



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code 0084 0084 NAIC Company Code 10646 Employer's ID Number 36-4079497

Organized under the Laws of OH, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 04/16/1996 Commenced Business 05/02/1996

Statutory Home Office 301 E. Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 E. Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code) 513-369-5000
(Area Code) (Telephone Number)

Mail Address 301 E. Fourth Street, Cincinnati, OH, US 45202
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 E. Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code) 513-369-5000
(Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Robert James Schwartz, 513-369-5000
(Name) (Area Code) (Telephone Number)
statutoryfilings@gaiq.com, 513-369-5830
(E-mail Address) (FAX Number)

OFFICERS

President	<u>David Lawrence Thompson Jr. #</u>	Vice President & Controller	<u>Robert James Schwartz</u>
Secretary	<u>Matthew David Felvus</u>	Vice President & Actuary	<u>Lisa Ann Hays</u>

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS: Hamilton
County of

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


David Lawrence Thompson, Jr.

President

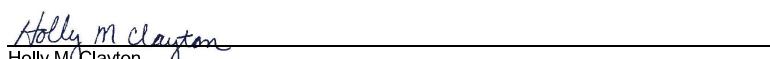

Matthew David Felvus

Secretary


Robert James Schwartz

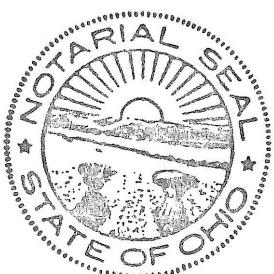
Vice President & Controller

Subscribed and sworn to before me this
9th day of August, 2022


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

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

Yes [] No []



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	1,467,310,860	0	1,467,310,860	1,544,121,357
2. Stocks:				
2.1 Preferred stocks	72,050,981	0	72,050,981	82,276,036
2.2 Common stocks	263,912,415	0	263,912,415	246,720,350
3. Mortgage loans on real estate:				
3.1 First liens	84,302,688	0	84,302,688	62,163,960
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 62,092), cash equivalents (\$ 63,877,324) and short-term investments (\$ 20,220,060)	84,159,476	0	84,159,476	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	135,249	0	135,249	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)	1,971,871,669	0	1,971,871,669	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	9,438,004	0	9,438,004	10,301,267
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	22,673,303	7,020,868	15,652,434	3,567,853
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 9,883,121 earned but unbilled premiums)	16,391,593	1,047,495	15,344,098	23,653,070
15.3 Accrued retrospective premiums (\$ 4,237,726) and contracts subject to redetermination (\$ 0)	4,542,629	304,903	4,237,726	5,387,636
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,264,375	0	3,264,375	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	3,198,470	0	3,198,470	0
18.2 Net deferred tax asset	69,412,384	13,729,139	55,683,245	56,432,665
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	198,919	198,919	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	1,313,192	1,313,192	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	11,526,112	0	11,526,112	8,172,580
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	4,439,555	1,114,848	3,324,707	5,460,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,118,270,205	24,729,365	2,093,540,841	2,178,326,184
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,118,270,205	24,729,365	2,093,540,841	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	3,287,376	0	3,287,376	5,460,392
2502. Prepaid expenses	1,114,848	1,114,848	0	0
2503. Other assets	37,331	0	37,331	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)	4,439,555	1,114,848	3,324,707	5,460,392

