85,388	.0	(6,840)	.0	(6,840)	.0	78,547	.0	.0	.0	816	03/25/2038	1.A FE
..92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		03/01/2022	Paydown		48,738	48,738	52,193	52,158	.0	(3,419)	.0	(3,419)	.0	48,738	.0	.0	.0	560	03/25/2038	1.A FE
..93978T-XE-4	WASHINGTON ST HSG FIN COMMN		03/01/2022	Paydown		107,845	107,845	112,398	112,205	.0	(4,360)	.0	(4,360)	.0	107,845	.0	.0	.0	507	11/25/2039	1.A FE
..97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Call @ 100.00		285,000	285,000	305,799	304,808	.0	(622)	.0	(622)	.0	304,185	.0	(19,185)	(19,185)	2,565	12/01/2032	1.A FE
..97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Call @ 100.00		100,000	100,000	104,094	103,794	.0	(186)	.0	(186)	.0	103,608	.0	(3,608)	(3,608)	2,000	09/01/2045	1.C FE
..97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Direct		130,000	130,000	135,409	129,931	.0	69	.0	69	.0	130,000	.0	.0	.0	875	03/01/2046	1.C FE
..97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Call @ 100.00		760,000	760,000	809,833	799,423	.0	(1,703)	.0	(1,703)	.0	797,720	.0	(37,720)	(37,720)	11,400	09/01/2032	1.C FE
..98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		85,000	85,000	90,348	90,003	.0	(215)	.0	(215)	.0	89,788	.0	(4,788)	(4,788)	1,488	09/01/2046	1.C FE
..98322Q-HK-0	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		50,000	50,000	50,674	50,610	.0	(40)	.0	(40)	.0	50,570	.0	(570)	(570)	91	12/01/2044	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					22,409,097	22,411,939	23,696,540	22,896,657	.0	(167,143)	.0	(167,143)	.0	22,729,514	.0	(320,416)	(320,416)	164,882	XXX	XXX
..000366-AA-2	AASET 2017-1 A - ABS		02/16/2022	Paydown		13,020	13,020	11,931	11,940	.0	1,080	.0	1,080	.0	13,020	.0	.0	.0	43	05/16/2042	2.B FE
..00038P-AA-8	AASET 211 A - ABS		03/16/2022	Paydown		18,685	18,685	18,494	18,494	.0	.0	.0	.0	.0	18,685	.0	.0	.0	92	11/16/2041	1.F FE
..000825-AA-7	ACAM 19FL1 A - CDO		03/16/2022	Paydown		577,879	577,879	576,361	576,614	.0	1,265	.0	1,265	.0	577,879	.0	.0	.0	1,438	11/16/2034	1.A FE
..00192J-AA-4	APS 2016-1 1A - CMO/RMBS		03/01/2022	Paydown		162,675	162,675	161,623	161,737	.0	938	.0	938	.0	162,675	.0	.0	.0	62	07/27/2057	1.A FE
..00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		03/16/2022	Paydown		191,455	191,455	191,334	191,400	.0	55	.0	55	.0	191,455	.0	.0	.0	475	09/16/2036	1.A FE
..002650-AA-0	AASET 2019-1 A - ABS		03/15/2022	Paydown		19,689	19,689	19,577	19,578	.0	111	.0	111	.0	19,689	.0	.0	.0	129	05/15/2039	2.B FE
..00436M-AA-3	AALLC 181 A - RMBS		03/02/2022	Paydown		48,093	48,093	50,131	50,102	.0	(2,009)	.0	(2,009)	.0	48,093	.0	.0	.0	320	12/02/2033	1.F FE
..00443P-AA-7	ACE 2007-HE2 A1 - RMBS		03/25/2022	Paydown		89,817	89,817	80,036	80,711	.0	9,107	.0	9,107	.0	89,817	.0	.0	.0	33	12/25/2036	1.A FM
..007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		03/01/2022	Paydown		14,420	14,420	14,450	14,463	.0	(42)	.0	(42)	.0	14,420	.0	.0	.0	115	06/25/2035	1.A FM
..02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2022	Paydown		20,841	20,841	19,757	19,817	.0	1,025	.0	1,025	.0	20,841	.0	.0	.0	516	07/15/2024	3.B FE
..02666B-AA-4	AH4R 2015-SFR2 A - RMBS		03/01/2022	Paydown		4,189	4,189	4,477	4,477	.0	(288)	.0	(288)	.0	4,189	.0	.0	.0	26	10/17/2052	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.026929-AA-7	AHM 2006-3 111 - RMBS		03/25/2022	Paydown		186,182	186,182	174,904	178,108	.0	8,074	.0	8,074	.0	186,182	.0	.0	.0	136	.12/25/2046	1.A FM
.038370-AA-0	AQFIT 19A A - ABS		03/15/2022	Paydown		59,854	59,854	61,299	61,339	.0	(1,486)	.0	(1,486)	.0	59,854	.0	.0	.0	311	.07/16/2040	1.F FE
.038413-AA-8	AQFIT 2020-A A - ABS		03/17/2022	Paydown		143,287	143,287	144,386	144,371	.0	(1,084)	.0	(1,084)	.0	143,287	.0	.0	.0	445	.07/17/2046	1.F FE
.03879X-AA-7	ARCL0 2018-FL1 A - CMBS		02/15/2022	Paydown		5,000,000	5,000,000	4,959,496	4,978,996	.0	21,004	.0	21,004	.0	5,000,000	.0	.0	.0	10,823	.06/15/2028	1.A FE
.05492K-AA-7	BDS 2019-FL4 A - CDO	C	03/25/2022	Various		4,493,291	4,494,137	4,489,149	4,491,836	.0	1,278	.0	1,278	.0	4,493,115	.0	176	176	13,790	.08/15/2036	1.A FE
.05492Q-AA-4	BDS 2020-FL5 A - CDO	C	03/18/2022	Paydown		1,530,776	1,530,776	1,526,917	1,529,312	.0	1,463	.0	1,463	.0	1,530,776	.0	.0	.0	4,974	.02/18/2037	1.A FE
.05492Y-AA-9	BDS 2020-FL6 A - CDO	C	02/17/2022	Paydown		142,826	142,826	143,233	143,158	.0	(332)	.0	(332)	.0	142,826	.0	.0	.0	175	.09/18/2035	1.A FE
.05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		03/25/2022	Paydown		37,874	35,916	35,639	35,732	.0	2,142	.0	2,142	.0	37,874	.0	.0	.0	23	.01/25/2037	1.A FM