STATEMENT AS OF JUNE 30, 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 \$ 206,821,000)	1,225,879,469	1,269,611,920
2. Reinsurance payable on paid losses and loss adjustment expenses	1,323,510	0
3. Loss adjustment expenses	220,250,350	221,294,689
4. Commissions payable, contingent commissions and other similar charges	11,441,165	11,823,642
5. Other expenses (excluding taxes, licenses and fees)	8,259,490	7,038,809
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	16,409,657	15,469,397
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	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)	15,339,986	14,798,319
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	23,132,242	21,228,658
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,126,121	457,118
13. Funds held by company under reinsurance treaties	7,378,026	8,175,227
14. Amounts withheld or retained by company for account of others	16,492,460	17,851,375
15. Remittances and items not allocated	8,073	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	2,224,453	6,405,580
20. Derivatives	0	0
21. Payable for securities	4,508,750	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	29,696,910	49,963,400
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,585,114,264	1,648,724,291
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,585,114,264	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	299,206,114	399,114,551
35. Unassigned funds (surplus)	206,220,462	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)	508,426,576	529,601,893
38. Totals (Page 2, Line 28, Col. 3)	2,093,540,841	2,178,326,184
DETAILS OF WRITE-INS		
2501. Deferred gain on securities	29,473,132	49,815,045
2502. Other liabilities	223,778	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)	29,696,910	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 JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 0)	0	0	0
1.2 Assumed (written \$ 367,193,392)	365,703,947	345,579,598	703,714,941
1.3 Ceded (written \$ 7,887,875)	7,887,875	7,674,747	15,003,247
1.4 Net (written \$ 359,305,517)	357,816,073	337,904,851	688,711,694
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 253,812,000):			
2.1 Direct	0	0	0
2.2 Assumed	131,789,189	164,322,917	281,969,643
2.3 Ceded	1,858,968	2,785,287	4,414,782
2.4 Net	129,930,221	161,537,630	277,554,861
3. Loss adjustment expenses incurred	55,154,167	51,788,673	106,475,596
4. Other underwriting expenses incurred	95,092,646	86,091,573	176,479,036
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	280,177,034	299,417,876	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)	77,639,038	38,486,975	128,202,200
INVESTMENT INCOME			
9. Net investment income earned	18,005,765	11,595,705	25,967,616
10. Net realized capital gains (losses) less capital gains tax of \$ (721,796)	(4,062,752)	1,763,518	2,224,173
11. Net investment gain (loss) (Lines 9 + 10)	13,943,012	13,359,223	28,191,789
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 438,000 amount charged off \$ 992,076)	(554,076)	(503,298)	(758,835)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(248)	4,704	130,503
15. Total other income (Lines 12 through 14)	(554,324)	(498,594)	(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)	91,027,727	51,347,604	155,765,658
17. Dividends to policyholders	9,999,092	8,775,700	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)	81,028,635	42,571,904	138,979,758
19. Federal and foreign income taxes incurred	19,199,127	69,949,008	84,764,191
20. Net income (Line 18 minus Line 19)(to Line 22)	61,829,508	(27,377,104)	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)	61,829,508	(27,377,103)	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 \$ 2,047,339	11,978,408	23,810,147	38,405,817
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,464,747	64,439,893	59,870,052
27. Change in nonadmitted assets	3,460,457	(27,643,545)	(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	(99,908,437)	545,526,002	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)	(21,175,317)	576,680,395	518,272,565
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	508,426,576	588,009,723	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	18,605	157,983
1402. Interest expense on funds held	0	(13,901)	(27,479)
1403. Miscellaneous expense	(248)	0	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)	(248)	4,704	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 JUNE 30, 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	359,555,005	312,478,479	659,831,344
2. Net investment income	26,928,353	10,004,932	33,942,155
3. Miscellaneous income	(554,324)	(498,593)	(628,332)
4. Total (Lines 1 to 3)	385,929,034	321,984,817	693,145,167
5. Benefit and loss related payments	172,062,684	(1,161,205,418)	(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	149,024,926	(116,122,266)	27,543,518
8. Dividends paid to policyholders	8,095,509	(12,506,093)	(4,442,759)
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	24,591,774	40,886,957	82,339,957
10. Total (Lines 5 through 9)	353,774,892	(1,248,946,820)	(883,075,489)
11. Net cash from operations (Line 4 minus Line 10)	32,154,141	1,570,931,638	1,576,220,657
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	262,233,565	124,497,942	270,080,940
12.2 Stocks	5,000,000	61,688,028	414,955,157
12.3 Mortgage loans	22,861,272	290,259	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)	290,094,838	186,476,229	685,658,321
13. Cost of investments acquired (long-term only):			
13.1 Bonds	193,671,028	1,471,609,602	1,822,636,064
13.2 Stocks	18,091,563	658,035,854	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)	256,762,591	2,182,446,539	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)	33,332,247	(1,995,970,311)	(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	(100,000,000)	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)	(7,044,852)	17,820,148	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)	(107,044,852)	563,253,923	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)	(41,558,464)	138,215,250	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)	84,159,476	139,622,144	125,717,940

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

20.0001. Deferred gain on securities	20,341,913	55,546,733	49,815,045
20.0002. Payable for securities	4,508,750	8,000,000	0
20.0003. Receivable for securities	674,977	3,162	810,227
20.0004. Stock based compensation	91,563	92,227	180,776
20.0005. Securities acquired in paid in kind interest	35	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

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	\$ 61,829,508	\$ 54,215,567
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 61,829,508	\$ 54,215,567
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 508,426,576	\$ 529,601,893
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 508,426,576	\$ 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.

The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during the current year.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
00256D-AA-0	\$ 535,718	\$ 343,011	\$ 192,706	\$ 343,011	\$ 343,011	03/31/2022
38375U-CG-3	\$ 138,874	\$ 110,812	\$ 28,062	\$ 110,812	\$ 110,812	03/31/2022
38382H-NC-0	\$ 2,666,104	\$ 2,586,243	\$ 79,860	\$ 2,586,243	\$ 2,586,243	03/31/2022
38375U-NQ-9	\$ 562,236	\$ 465,374	\$ 96,862	\$ 465,374	\$ 465,374	06/30/2022
Total	XXX	XXX	\$ 397,491	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (38,756,818)
2. 12 Months or Longer	\$ (11,827,846)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 632,691,522
2. 12 Months or Longer	\$ 120,727,466

(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 June 30, 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.

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

	General Account	Protected Cell
1. Number of CUSIPs	1	0
2. Aggregate Amount of Investment Income	\$ 4,334	\$ -

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. ("GAHI").

On June 6, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, GAHI.

On June 7, 2022, the Company made a \$15 million capital contribution to Republic Indemnity Company of America.

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, GAHI.

On June 6, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, GAHI.

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities at fair value into the three-level fair value hierarchy as reflected in the table below:

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	\$ -	\$ 922,293	\$ -	\$ -	\$ 922,293
All other bonds	\$ -	\$ 17,944,126	\$ -	\$ -	\$ 17,944,126
Preferred stocks	\$ 61,178,148	\$ 10,872,833	\$ -	\$ -	\$ 72,050,981
Common stocks	\$ 17,606,542	\$ -	\$ -	\$ -	\$ 17,606,542
Total assets at fair value/NAV	\$ 78,784,690	\$ 29,739,252	\$ -	\$ -	\$ 108,523,942

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.

NOTES TO FINANCIAL STATEMENTS

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	\$ 93,777,966	\$ 98,785,356	\$ 93,777,966	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 353,712,591	\$ 373,810,421	\$ -	\$ 352,755,527	\$ 957,064	\$ -	\$ -
Residential MBS	\$ 173,545,984	\$ 184,503,276	\$ -	\$ 173,545,984	\$ -	\$ -	\$ -
Commercial MBS	\$ 12,363,372	\$ 12,852,580	\$ -	\$ 12,363,372	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ 145,534,937	\$ 149,748,607	\$ -	\$ 145,534,937	\$ -	\$ -	\$ -
Asset backed securities	\$ 235,440,521	\$ 252,563,198	\$ -	\$ 232,466,334	\$ 2,974,187	\$ -	\$ -
All other bonds	\$ 374,028,911	\$ 395,047,422	\$ -	\$ 355,011,988	\$ 19,016,923	\$ -	\$ -
Preferred stocks	\$ 72,050,981	\$ 72,050,981	\$ 61,178,148	\$ 10,872,833	\$ -	\$ -	\$ -
Common stocks	\$ 17,606,542	\$ 17,606,542	\$ 17,606,542	\$ -	\$ -	\$ -	\$ -
Mortgage loans	\$ 80,837,358	\$ 84,302,688	\$ -	\$ -	\$ 80,837,358	\$ -	\$ -
Cash and short term investments	\$ 84,159,476	\$ 84,159,476	\$ 84,159,476	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

No significant changes

NOTE 22 Events Subsequent

There have been no events subsequent to June 30, 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 \$69 million during 2022 as a result of reexamination 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 JUNE 30, 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 [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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 [X] No []

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?
 Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:
 Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

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

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

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

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

STATEMENT AS OF JUNE 30, 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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

INVESTMENT

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

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

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

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 226,937,800	\$ 246,305,874
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	\$ 246,305,874
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

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

STATEMENT AS OF JUNE 30, 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 [] No []

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
Not applicable

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

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

STATEMENT AS OF JUNE 30, 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? Yes [] No [X] N/A []
 If yes, attach an explanation.
 Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.
 Not applicable

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:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			10 IBNR	11 TOTAL
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE		
.....	0.0	.000	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 percent 0.000 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [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 JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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
2. Alaska	AK	N	0	0	0	0	0
3. Arizona	AZ	L	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0
5. California	CA	L	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0
9. District of Columbia	DC	N	0	0	0	0	0
10. Florida	FL	L	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0
14. Illinois	IL	L	0	0	0	0	0
15. Indiana	IN	L	0	0	0	0	0
16. Iowa	IA	N	0	0	0	0	0
17. Kansas	KS	N	0	0	0	0	0
18. Kentucky	KY	L	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0
21. Maryland	MD	L	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0
26. Missouri	MO	L	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0
33. New York	NY	L	0	0	0	0	0
34. North Carolina	NC	L	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0
36. Ohio	OH	L	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0
41. South Carolina	SC	N	0	0	0	0	0
42. South Dakota	SD	N	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0
48. Washington	WA	L	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	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 R - Registered - Non-domiciled RRGs..... 0
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other
 than their state of domicile - see DSLI)..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus
 lines in the state of domicile..... 0 N - None of the above - Not allowed to write
 business in the state 45