.055682-AC-2	BNOMT 2006-1 A3 - RMBS		03/25/2022	Paydown		316,727	316,727	311,898	314,179	.0	2,548	.0	2,548	.0	316,727	.0	.0	.0	264	.10/25/2036	1.A FM
.05584A-AA-8	HGVI 17A A - RMBS		03/25/2022	Paydown		47,267	47,267	48,254	48,223	.0	(956)	.0	(956)	.0	47,267	.0	.0	.0	225	.05/25/2029	1.F FE
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		03/25/2022	Various		4,040,967	4,047,445	4,047,445	4,047,445	.0	.0	.0	.0	.0	4,047,445	.0	(6,479)	(6,479)	10,643	.05/15/2029	1.A FE
.05601G-AA-4	BPCRE 21FL1 A - CDO	C	03/15/2022	Paydown		1,454,834	1,454,834	1,454,834	1,454,834	.0	.0	.0	.0	.0	1,454,834	.0	.0	.0	3,240	.02/17/2037	1.A FE
.05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		03/01/2022	Paydown		272,456	272,456	271,920	271,932	.0	524	.0	524	.0	272,456	.0	.0	.0	4,584	.05/15/2048	1.A FE
.05973B-AE-7	BANC 2019-CRE6 AS - CMBS		02/17/2022	Paydown		990,059	990,059	989,435	989,438	.0	621	.0	621	.0	990,059	.0	.0	.0	2,006	.09/17/2036	1.A FE
.07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		03/01/2022	Paydown		52,444	52,444	50,420	.0	.0	2,024	.0	2,024	.0	52,444	.0	.0	.0	109	.06/30/2051	1.A
.07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		03/01/2022	Paydown		5,008	5,008	5,149	5,147	.0	(138)	.0	(138)	.0	5,008	.0	.0	.0	16	.07/25/2034	1.A FM
.07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		03/01/2022	Paydown		16,599	16,599	16,758	16,757	.0	(158)	.0	(158)	.0	16,599	.0	.0	.0	51	.07/25/2034	1.A FM
.07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		03/01/2022	Paydown		2,866	2,866	2,881	2,891	.0	(25)	.0	(25)	.0	2,866	.0	.0	.0	14	.03/25/2044	1.A FM
.12326Q-AA-2	BUETS 191 A - ABS		03/15/2022	Paydown		26,448	26,448	26,449	26,449	.0	(1)	.0	(1)	.0	26,448	.0	.0	.0	184	.07/15/2034	1.G FE
.12327F-AA-5	BUETS 2020-1 A - ABS		03/15/2022	Paydown		30,057	30,057	30,078	30,078	.0	(21)	.0	(21)	.0	30,057	.0	.0	.0	121	.11/15/2035	1.G FE
.12434L-AA-2	BXMT 2020-FL2 A - CMBS		03/25/2022	Dividend to Parent		3,955,000	4,000,000	3,980,098	3,998,085	.0	(1,969)	.0	(1,969)	.0	3,996,116	.0	(41,116)	(41,116)	11,971	.02/18/2038	1.A FE
.12479R-AD-9	CAUTO 2017-1 A1 - ABS		03/17/2022	Paydown		1,808,956	1,808,956	1,657,836	1,727,431	.0	81,524	.0	81,524	.0	1,808,956	.0	.0	.0	17,875	.04/15/2047	1.E FE
.12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2022	Paydown		2,236	2,236	2,289	2,288	.0	(52)	.0	(52)	.0	2,236	.0	.0	.0	4	.02/15/2050	1.A FE
.12510H-AC-4	CAUTO 2020-1 A3 - ABS		03/15/2022	Paydown		2,236	2,236	2,338	2,338	.0	(101)	.0	(101)	.0	2,236	.0	.0	.0	5	.02/15/2050	1.A FE
.12529K-AA-0	CFMT 21GRN1 A - RMBS		03/20/2022	Paydown		152,415	152,415	152,413	152,413	.0	.1	.0	.1	.0	152,415	.0	.0	.0	278	.03/20/2041	1.D FE
.12529L-AA-8	CFMT 2020-HB4 A - RMBS		03/25/2022	Various		6,921,036	6,959,885	6,952,925	6,904,226	.0	15,469	.0	15,469	.0	6,919,696	.0	1,341	1,341	15,791	.12/26/2030	1.A FE
.12530B-AA-7	CFMT 21HB7 A - RMBS		01/27/2022	Paydown		101,660	101,660	101,660	101,660	.0	.0	.0	.0	.0	101,660	.0	.0	.0	98	.10/27/2031	1.A FE
.12530B-AA-7	CFMT 2021-3 A - CMBS		03/25/2022	Paydown		169,835	169,835	169,835	169,835	.0	.0	.0	.0	.0	169,835	.0	.0	.0	434	.10/27/2031	1.A FE
.12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		03/25/2022	Paydown		278	278	263	.0	.0	15	.0	15	.0	278	.0	.0	.0	.1	.02/26/2052	1.A FE
.12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		03/01/2022	Paydown		10,183	10,183	10,183	.0	.0	.0	.0	.0	.0	10,183	.0	.0	.0	32	.03/25/2067	1.F FE
.12563L-AS-6	CLIF 203 A - ABS		03/18/2022	Paydown		46,250	46,250	46,410	46,408	.0	(158)	.0	(158)	.0	46,250	.0	.0	.0	149	.10/18/2045	1.F FE
.12646X-AJ-1	CSMC 2013-1VR3 A2 - CMO/RMBS		03/01/2022	Paydown		155,100	155,100	160,781	160,639	.0	(5,539)	.0	(5,539)	.0	155,100	.0	.0	.0	545	.05/25/2043	1.A
.126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		03/01/2022	Paydown		17,219	17,310	16,402	16,522	.0	697	.0	697	.0	17,219	.0	.0	.0	60	.04/22/2036	1.D FM
.126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		01/01/2022	Paydown		8,594	8,923	9,147	8,995	152	(554)	.0	(402)	.0	8,594	.0	.0	.0	.0	.12/20/2035	2.B FM
.126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		03/01/2022	Paydown		3,423	3,424	3,509	3,451	58	(86)	.0	(28)	.0	3,423	.0	.0	.0	45	.12/20/2035	1.D FM
.12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		03/01/2022	Paydown		34,007	34,007	35,104	35,143	.0	(1,136)	.0	(1,136)	.0	34,007	.0	.0	.0	114	.05/25/2034	1.A FM