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.			
AFG Real Estate Holding Company, LLC	OH	31-1544320	
Bay Bridge Holding Company, LLC ^	OH	86-3438529	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	84-4395026	
Bay Bridge Marina Management, LLC (85%)	MD	27-4078277	
GALIC - Bay Bridge Marina, LLC	MD	27-0513333	
Charleston Harbor Holding Company, LLC ^	SC	20-4604276	
Charleston Harbor Fishing, LLC	SC	84-3355051	
Mountain View Grand Holding Company, LLC ^	NH	81-3737639	
Sailfish Holding Company, LLC	FL	84-4574243	
Skipjack Holding Company, LLC	MD	86-3225970	
Skipjack Marina Corp.	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	84-4574243	
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	46-3246684	
GAI Insurance Company, Ltd. *	BMU	23-6000766	
Hangar Acquisition Corp.	OH	98-1073776	
Premier Lease & Loan Services Insurance Agency, Inc.	OH	31-1446308	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1242743	
Dixie Terminal Corporation	WA	91-1508644	
Great American Financial Resources, Inc.	OH	31-0823725	
Ceres Group, Inc.	DE	06-1356481	
Continental General Corporation	DE	47-0717079	
QQAgency of Texas, Inc.	NE	34-1017531	
Brothers Management, LLC	TX	34-1947042	
GALIC Brothers, Inc.	FL	20-1246122	
Helium Holdings Limited	OH	31-1391777	
GAI Australia Pty Ltd	BMU	46-3246684	
One East Fourth, Inc.	AUS	46-3246684	
TEJ Holdings, Inc.	OH	31-0686194	
Three East Fourth, Inc.	OH	31-1119320	
Verikai Inc.	OH	31-0728327	
	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	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
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 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 JUNE 30, 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-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF JUNE 30, 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 Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0084	American Financial Group, Inc.	10646	36-4079497	0	0	Great American Contemporary Insurance Company	Great American Holding, Inc.	OH	RE	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	10701	59-1835212	0	0	Bridgefield Employers Insurance Company	Bridgefield Employers Insurance Company	FL	DS	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	10335	59-3269531	0	0	Bridgefield Casualty Insurance Company	Bridgefield Employers Insurance Company	FL	DS	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	22179	95-2801326	0	0	Republic Indemnity Company of America	Republic Indemnity Company of America	CA	DS	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	43753	31-1054123	0	0	Republic Indemnity Company of California	Republic Indemnity Company of America	CA	DS	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000		0	0	Great American Holding (Europe) Limited	Great American Holding, Inc.	GBR	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000		0	0	Great American Europe Limited	Great American Holding (Europe) Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	AA-1784136	0	0	Great American International Insurance (EU) Limited	Great American International Insurance (EU) Limited	IRL	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	AA-1120817	0	0	Great American International Insurance (UK) Limited	Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	23418	73-0556513	0	0	Mid-Continent Casualty Company	Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	15380	73-1406844	0	0	Mid-Continent Assurance Company	Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	13794	38-3803661	0	0	Mid-Continent Excess and Surplus Insurance Company	Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	30-0571535	0	0	Mid-Continent Specialty Insurance Services, Inc.	Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	23426	73-0773259	0	0	Oklahoma Surety Company	Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	34-1607394	0	0	National Interstate Corporation	National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	34-1899058	0	0	American Highways Insurance Agency, Inc.	American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	31-1548235	0	0	Explorer RV Insurance Agency, Inc.	Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	98-0191335	0	0	Hudson Indemnity, Ltd.	Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	34-1607396	0	0	National Interstate Insurance Agency, Inc.	National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	36-4670968	0	0	Commercial For Hire Transportation Purchasing Group	Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Corporation	Management	0.00	American Financial Group, Inc.	NO	2
..0084	American Financial Group, Inc.	32620	34-1607395	0	0	National Interstate Insurance Company	National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	11051	99-0345306	0	0	National Interstate Insurance Company of Hawaii, Inc.	National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	43-1254631	0	0	TransProtection Service Company	TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	41106	95-3623282	0	0	Triumphe Casualty Company	Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	21172	86-0114294	0	0	Vanliner Insurance Company	Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	20-5546054	0	0	Safety Claims & Litigation Services, LLC	Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	46-4570914	0	0	Safety, Claims and Litigation Services, LLC	Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	87-1038842	0	0	Radion Insurance Holdings, LLC	Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.00	American Financial Group, Inc.	NO	0
..0000		00000	87-1053786	0	0	Radion Health, Inc.	Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000		0	0	Radion Re, Inc.	Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	59-1683711	0	0	Summit Consulting, LLC	Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	59-3385208	0	0	Heritage Summit Healthcare, LLC	Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	16691	31-0501234	0	0	Great American Insurance Company	Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	37990	31-0973761	0	0	American Empire Insurance Company	American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0084	American Financial Group, Inc.	35351	31-0912199	0	0	American Empire Surplus Lines Insurance Company	American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	31-1463075	0	0	American Signature Underwriters, Inc.	American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	59-2840291	0	0	Brothers Property Corporation	Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	59-2840294	0	0	Brothers Property Management Corporation	Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	31-1277904	0	0	Crop Managers Insurance Agency, Inc.	Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	83-1767590	0	0	CropSurance Agency, LLC	CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	31-0589001	0	0	Dempsey & Siders Agency, Inc.	Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	84-2358400	0	0	Human and Social Services Risk Purchasing Group, LLC	Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
..0000		00000	31-1341668	0	0	Eden Park Insurance Brokers, Inc.	Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF JUNE 30, 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 Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0000		00000		0	0	El Aguila, Compañía de Seguros, S.A. de C.V.		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	81-0814136	0	0	Foreign Credit Insurance Association ..		NY..OTH..		Great American Insurance Company ..	Management..	0.000	American Financial Group, Inc. ..	NO..	2..
..0000		00000	31-1753938	0	0	GAI Mexico Holdings, LLC ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1765544	0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	61-1329718	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0084	American Financial Group, Inc.	26832	95-1542353	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.	26344	15-6020948	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.	39896	61-0983091	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.	37532	31-0954439	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.	41858	31-1036473	0	0	Great American E & S 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 Fidelity Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000						Great American Insurance Agency, Inc. ..		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	Great American Insurance Company of New York ..		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 JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	302,977	580,600	883,577	57,205	1,778	58,984	269,320	2,265	487,819	759,404	23,549	(88,738)	(65,189)
2. 2020	86,125	164,426	250,551	38,496	48	38,544	66,926	2,311	131,593	200,830	19,297	(30,475)	(11,177)
3. Subtotals 2020 + Prior	389,102	745,026	1,134,128	95,701	1,826	97,528	336,247	4,576	619,412	960,234	42,846	(119,212)	(76,366)
4. 2021	134,341	222,438	356,779	82,234	3,109	85,343	92,821	12,265	173,988	279,074	40,714	(33,076)	7,639
5. Subtotals 2021 + Prior	523,442	967,464	1,490,907	177,935	4,936	182,871	429,068	16,840	793,401	1,239,309	83,561	(152,288)	(68,727)
6. 2022	XXX	XXX	XXX	XXX	46,991	46,991	XXX	70,675	136,146	206,821	XXX	XXX	XXX
7. Totals	523,442	967,464	1,490,907	177,935	51,926	229,861	429,068	87,516	929,546	1,446,130	83,561	(152,288)	(68,727)
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. 16.0	2. (15.7)	3. (4.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (13.0)

STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

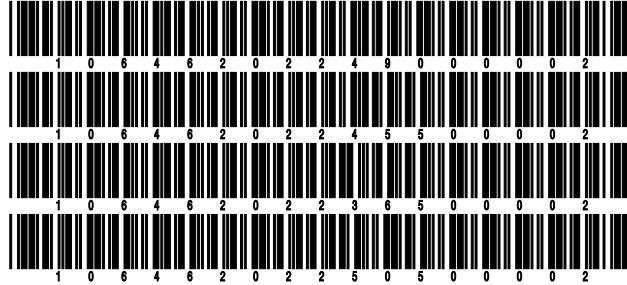
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state 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.	YES