.12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		03/01/2022	Paydown		33,261	33,261	33,645	33,533	.0	(273)	.0	(273)	.0	33,261	.0	.0	.0	152	.11/20/2034	1.A FM
.14576A-AA-0	CARM 201 A1 - RMBS		03/15/2022	Paydown		7,500	7,500	7,515	7,515	.0	(15)	.0	(15)	.0	7,500	.0	.0	.0	21	.12/15/2050	1.A FE
.14576A-AC-6	CARM 201 A3 - RMBS		03/15/2022	Paydown		1,250	1,250	1,251	1,251	.0	(1)	.0	(1)	.0	1,250	.0	.0	.0	7	.12/15/2050	1.F FE
.14856G-AA-8	CLAST 2021-1 A - ABS		03/15/2022	Paydown		18,550	18,550	19,029	19,012	.0	(462)	.0	(462)	.0	18,550	.0	.0	.0	109	.01/15/2046	1.F FE
.16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		03/01/2022	Paydown		57,928	57,928	59,191	59,222	.0	(1,295)	.0	(1,295)	.0	57,928	.0	.0	.0	374	.03/25/2050	1.A FE
.17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		03/01/2022	Paydown		97,522	97,522	97,522	.0	.0	.1	.0	.1	.0	97,522	.0	.0	.0	300	.01/25/2067	1.F FE
.17309V-AH-6	CMALT 2006-AA 1A8 - CMO/RMBS		03/01/2022	Paydown		15,635	16,846	16,512	14,135	370	1,130	.0	1,500	.0	15,635	.0	.0	.0	194	.09/25/2036	4.B FM
.17309V-AH-6	CMALT 2006-AA 1A8 - CMO/RMBS		03/01/2022	Paydown																	

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	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 Recogn- ized	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	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		03/25/2022	Paydown		22,422	22,422	18,955	19,018	.0	3,404	.0	3,404	.0	22,422	.0	.0	.0	16	06/25/2035	1.D FM
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2022	Paydown		2,500	2,500	2,575	2,571	.0	(711)	.0	(711)	.0	2,500	.0	.0	.0	26	07/27/2048	2.A FE
25755T-AN-0	DPABS 2021-1 A1 - RMBS		01/25/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	116	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		01/20/2022	Paydown		2,500	2,500	2,644	2,635	.0	(135)	.0	(135)	.0	2,500	.0	.0	.0	30	04/20/2048	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		01/20/2022	Paydown		2,500	2,500	2,569	2,569	.0	(69)	.0	(69)	.0	2,500	.0	.0	.0	20	01/25/2051	2.C FE
26857E-AA-6	ELFI 2019-A A - ABS		03/25/2022	Paydown		36,993	36,993	37,729	37,708	.0	(715)	.0	(715)	.0	36,993	.0	.0	.0	161	03/25/2044	1.A FE
28853R-AL-3	ECLO 4R AR - CDO		01/18/2022	Paydown		380,087	380,087	380,087	380,087	.0	.0	.0	.0	.0	380,087	.0	.0	.0	1,709	04/15/2029	1.A FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS		03/25/2022	Paydown		101,569	101,569	93,929	94,395	.0	7,174	.0	7,174	.0	101,569	.0	.0	.0	49	04/25/2037	1.A FM
30070R-AA-0	XAN 20RS08 A - CDO	C	01/19/2022	Paydown		12,988	12,988	12,988	12,990	.0	(2)	.0	(2)	.0	12,988	.0	.0	.0	15	03/16/2035	1.A FE
30070R-AC-6	XAN 20RS08 AS - CDO	C	03/17/2022	Paydown		1,000,000	1,000,000	1,001,096	1,000,637	.0	(637)	.0	(637)	.0	1,000,000	.0	.0	.0	3,508	03/16/2035	1.A FE
31373T-AA-4	FAHB 20HB2 A - CMO/RMBS		03/25/2022	Paydown		218,119	218,119	219,593	219,450	.0	(1,331)	.0	(1,331)	.0	218,119	.0	.0	.0	752	07/25/2036	1.A FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		03/25/2022	Paydown		164,974	164,974	161,199	162,330	.0	2,644	.0	2,644	.0	164,974	.0	.0	.0	79	10/25/2036	1.A FM
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		03/01/2022	Paydown		8,373	8,267	5,916	8,281	.0	91	.0	91	.0	8,373	.0	.0	.0	46	11/25/2037	1.D FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		03/25/2022	Paydown		116,489	116,489	113,910	114,907	.0	1,582	.0	1,582	.0	116,489	.0	.0	.0	179	02/25/2036	1.A FM
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		03/25/2022	Paydown		44,615	44,615	44,873	44,871	.0	(256)	.0	(256)	.0	44,615	.0	.0	.0	201	11/27/2051	1.A FE
33852H-AB-8	FSMT 2021- 81NV A3 - CMO/RMBS		03/01/2022	Paydown		39,130	39,130	38,140	.0	.0	990	.0	990	.0	39,130	.0	.0	.0	122	09/25/2051	1.A FE
34417M-AB-3	FOCUS 2017-1 A22 - ABS		01/30/2022	Paydown		3,750	3,750	3,967	3,967	.0	(217)	.0	(217)	.0	3,750	.0	.0	.0	48	04/30/2047	2.B FE
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		01/30/2022	Paydown		1,875	1,875	1,981	1,980	.0	(105)	.0	(105)	.0	1,875	.0	.0	.0	21	10/30/2048	1.C FE
34417R-AA-4	FOCUS 2017-1 A21 - RMBS		01/30/2022	Paydown		2,500	2,500	2,421	2,463	.0	37	.0	37	.0	2,500	.0	.0	.0	24	04/30/2047	2.B FE
35040U-AA-9	FFIN 2017-1 A - ABS		03/15/2022	Paydown		64,339	64,339	65,062	64,877	.0	(538)	.0	(538)	.0	64,339	.0	.0	.0	342	07/15/2033	1.B FE
360271-AK-6	FULTON FINANCIAL CORP		03/16/2022	Maturity @ 100.00		289,000	289,000	293,532	289,774	.0	(774)	.0	(774)	.0	289,000	.0	.0	.0	5,202	03/16/2022	1.G FE
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		03/18/2022	Paydown		16,556	16,556	16,551	16,551	.0	.4	.0	.4	.0	16,556	.0	.0	.0	68	06/18/2046	1.F FE
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		03/25/2022	Paydown		16,205	16,205	11,875	16,077	.0	128	.0	128	.0	16,205	.0	.0	.0	6	03/25/2037	1.D FM
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		03/01/2022	Paydown		25,758	25,758	27,274	27,311	.0	(1,553)	.0	(1,553)	.0	25,758	.0	.0	.0	107	09/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		03/01/2022	Paydown		115,143	115,143	114,668	114,741	.0	402	.0	402	.0	115,143	.0	.0	.0	652	01/25/2035	1.A FM
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		03/01/2022	Paydown		17,105	17,105	16,973	16,974	.0	131	.0	131	.0	17,105	.0	.0	.0	97	01/25/2035	1.A FM
36252R-AQ-2	GSMS 2014-GC18 AAB - CMBS		03/01/2022	Paydown		578,557	578,557	603,684	593,990	.0	(15,433)	.0	(15,433)	.0	578,557	.0	.0	.0	4,001	01/11/2047	1.A
381362-AL-6	GTOOP 121R A2R - CDO	C	03/15/2022	Paydown		245,447	245,447	247,904	247,681	.0	(2,234)	.0	(2,234)	.0	245,447	.0	.0	.0	1,605	06/15/2034	1.A FE
41162G-AA-0	HVMILT 2006-11 A1A - RMBS		03/21/2022	Paydown		46,016	44,848	42,878	42,929	.0	3,087	.0	3,087	.0	46,016	.0	.0	.0	28	12/19/2036	1.A FM
41162N-AC-1	HVMILT 2006-14 A1A - RMBS		03/21/2022	Paydown		753,251	753,251	664,440	674,562	.0	78,689	.0	78,689	.0	753,251	.0	.0	.0	290	02/19/2037	1.A FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		03/20/2022	Paydown		5,000	5,000	5,332	5,264	.0	(264)	.0	(264)	.0	5,000	.0	.0	.0	62	06/22/2048	2.B FE
411707-AH-5	HNGRY 201 A - RMBS		03/20/2022	Paydown		2,500	2,500	2,650	2,645	.0	(145)	.0	(145)	.0	2,500	.0	.0	.0	25	12/20/2050	2.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		03/25/2022	Paydown		66,383	66,383	67,784	67,702	.0	(1,319)	.0	(1,319)	.0	66,383	.0	.0	.0	293	12/26/2028	1.C FE
433674-AA-6	NZES 20PLS1 A - RMBS		03/25/2022	Paydown		86,751	86,751	87,645	87,624	.0	(873)	.0	(873)	.0	86,751	.0	.0	.0	550	12/25/2025	2.C FE
43739E-AK-3	HMBT 2004-2 A2 - RMBS		03/25/2022	Paydown		69,651	69,651	67,517	67,669	.0	1,982	.0	1,982	.0	69,651	.0	.0	.0	102	12/25/2034	1.A FM
45201Y-GB-8	ILLINOIS HSG DEV AUTH REV		01/03/2022	Direct		240,000	240,000	267,713	240,017	.0	(17)	.0	(17)	.0	240,000	.0	.0	.0	150	04/01/2050	1.A FE
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		03/25/2022	Paydown		33,405	31,474	31,442	31,501	.0	1,904	.0	1,904	.0	33,405	.0	.0	.0	16	02/25/2037	1.A FM
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		03/17/2022	Paydown		13,109	13,109	13,000	13,109	.0	.0	.0	.0	.0	13,109	.0	.0	.0	19	03/19/2037	1.A FE
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		03/17/2022	Paydown		3,536	3,536	3,536	3,536	.0	.0	.0	.0	.0	3,536	.0	.0	.0	8	01/19/2038	1.A FE
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		03/01/2022	Paydown		213,395	213,395	219,510	220,161	.0	(6,766)	.0	(6,766)	.0	213,395	.0	.0	.0	1,083	03/25/2050	1.A
466365-AA-1	JACK 2019-1 A21 - RMBS		02/24/2022	Paydown		4,962,500	4,962,500	5,084,677	5,082,462	.0	(119,962)	.0	(119,962)	.0	4,962,500	.0	.0	.0	48,652	08/25/2049	2.B FE
46637V-AA-3	JPTPE A - CMO/RMBS		03/01/2022	Paydown		22,703	22,703	23,327	23,322	.0	(629)	.0	(629)	.0	22,703	.0	.0	.0	121	09/17/2042	1.A FE
46641J-AX-4	JPMBB 2014-C18 ASB - CMBS		03/01/2022	Paydown		272,662	272,662	282,868	278,979	.0	(6,317)	.0	(6,317)	.0	272,662	.0	.0	.0	1,995	02/15/2047	1.A
46651N-AA-2	JOLAR 2019-1 A - ABS	C	03/15/2022	Paydown		25,430	25,430	25,191	25,193	.0	237	.0	237	.0	25,430	.0	.0	.0	182	04/15/2044	2.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		03/01/2022	Paydown		27,424	27,424	26,309	.0	.0	1,114	.0	1,114	.0	27,424	.0	.0	.0	57	02/26/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		03/25/2022	Paydown		32,012	32,012	31,190	.0	.0	822	.0	822	.0	32,012	.0	.0	.0	67	07/25/2052	1.A FE
470473-AH-2	JTWIN SR B2R - CDO		01/17/2022	Paydown		238,618	238,618	238,927	238,906	.0	(288)	.0	(288)	.0	238,618	.0	.0	.0	2,291	01/19/2027	1.A FE
47048H-AQ-0	JTWIN X A2R - CDO	C	02/14/2022	Paydown		1,000,000	1,000,000	998,281	998,385	.0	1,615	.0	1,615	.0	1,000,000	.0	.0	.0	5,948	07/17/2029	1.B FE
48669R-AA-9	KCAP F3C A - CDO		03/21/2022	Paydown		151,989	151,989	151,393	151,479	.0	.0	.0	.0	.0	151,989	.0	.0	.0	812	12/20/2029	1.A FE
53944Y-AC-7	LLOYDS BANKING GROUP PLC	C	01/11/2022	Maturity @ 100.00		3,000,000	3,000,000	3,077,361	3,002,048	.0	(2,048)	.0	(2,048)	.0	3,000,000	.0	.0	.0	45,000	01/11/2022	1.F FE
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	01/15/2022	Paydown		140,137	140,137	140,137	140,137	.0	.0	.0	.0	.0	140,137	.0	.0	.0	150	05/15/2036	1.A FE