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]



STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	.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 .....	.22,861,272	.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) .....	.84,302,688	.62,163,960
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12) .....	.84,302,688	.62,163,960
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	.84,302,688	.62,163,960

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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 Year to Date	2 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	216,271,376	2,491,241,779
3. Accrual of discount .....	.536,861	1,746,191
4. Unrealized valuation increase (decrease)	-(6,316,166)	78,093,490
5. Total gain (loss) on disposals	-(3,994,058)	2,733,298
6. Deduct consideration for bonds and stocks disposed of	266,562,922	691,188,074
7. Deduct amortization of premium	8,992,421	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 .....	.790,491	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	.4,334	194,549
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	1,803,274,256	1,873,117,743
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,803,274,256	1,873,117,743

STATEMENT AS OF JUNE 30, 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)	1,350,473,520	55,340,409	125,992,679	(6,977,261)	1,350,473,520	1,272,843,989	0	1,405,437,907
2. NAIC 2 (a)	193,172,631	36,815,675	37,423,756	2,472,327	193,172,631	195,036,876	0	202,661,433
3. NAIC 3 (a)	11,167,570	4,921,025	46,262	(13,473)	11,167,570	16,028,860	0	11,236,046
4. NAIC 4 (a)	3,119,966	465,625	31,174	(457,110)	3,119,966	3,097,307	0	3,118,381
5. NAIC 5 (a)	576,716	0	15,017	(37,812)	576,716	523,887	0	626,438
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,558,510,402	97,542,734	163,508,888	(5,013,328)	1,558,510,402	1,487,530,920	0	1,623,080,206
PREFERRED STOCK								
8. NAIC 1	6,149,830	0	0	299,096	6,149,830	6,448,926	0	6,544,154
9. NAIC 2	64,586,767	0	0	(3,906,485)	64,586,767	60,680,282	0	70,161,395
10. NAIC 3	5,464,719	0	0	(542,946)	5,464,719	4,921,773	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	76,201,315	0	0	(4,150,335)	76,201,315	72,050,981	0	82,276,036
15. Total Bonds and Preferred Stock	1,634,711,718	97,542,734	163,508,888	(9,163,663)	1,634,711,718	1,559,581,900	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 \$17,226,278 ; NAIC 2 \$2,993,782 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	20,220,060	XXX	20,216,278	323,868	57,969

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 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	2,990,000	118,443,062
3. Accrual of discount	3,782	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(14,898)
6. Deduct consideration received on disposals	61,530,412	37,953,795
7. Deduct amortization of premium	202,159	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)	20,220,060	78,958,849
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,220,060	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 Year To Date	2 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	341,613,266	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	324,455,684	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)	63,877,324	46,719,742
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	63,877,324	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

STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
			NON E					

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
27983772	Naples	FL		03/25/2022	06/24/2022		0	0	0	0	0	0	0	22,500,000	22,500,000	0	0
0199999. Mortgages closed by repayment							0	0	0	0	0	0	0	22,500,000	22,500,000	0	0
165421Z4	Cape Cod	MA		01/01/2021			0	0	0	0	0	0	0	176,611	176,611	0	0
0299999. Mortgages with partial repayments							0	0	0	0	0	0	0	176,611	176,611	0	0
0599999 - Totals							0	0	0	0	0	0	0	22,676,611	22,676,611	0	0