543190-AA-0	LTRAN 111 A1 - RMBS		03/15/2022	Paydown		15,380	15,380	15,641	15,625	.0	(244)	.0	(244)	.0	15,380	.0	.0	.0	105	01/17/2045	1.F FE
55283A-AA-7	MCA 3 A - CDO		02/15/2022	Paydown		176,521	176,521	176,456	176,498	.0	24	.0	24	.0	176,521	.0	.0	.0	1,434	11/15/2035	1.F FE
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		03/01/2022	Paydown		12,997	12,997	12,867	.0	.0	130	.0	130	.0	12,997	.0	.0	.0	32	03/25/2052	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		03/01/2022	Paydown		153,171	153,171	153,506	153,504	.0	(333)	.0	(333)	.0	153,171	.0	.0	.0	552	07/01/2051	1.A FE	
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		02/27/2022	Paydown		8,439	8,439	8,124	.0	.0	314	.0	314	.0	8,439	.0	.0	.0	.0	12/25/2051	1.A FE	
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		03/01/2022	Paydown		(1,023)	(1,023)	(954)	.0	.0	(69)	.0	(69)	.0	(1,023)	.0	.0	.0	.0	12/25/2051	1.A	
58551V-AA-0	WIST 2020-2 A - CMO/RMBS		03/31/2022	Paydown		2,000,000	2,000,000	2,002,500	2,002,448	.0	(2,448)	.0	(2,448)	.0	2,000,000	.0	.0	.0	4,551	11/25/2053	1.A FE	
589929-PK-8	GNABS 1998-GN1 M1 - RMBS		03/01/2022	Paydown		6,583	6,583	6,543	6,545	.0	37	.0	37	.0	6,583	.0	.0	.0	73	02/25/2027	1.A FM	
59319W-AA-9	MF1 2020-FL3 A - CDO		03/15/2022	Paydown		869,641	869,641	877,188	872,115	.0	(2,474)	.0	(2,474)	.0	869,641	.0	.0	.0	2,126	07/16/2035	1.A FE	
61748H-AW-1	MSM 2004-SAR 4A - CMO/RMBS		03/01/2022	Paydown		5,687	5,687	5,996	6,008	.0	(321)	.0	(321)	.0	5,687	.0	.0	.0	29	07/25/2034	1.A FM	
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		03/01/2022	Paydown		48,789	48,789	49,236	49,085	.0	(296)	.0	(296)	.0	48,789	.0	.0	.0	511	04/26/2036	1.A FM	
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		03/01/2022	Paydown		55,180	55,180	53,783	.0	.0	1,397	.0	1,397	.0	55,180	.0	.0	.0	186	05/25/2051	1.A FE	
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		03/25/2022	Paydown		56,162	57,817	59,249	57,590	.0	(1,428)	.0	(1,428)	.0	56,162	.0	.0	.0	311	08/01/2051	1.A FE	
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		03/25/2022	Paydown		80,964	80,964	81,495	81,493	.0	(529)	.0	(529)	.0	80,964	.0	.0	.0	293	09/25/2051	1.A FE	
62947A-AB-9	NPRL 2019-2 A2 - ABS		03/19/2022	Paydown		304,700	304,700	311,539	311,407	.0	(6,707)	.0	(6,707)	.0	304,700	.0	.0	.0	824	11/19/2049	1.F FE	
62954J-AA-2	NPRL 2019-1 A1 - ABS		03/20/2022	Paydown		44,834	44,834	45,030	45,028	.0	(194)	.0	(194)	.0	44,834	.0	.0	.0	200	09/20/2049	1.F FE	
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		03/25/2022	Paydown		83,618	83,618	83,736	83,714	.0	(96)	.0	(96)	.0	83,618	.0	.0	.0	582	11/25/2025	2.C FE	
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		03/25/2022	Paydown		49,081	49,081	49,080	49,080	.0	.1	.0	.1	.0	49,081	.0	.0	.0	252	07/25/2026	2.C FE	
62955W-AA-2	NZES 21FNT2 A - ABS		03/25/2022	Paydown		142,355	142,355	142,354	142,354	.0	.1	.0	.1	.0	142,355	.0	.0	.0	760	05/25/2026	2.C FE	
63939E-AB-9	NAVSL 2015-A A2A - ABS		03/15/2022	Paydown		82,385	82,385	83,760	83,576	.0	(1,191)	.0	(1,191)	.0	82,385	.0	.0	.0	365	12/15/2028	1.A FE	
64352V-MN-8	NCHET 2005-A A4W - RMBS		02/25/2022	Paydown		25,706	25,706	25,617	25,624	.0	82	.0	82	.0	25,706	.0	.0	.0	132	08/25/2035	1.A FM	
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		03/25/2022	Paydown		189,270	189,270	189,268	189,268	.0	.2	.0	.2	.0	189,270	.0	.0	.0	935	03/25/2026	2.C FE	
64831J-AA-7	NRART 2011 AT1 - RMBS		03/25/2022	Dividend to Parent		2,956,535	3,000,000	3,000,840	3,000,533	.0	(129)	.0	(129)	.0	3,000,404	.0	(43,869)	(43,869)	8,623	12/16/2052	1.A FE	
67181D-AA-9	OAKIG 2020-1 A1 - CMB5/RMBS		03/20/2022	Paydown		4,360	4,360	4,393	4,391	.0	(31)	.0	(31)	.0	4,360	.0	.0	.0	.0	13	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMB5/RMBS		03/20/2022	Paydown		4,360	4,360	4,401	4,400	.0	(40)	.0	(40)	.0	4,360	.0	.0	.0	.0	16	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - RMBS		03/20/2022	Paydown		13,067	13,067	13,033	13,033	.0	34	.0	34	.0	13,067	.0	.0	.0	.0	32	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		03/20/2022	Paydown		9,800	9,800	9,804	9,804	.0	(4)	.0	(4)	.0	9,800	.0	.0	.0	.0	32	01/20/2051	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		03/01/2022	Paydown		179,668	179,669	182,055	182,042	.0	(2,373)	.0	(2,373)	.0	179,668	.0	.0	.0	842	10/25/2051	1.A FE	
68267B-AA-8	OMFIT 2018-1 A - ABS		03/14/2022	Paydown		308,641	308,641	311,679	309,504	.0	(863)	.0	(863)	.0	308,641	.0	.0	.0	.0	1,637	03/14/2029	1.A FE
68268H-AA-4	OMFIT 2016-3 A - ABS		03/18/2022	Paydown		176,506	176,506	178,478	177,642	.0	(1,136)	.0	(1,136)	.0	176,506	.0	.0	.0	.0	1,085	06/18/2031	1.A FE
69346T-AA-2	PFP 2019-5 A - CMB5		02/16/2022	Paydown		105,201	105,201	105,143	105,149	.0	52	.0	52	.0	105,201	.0	.0	.0	163	04/14/2036	1.A FE	
69346T-AA-2	PFP 2019-5 A - CMB5		03/16/2022	Paydown		177,357	177,357	177,269	177,269	.0	88	.0	88	.0	177,357	.0	.0	.0	.0	481	04/14/2036	1.A FE
69359Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS		03/01/2022	Paydown		122,415	122,415	122,778	122,776	.0	(362)	.0	(362)	.0	122,415	.0	.0	.0	.0	478	07/25/2051	1.A FE
693684-AA-0	PSMC 201 A1 - CMO/RMBS		03/01/2022	Paydown		65,216	65,216	65,773	65,758	.0	(542)	.0	(542)	.0	65,216	.0	.0	.0	.0	382	01/25/2050	1.A FE
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2022	Paydown		116,509	116,509	117,065	117,040	.0	(531)	.0	(531)	.0	116,509	.0	.0	.0	.0	681	10/25/2049	1.A FE
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2022	Paydown		103,101	103,101	106,053	105,768	.0	(2,667)	.0	(2,667)	.0	103,101	.0	.0	.0	.0	472	11/26/2049	1.A
69546R-AA-4	PAID 213 A - ABS		03/15/2022	Paydown		122,586	122,586	122,586	122,586	.0	.0	.0	.0	.0	122,586	.0	.0	.0	.0	171	05/15/2029	1.G FE
69546T-AA-0	PAID 2020-3 A - ABS		03/15/2022	Paydown		414,286	414,286	414,302	414,295	.0	(9)	.0	(9)	.0	414,286	.0	.0	.0	.0	1,421	05/17/2027	1.G FE
69547J-AA-1	PAID 211 A - ABS		03/15/2022	Paydown		1,121,976	1,121,976	1,121,973	1,121,975	.0	.1	.0	.1	.0	1,121,976	.0	.0	.0	.0	2,117	11/15/2027	1.G FE
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		03/25/2022	Paydown		625,781	625,781	619,289	625,807	.0	(26)	.0	(26)	.0	625,781	.0	.0	.0	.0	1,457	02/26/2035	1.A FM
72703P-AA-1	PLNT 2018-1 A21 - ABS		02/10/2022	Paydown		677,250	678,085	677,861	677,861	.0	(611)	.0	(611)	.0	677,250	.0	.0	.0	.0	5,212	09/08/2048	2.C FE
74333N-AA-0	PROG 19SFR2 A - RMBS		01/01/2022	Paydown		1,342	1,342	1,356	1,351	.0	(9)	.0	(9)	.0	1,342	.0	.0	.0	.0	4	05/19/2036	1.A FE
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		03/01/2022	Paydown		29,995	29,995	30,182	30,182	.0	(187)	.0	(187)	.0	29,995	.0	.0	.0	.0	142	12/27/2049	1.A FE
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		03/25/2022	Paydown		285,300	285,300	283,663	284,889	.0	410	.0	410	.0	285,300	.0	.0	.0	.0	1,150	10/26/2035	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		03/01/2022	Paydown		60,776	60,776	61,981	61,999	.0	(1,223)	.0	(1,223)	.0	60,776	.0	.0	.0	.0	283	09/27/2049	1.A FE
749384-AA-1	RCKT 215 A1 - CMO/RMBS		03/01/2022	Paydown		39,366	39,366	38,732	.0	.0	634	.0	634	.0	39,366	.0	.0	.0	.0	120	11/25/2051	1.A FE
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		03/01/2022	Paydown		19,142	19,142	18,756	.0	.0	38											

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recogn-ized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		03/25/2022			50,164	50,164	35,625	49,710	.0	454	.0	454	.0	50,164	.0	.0	.0	25	05/26/2037	1.D FM
81742L-AA-4	SEQ1 1 A - CDO	C	01/15/2022			224,019	224,019	224,019	224,019	.0	.0	.0	.0	.0	224,019	.0	.0	.0	901	04/15/2031	1.A FE
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		03/01/2022			74,609	74,609	76,495	76,348	.0	(1,739)	.0	(1,739)	.0	74,609	.0	.0	.0	354	06/25/2043	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		03/01/2022			44,924	44,924	45,237	45,243	.0	(320)	.0	(320)	.0	44,924	.0	.0	.0	224	11/25/2049	1.A FE
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		03/01/2022			27,921	27,921	28,213	28,212	.0	(291)	.0	(291)	.0	27,921	.0	.0	.0	116	11/25/2051	1.A FE
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		03/25/2022			16,281	16,281	15,869	.0	.0	412	.0	412	.0	16,281	.0	.0	.0	46	02/26/2052	1.A FE
81761T-AE-5	SERV 211 A21 - RMBS		01/01/2022			5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.0	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		01/25/2022			3,750	3,750	3,932	3,924	.0	(174)	.0	(174)	.0	3,750	.0	.0	.0	36	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1 A2 - RMBS		01/25/2022			6,250	6,250	6,250	6,250	.0	.0	.0	.0	.0	6,250	.0	.0	.0	37	04/25/2051	2.C FE
82652K-AA-2	SPFC 171 A - RMBS		01/20/2022			501,095	501,095	501,841	501,806	.0	(711)	.0	(711)	.0	501,095	.0	.0	.0	1,215	03/20/2034	1.F FE
83546D-AL-2	SONIC 2020-1 A21 - RMBS		03/20/2022			2,500	2,500	2,604	2,604	.0	(104)	.0	(104)	.0	2,500	.0	.0	.0	14	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		03/20/2022			6,250	6,250	6,500	6,494	.0	(244)	.0	(244)	.0	6,250	.0	.0	.0	29	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		03/20/2022			1,250	1,250	1,250	1,250	.0	.0	.0	.0	.0	1,250	.0	.0	.0	.0	08/21/2051	2.B FE