E02

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 JUNE 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
38375B-2S-0	GNR 2013-0130 JA - CM0/RMBS		.06/01/2022	Direct					
38375B-Y6-3	GNR 2013-0110 HA - CM0/RMBS		.05/01/2022	Direct					
0109999999. Subtotal - Bonds - U.S. Governments						14	14		
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		.06/07/2022	JP Morgan	999,980	1,000,000			.0 2.B FE
023135-CF-1	AMAZON.COM INC		.04/11/2022	JP Morgan	4,989,700	5,000,000			.0 1.D FE
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.		.06/06/2022	BMO Capital Markets	1,000,000	1,000,000			.0 2.B FE
03076C-AL-0	AMERIPRISE FINANCIAL INC		.05/10/2022	Bank of America Merrill Lynch	3,499,160	3,500,000			.0 1.G FE
073096-AA-7	BAYPORT POLYMERS LLC		.04/11/2022	CITIGROUP	5,000,000	5,000,000			.0 2.A FE
092533-AA-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		.04/21/2022	AFG Private Placement	4,000,000	4,000,000			.0 2.C PL
138616-AK-3	CANTOR FITZGERALD LP		.04/07/2022	GOLDMAN	1,993,620	2,000,000			.0 2.C FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		.05/05/2022	MORGAN STANLEY CO	2,000,000	2,000,000			.0 2.A FE
17030E-AA-5	CHNGE 223 A1 - RMBS		.06/24/2022	CANTOR FITZGERALD + CO	1,956,942	2,000,000			.0 1.F FE
222070-AE-4	COTY INC		.06/15/2022	Bank of America Merrill Lynch	465,625	500,000			.0 4,306 4.A FE
24422E-WE-5	JOHN DEERE CAPITAL CORP		.04/12/2022	Bank of America Merrill Lynch	4,993,200	5,000,000			.0 1.F FE
244608-AQ-8	DPATH 181R A2R - CDO		.06/06/2022	GREENSLEDGE CAPITAL MARKETS LLC	2,500,000	2,500,000			.0 1.A FE
25461L-AA-0	DIRECTV FINANCING LLC		.06/13/2022	CREDIT SUISSE SECURITIES (USA)	890,000	1,000,000			.0 19,583 3.B FE
319383-AA-5	FIRST BUSY CORP		.05/25/2022	PIPR	2,000,000	2,000,000			.0 2.B FE
33767P-AA-6	FKH 22SF2 A - RMBS		.06/15/2022	MORGAN STANLEY CO	1,929,187	2,000,000			.0 1.A FE
33851R-AA-9	FSMT 21101N A1 - CM0/RMBS		.04/08/2022	J P MORGAN SECURITIES	1,751,079	1,878,462			.0 1,722 1.A FE
34417R-AB-2	FOCUS 221 A2 - RMBS		.06/28/2022	BARCLAYS CAPITAL INC FIXED INC	1,000,000	1,000,000			.0 2.B FE
46590X-AG-1	JBS USA LUX SA		.06/06/2022	MIZUHO SECURITIES USA INC	991,990	1,000,000			.0 2.C FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		.04/06/2022	Bank of America Merrill Lynch	969,570	1,000,000			.0 2,492 2.B FE
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		.05/10/2022	JP Morgan	3,487,645	3,500,000			.0 1.F FE
49326E-EN-9	KEYCORP		.05/16/2022	KEYBANK CAPITAL MARKETS INC	2,000,000	2,000,000			.0 2.A FE
501797-AQ-7	BATH & BODY WORKS INC		.05/18/2022	RBC CAPITAL MARKETS	542,275	.545,000			.0 12,667 3.B FE
55272X-AA-0	MFA FINANCIAL INC		.04/06/2022	Stifel, Nicolaus & Co., Inc.	991,250	1,000,000			.0 19,618 2.C FE
55284T-AA-5	MFRA 221N1 A1 - CM0/RMBS		.04/05/2022	WELLS FARGO SECURITIES LLC	3,466,209	3,500,000			.0 14,054 1.A FE
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		.06/07/2022	BARCLAYS CAPITAL INC FIXED INC	2,445,648	2,500,000			.0 10,556 1.A FE
585490-AC-9	MELLO 22IN1 A2 - CM0/RMBS		.04/01/2022	Amherst Securities Group LLC	(4,413)	(4,458)			.0 (5) 1.A FE
59408T-AA-8	MICHAEL KORS (USA) INC		.06/13/2022	GOLDMAN	950,000	1,000,000			.0 5,194 2.C FE
62937T-CF-5	NRG ENERGY INC		.06/21/2022	JP Morgan	852,740	1,000,000			.0 1,429 2.C FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		.06/02/2022	CANTOR FITZGERALD + CO	1,871,496	1,986,331			.0 2,906 1.F FE
665859-AW-4	NORTHERN TRUST CORP		.05/05/2022	WELLS FARGO SECURITIES LLC	4,742,305	4,750,000			.0 1.E FE
67115N-AA-8	OBX 22IN1 A1 - CM0/RMBS		.04/08/2022	J P MORGAN SECURITIES	911,272	988,482			.0 906 1.A FE
67448E-AA-6	OBX 22IN4 A1 - CM0/RMBS		.06/07/2022	Bank of America Merrill Lynch	1,865,781	2,000,000			.0 7,389 1.A FE
70450Y-AK-9	PAYPAL HOLDINGS INC		.05/16/2022	MORGAN STANLEY CO	2,996,190	3,000,000			.0 1.G FE
74331U-AA-6	PRO6 22SF3 A - RMBS		.04/06/2022	ROYAL BANK OF CANADA	957,594	1,000,000			.0 1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CM0/RMBS		.04/01/2022	RW Baird	1,985,000	2,000,000			.0 889 1.A FE
75574U-AC-5	READY CAPITAL CORP		.04/08/2022	PIPR	3,000,000	3,000,000			.0 2.A PL
82967N-BA-5	SIRIUS XM RADIO INC		.06/22/2022	Various	1,861,250	2,000,000			.0 38,611 3.C FE
87342R-AE-4	BELL 181 A22 - RMBS		.06/08/2022	Various	2,892,912	2,900,000			.0 25,618 2.B FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		.06/14/2022	Various	1,627,500	2,000,000			.0 13,444 3.A FE
88675G-AA-5	TIGER GLOBAL MANAGEMENT, LLC		.04/13/2022	AFG Private Placement	3,000,000	3,000,000			.0 1.F PL
89609M-AA-7	TRIBUTE RAIL LLC - ABS		.05/19/2022	WELLS FARGO SECURITIES LLC	1,499,698	1,500,000			.0 1.F FE
89656R-AA-8	TRL 221 A - RMBS		.04/20/2022	CREDIT SUISSE SECURITIES (USA)	999,957	1,000,000			.0 1.F FE
92257B-AA-0	VCC 2022-3 A - CMBS		.06/08/2022	CITIGROUP	1,497,100	1,500,000			.0 8,483 1.A FE
92259U-AA-6	VCC 222 A - RMBS		.04/05/2022	BARCLAYS CAPITAL INC FIXED INC	1,999,646	2,000,000			.0 9,599 1.A FE
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		.04/11/2022	JP Morgan	2,378,850	2,500,000			.0 18,757 2.C FE
974153-AB-4	WSTOP 201 A2 - RMBS		.06/02/2022	RW Baird	1,788,513	1,990,000			.0 157 2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					95,536,470	97,533,817			.0 226,154 XXX
24736C-BS-2	Term Loan B : Delta Air		.05/17/2022	BARCLAYS CAPITAL INC FIXED INC	1,008,750	1,000,000			.0 2.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans					1,008,750	1,000,000			.0 XXX
2509999997. Total - Bonds - Part 3					96,545,234	98,533,831			.0 226,154 XXX
2509999998. Total - Bonds - Part 5					XXX	XXX			.0 XXX
2509999999. Total - Bonds					96,545,234	98,533,831			.0 226,154 XXX