85022W-AP-9	SOFT 2020-A A - ABS		03/25/2022			228,935	228,935	230,156	230,117	.0	(1,183)	.0	(1,183)	.0	228,935	.0	.0	.0	752	09/26/2037	1.A FE
85208N-AD-2	SPRINTS 1A1 - RMBS		03/20/2022			187,500	187,500	203,604	197,135	.0	(9,635)	.0	(9,635)	.0	187,500	.0	.0	.0	2,246	09/20/2029	2.A FE
863579-XR-4	SARM 2005-18 BA1 - CMO/RMBS		03/01/2022			41,273	41,284	38,743	38,726	.0	2,547	.0	2,547	.0	41,273	.0	.0	.0	174	09/25/2035	1.D FM
86359B-JR-3	SASC 2004-6XS A3 - RMBS		03/01/2022			11,721	11,721	11,939	11,921	.0	(199)	.0	(199)	.0	11,721	.0	.0	.0	113	03/25/2034	1.A FM
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/25/2022			245,641	245,641	236,736	237,072	.0	8,569	.0	8,569	.0	245,641	.0	.0	.0	173	05/25/2047	1.E FE
872225-AD-9	TBW 2006-5 A3 - RMBS		03/01/2022			135,347	135,347	127,973	127,973	.0	7,819	.0	7,819	.0	135,347	.0	.0	.0	605	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		03/17/2022			32,767	32,768	32,761	32,761	.0	.7	.0	.7	.0	32,767	.0	.0	.0	113	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	03/30/2022			119,335	119,335	115,979	116,257	.0	3,078	.0	3,078	.0	119,335	.0	.0	.0	602	09/30/2039	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/01/2022			1,987	1,987	2,044	2,042	.0	.0	.0	.0	.0	2,042	.0	(55)	(55)	13	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/01/2022			1,987	1,987	2,044	2,042	.0	.0	.0	.0	.0	2,042	.0	(55)	(55)	8	07/01/2037	1.A FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	03/20/2022			26,000	26,000	25,610	25,612	.0	388	.0	388	.0	26,000	.0	.0	.0	84	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS		03/15/2022			37,705	37,705	37,704	37,705	.0	.1	.0	.1	.0	37,705	.0	.0	.0	262	06/15/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	03/15/2022			18,391	18,391	18,513	18,503	.0	(112)	.0	(112)	.0	18,391	.0	.0	.0	113	05/17/2032	1.G FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		03/01/2022			11,475	11,475	11,994	11,957	.0	(482)	.0	(482)	.0	11,475	.0	.0	.0	81	05/19/2037	1.A FE
89656G-AA-2	TRL 211 A - RMBS		03/19/2022			22,999	22,999	22,998	22,998	.0	.2	.0	.2	.0	22,999	.0	.0	.0	87	07/19/2051	1.F FE
89657A-AC-0	TRL 2020-1 A - RMBS		03/17/2022			31,623	31,623	31,709	31,707	.0	(83)	.0	(83)	.0	31,623	.0	.0	.0	104	10/17/2050	1.F FE
89657B-AB-0	TRL 2019-2 A1 - RMBS		03/17/2022			36,155	36,155	36,821	36,792	.0	(636)	.0	(636)	.0	36,155	.0	.0	.0	144	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		03/17/2022			27,219	27,219	27,208	27,208	.0	.11	.0	.11	.0	27,219	.0	.0	.0	98	06/20/2051	1.F FE
89820X-AA-6	TFINS 2020-2 A1 - CDO		01/15/2022			97,836	97,836	97,836	97,836	.0	.0	.0	.0	.0	97,836	.0	.0	.0	734	07/15/2041	1.C FE
89822P-AA-1	TFINS 201 A1 - CDO		01/15/2022			109,567	109,567	109,567	109,567	.0	.0	.0	.0	.0	109,567	.0	.0	.0	910	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		03/28/2022			49,446	49,446	49,378	45,620	.0	69	.0	69	.0	49,446	.0	.0	.0	178	02/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		03/01/2022			23,147	23,147	22,438	.0	.0	709	.0	709	.0	23,147	.0	.0	.0	48	09/25/2051	1.A
90355R-AC-6	UWMIT-211NV3-A3 - CMO/RMBS		03/01/2022			23,201	23,201	22,472	.0	.0	729	.0	729	.0	23,201	.0	.0	.0	.0	11/25/2051	1.A FE
903919-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		02/15/2022			24,925	24,925	25,806	25,685	.0	(760)	.0	(760)	.0	24,925	.0	.0	.0	536	02/15/2027	2.B FE
91823A-AG-6	VBTOV 181 C - ABS		02/28/2022			3,000,000	3,000,000	3,081,996	3,044,175	.0	(44,175)	.0	(44,175)	.0	3,000,000	.0	.0	.0	21,616	02/18/2048	1.F FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		03/01/2022			133,136	133,136	134,218	134,197	.0	(1,061)	.0	(1,061)	.0	133,136	.0	.0	.0	426	08/25/2051	1.A FE
92258X-AA-1	VCC 221 A - RMBS		03/25/2022			32,364	32,364	32,142	.0	.0	222	.0	222	.0	32,364	.0	.0	.0	174	02/25/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - CMBS		03/01/2022			47,833	47,833	49,665	49,589	.0	(1,756)	.0	(1,756)	.0	47,833	.0	.0	.0	221	02/25/2050	1.A FE
92259T-AA-9	VCC 211 A1 - RMBS		03/25/2022			188,813	188,813	188,797	188,794	.0	.19	.0	.19	.0	188,813	.0	.0	.0	431	05/25/2051	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		03/01/2022			27,338	27,338	26,744	.0	.0	594	.0	594	.0	27,338	.0	.0	.0	42	11/26/2066	1.A FE
92890P-AF-1	WFRBS 2013-C14 ASB - CMBS		03/01/2022			245,401	245,401	250,651	248,401	.0	(2,999)	.0	(2,999)	.0	245,401	.0	.0	.0	1,249	06/15/2046	1.A
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		03/01/2022			4,270	4,263	4,049	4,065	.0	205	.0	205	.0	4,270	.0	.0	.0	20	02/25/2037	1.D FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		03/01/2022			639,348	639,348	539,491	543,616	.0	95,732	.0	95,732	.0	639,348	.0	.0	.0	2,263	07/25/2037	1.D FM
93933B-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		03/25/2022			29,747	29,747	29,411	29,483	.0	264	.0	264	.0	29,747	.0	.0	.0	46	01/25/2045	1.D FM
94354K-AA-8	WAAV 2019-1 A - ABS		03/15/2022			19,940	19,940	19,849	19,850	.0	.90	.0	.90	.0	19,940	.0	.0	.0	155	09/15/2044	2.A FE
94945P-AA-3	WLKRG 2017-A A - RMBS		03/15/2022			149,507	149,507	151,843	151,771	.0	(2,265)	.0	(2,265)	.0	149,507	.0	.0	.0	659	06/15/2033	1.F FE
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		03/01/2022			72,316	72,316	73,535	73,573	.0	(1,257)	.0	(1,257)	.0	72,316	.0	.0	.0	341	12/27/2049	1.A FE
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		03/25/2022			32,244	32,244	31,629	.0	.0	615	.0	615	.0	32,244	.0	.0	.0	97	08/25/2051	1.A FE
95058X-AG-3	WEN 2019-1 A21 - RMBS		03/15/2022			10,000	10,000	10,595	10,414	.0	(414)	.0	(414)	.0	10,000	.0	.0	.0	95	06/15/2049	2.B FE
96033W-AA-6	WESTR 181 A - RMBS		01/20/2022			201,141	201,141	202,965	202,920	.0	(1,779)	.0	(1,779)	.0	201,141	.0	.0	.0	823	12/20/2031	1.A FE
96033W-AB-4	WESTR 181 B - RMBS		01/20/2022			402,281	402,281	406,819	406,148	.0	(3,866)	.0	(3,866)	.0	402,281	.0	.0	.0	1,743	12/20/2031	1.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	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 Recogn- ized	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	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
96034J-AB-2	WESTR 221 B - RMBS		03/20/2022	Paydown		19,375	19,375	19,352	.0	.0	23	.0	23	.0	19,375	.0	.0	.0	.32	08/20/2036	1.F FE
96034L-AA-9	WESTR 201 A - RMBS		03/01/2022	Paydown		107,148	107,148	109,217	109,021	.0	(1,873)	.0	(1,873)	.0	107,148	.0	.0	.0	.472	03/20/2034	1.A FE
97064F-AA-3	WESTF 2020-A - ABS		03/15/2022	Paydown		40,426	40,426	40,113	40,116	.0	310	.0	310	.0	40,426	.0	.0	.0	.167	03/15/2045	1.F FE
97064G-AA-1	WESTF 2021-A - ABS		03/15/2022	Paydown		46,911	46,911	46,908	46,908	.0	.2	.0	.2	.0	46,911	.0	.0	.0	.242	05/15/2046	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						80,124,580	80,191,483	80,443,293	79,591,822	848	86,747	.0	87,595	.0	80,248,671	.0	(124,091)	(124,091)	455,611	XXX	XXX
35180Y-AB-9	FRG TL B 1L USD		02/01/2022	Adjustment		.0	.0	.0	.249	.0	.0	.0	.0	.0	.249	.0	(249)	(249)	.0	02/24/2026	3.C FE
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		03/31/2022	Direct		6,595	6,595	6,525	6,586	.5	.3	.0	.8	.0	6,595	.0	.0	.0	.48	01/22/2027	4.C Z
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		03/31/2022	DIRECT		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.905	01/22/2027	4.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,595	6,595	6,525	6,835	5	3	.0	.8	.0	6,844	.0	(249)	(249)	954	XXX	XXX
2509999997. Total - Bonds - Part 4						103,344,426	103,414,170	104,964,791	103,299,927	853	(80,852)	.0	(79,999)	.0	103,789,182	.0	(444,756)	(444,756)	630,917	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						103,344,426	103,414,170	104,964,791	103,299,927	853	(80,852)	.0	(79,999)	.0	103,789,182	.0	(444,756)	(444,756)	630,917	XXX	XXX
902973-B3-3	US BANCORP		01/18/2022	Call @ 25.00	200,000,000	5,000,000	.00	5,314,000	4,996,000	318,000	.0	.0	318,000	.0	5,314,000	.0	(314,000)	(314,000)	81,250		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,000,000	XXX	5,314,000	4,996,000	318,000	.0	.0	318,000	.0	5,314,000	.0	(314,000)	(314,000)	81,250	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						5,000,000	XXX	5,314,000	4,996,000	318,000	.0	.0	318,000	.0	5,314,000	.0	(314,000)	(314,000)	81,250	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						5,000,000	XXX	5,314,000	4,996,000	318,000	.0	.0	318,000	.0	5,314,000	.0	(314,000)	(314,000)	81,250	XXX	XXX
5989999997. Total - Common Stocks - Part 4						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						.0	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						5,000,000	XXX	5,314,000	4,996,000	318,000	.0	.0	318,000	.0	5,314,000	.0	(314,000)	(314,000)	81,250	XXX	XXX
6009999999 - Totals						108,344,426	XXX	110,278,791	108,295,927	318,853	(80,852)	.0	238,001	.0	109,103,182	.0	(758,756)	(758,756)	712,167	XXX	XXX

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

E13

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]