STATEMENT AS OF JUNE 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
4509999997. Total - Preferred Stocks - Part 3					0	XXX		0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks					0	XXX		0	XXX
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA .....		..06/07/2022	Capital Contribution	0.000	15,000,000		0	.....
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA .....		..06/30/2022	Stock Options	0.000	.47,014		0	.....
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					15,047,014	XXX		0	XXX
5989999997. Total - Common Stocks - Part 3					15,047,014	XXX		0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks					15,047,014	XXX		0	XXX
5999999999. Total - Preferred and Common Stocks					15,047,014	XXX		0	XXX
6009999999 - Totals					111,592,248	XXX	226,154	XXX	

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.31371K-BS-9	FN 253949 - RMBS		06/01/2022	Paydown		959	.959	.1,095	.1,095	0	(.135)	0	(.135)	0	.959	0	0	0	0	0	22	09/01/2031	1.A
.383758-2S-0	GNR 2013-0130 JA - CMO/RMBS		04/01/2022	Paydown		8	.8	.8	.8	0	0	0	0	0	.8	0	0	0	0	0	0	06/20/2063	1.A
.383758-Y6-3	GNR 2013-0110 HA - CMO/RMBS		06/01/2022	Paydown		43	.43	.43	.43	0	0	0	0	0	.43	0	0	0	0	0	0	04/20/2063	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,010	1,010	1,146	1,146	0	(136)	0	(136)	0	1,010	0	0	0	0	0	22	XXX	XXX
.172217-SC-6	CINCINNATI OHIO		06/01/2022	Call @ 100.00		1,790,000	1,790,000	1,892,495	1,791,663	0	(35,869)	0	(35,869)	0	1,790,000	0	0	0	0	0	44,750	12/01/2023	1.C FE
.172217-SD-4	CINCINNATI OHIO		06/01/2022	Call @ 100.00		1,000,000	1,000,000	1,057,770	1,000,937	0	(20,214)	0	(20,214)	0	1,000,000	0	0	0	0	0	25,000	01/01/2024	1.C FE
.64966J-RL-2	NEW YORK N Y		05/12/2022	Call @ 100.00		5,000,000	5,000,000	5,098,700	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	0	153,472	10/01/2029	1.C FE
.68609T-HV-3	OREGON ST		06/01/2022	Direct		30,000	30,000	34,104	30,931	0	(931)	0	(931)	0	30,000	0	0	0	0	0	690	06/01/2049	1.B FE
.68609T-SH-2	OREGON ST		06/01/2022	Direct		45,000	45,000	48,608	45,305	0	(305)	0	(305)	0	45,000	0	0	0	0	0	803	12/01/2049	1.B FE
.854854-FV-3	STANTON TEX INDPT SCH DIST		04/01/2022	Call @ 100.00		500,000	500,000	517,895	500,000	0	(2,459)	0	(2,459)	0	500,000	0	0	0	0	0	15,694	02/15/2029	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,365,000	8,365,000	8,649,573	8,368,836	0	(59,779)	0	(59,779)	0	8,365,000	0	0	0	0	0	240,410	XXX	XXX
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		06/01/2022	Paydown		18,590	18,590	18,753	18,721	0	(131)	0	(131)	0	18,590	0	0	0	0	0	233	07/01/2043	1.B FE
.196479-2D-0	COLORADO HSG & FIN AUTH		05/02/2022	Direct		80,000	80,000	93,767	81,505	0	(1,505)	0	(1,505)	0	80,000	0	0	0	0	0	1,761	05/01/2049	1.A FE
.196479-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2022	Paydown		3,798	3,798	4,751	4,743	0	(945)	0	(945)	0	3,798	0	0	0	0	0	51	02/01/2044	1.B FE
.196479-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/06/2022	Call @ 100.00		453,802	453,802	468,333	468,228	0	(155)	0	(155)	0	468,074	0	(14,272)	0	0	0	7,044	11/01/2045	1.A FE
.196479-BP-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/02/2022	Call @ 100.00		10,714	10,714	10,865	10,848	0	(6)	0	(6)	0	10,841	0	(127)	0	0	0	172	07/01/2057	1.A FE
.196480-DQ-7	COLORADO HSG & FIN AUTH		05/02/2022	Direct		45,000	45,000	51,332	45,543	0	(543)	0	(543)	0	45,000	0	0	0	0	0	894	05/01/2050	1.A FE
.20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2022	Call @ 100.00		70,000	70,000	71,963	71,729	0	(407)	0	(407)	0	71,322	0	(1,322)	0	0	0	1,632	11/15/2044	1.A FE
.20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2022	Call @ 100.00		40,000	40,000	41,059	40,933	0	(220)	0	(220)	0	40,713	0	(713)	0	0	0	1,036	11/15/2044	1.A FE
.20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		145,000	145,000	154,815	146,822	0	(1,822)	0	(1,822)	0	145,000	0	0	0	0	0	3,142	11/15/2039	1.A FE
.20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		95,000	95,000	99,754	96,098	0	(1,098)	0	(1,098)	0	95,000	0	0	0	0	0	1,826	05/15/2039	1.A FE
.20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Direct		1,155,000	1,155,000	1,266,180	1,160,631	0	(5,631)	0	(5,631)	0	1,155,000	0	0	0	0	0	13,014	11/15/2032	1.A FE
.20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/27/2022	Direct		105,000	105,000	115,230	105,555	0	(555)	0	(555)	0	105,000	0	0	0	0	0	70	11/15/2037	1.A FE
.20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		145,000	145,000	157,071	147,224	0	(2,224)	0	(2,224)	0	145,000	0	0	0	0	0	3,148	11/15/2041	1.A FE
.3133N3-U9-3	FH RE6008 - RMBS		06/01/2022	Paydown		35,478	35,478	36,805	36,710	0	(1,232)	0	(1,232)	0	35,478	0	0	0	0	0	600	11/01/2049	1.A FE
.3133PA-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		05/16/2022	Call @ 100.00		510,000	510,000	530,951	528,382	0	(1,071)	0	(1,071)	0	527,311	0	(17,311)	0	0	0	5,232	05/15/2027	1.A FE
.31397P-PN-4	FHM M012 A22 - CMBS		06/15/2022	Various		1,450,739	1,450,739	1,472,805	1,457,238	0	(6,499)	0	(6,499)	0	1,450,739	0	0	0	0	0	11,425	08/15/2051	1.B FE
.31397P-PP-9	FHM M012 A33 - CMBS		06/15/2022	Various		1,450,739	1,450,739	1,492,593	1,463,215	0	(12,476)	0	(12,476)	0	1,450,739	0	0	0	0	0	18,922	08/15/2051	1.B FE
.31397P-PV-6	FHM M012 A31 - CMBS		06/15/2022	Various		2,901,478	2,901,478	2,978,948	2,924,534	0	(23,056)	0	(23,056)	0	2,901,478	0	0	0	0	0	35,703	08/15/2051	1.B FE
.3140JX-EE-4	FN B02832 - RMBS		06/01/2022	Paydown		760	760	787	787	0	(28)	0	(28)	0	760	0	0	0	0	0	10	09/01/2049	1.A FE
.3140K0-EL-8	FN B04638 - RMBS		06/01/2022	Paydown		79,105	79,105	81,584	81,244	0	(2,139)	0	(2,139)	0	79,105	0	0	0	0	0	812	11/01/2049	1.A FE
.3140Q8-N5-3	FN CA4011 - RMBS		06/01/2022	Paydown		42,627	42,627	44,297	44,355	0	(1,728)	0	(1,728)	0	42,627	0	0	0	0	0	668	01/01/2049	1.A FE
.3140QC-PN-0	FN CA4928 - RMBS		06/01/2022	Paydown		41,332	41,332	42,827	42,854	0	(1,521)	0	(1,521)	0	41,332	0	0	0	0	0	449	01/01/2050	1.A FE
.31418D-HY-1	FN MA3846 - RMBS		06/01/2022	Paydown		54,286	54,286	55,735	55,547	0	(1,262)	0	(1,262)	0	54,286	0	0	0	0	0	636	11/01/2049	1.A FE
.31418D-JII-3	FN MA3876 - RMBS		06/01/2022	Paydown		29,147	29,147	30,025	30,035	0	(888)	0	(888)	0	29,147	0	0	0	0	0	347	12/01/2049	1.A FE
.34074M-KC-4	FLORIDA HSG FIN CORP REV - MBS		06/01/2022	Paydown		48,316	48,316	49,573	49,231	0	(915)	0	(915)	0	48,316	0	0	0	0	0	600	01/01/2036	1.A FE
.373539-60-3	GEORGIA ST HSG & FIN AUTH REV		06/01/2022	Call @ 100.00		165,000	165,000	179,017	172,050	0	(847)	0	(847)	0	171,203	0	(6,203)	0	0	0	2,483	12/01/2032	1.A FE
.419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		06/01/2022	Paydown</																			

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	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 Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/16/2022	Direct			35,000	35,000	.37,600	..35,118	0	..(118)	0	..(118)	0	..35,000	0	..0	..0	646	03/01/2050	1.C FE
.594653-6J-2	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct			60,000	60,000	.62,179	..60,276	0	..(276)	0	..(276)	0	..60,000	0	..0	..0	1,200	06/01/2046	1.C FE
.594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Call @ 100.00			375,000	375,000	.400,673	..396,598	0	..(2,215)	0	..(2,215)	0	..394,383	0	..(19,383)	..(19,383)	6,281	12/01/2031	1.C FE
.594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct			195,000	195,000	.205,265	..195,976	0	..(976)	0	..(976)	0	..195,000	0	..0	..0	3,900	06/01/2046	1.C FE
.594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct			105,000	105,000	.110,516	..105,468	0	..(468)	0	..(468)	0	..105,000	0	..0	..0	1,838	06/01/2047	1.C FE
.594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct			70,000	70,000	.75,804	..70,368	0	..(368)	0	..(368)	0	..70,000	0	..0	..0	1,400	12/01/2048	1.C FE
.604160-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			107,550	107,550	.107,759	..107,550	0	..0	0	..0	0	..107,550	0	..0	..0	1,095	12/01/2042	1.A FE
.604160-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			223,991	223,991	.225,211	..224,403	0	..(412)	0	..(412)	0	..223,991	0	..0	..0	2,262	03/01/2043	1.A FE
.604160-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			23,507	23,507	.23,688	..23,629	0	..(122)	0	..(122)	0	..23,507	0	..0	..0	268	07/01/2044	1.A FE
.604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			20,545	20,545	.21,027	..20,973	0	..(428)	0	..(428)	0	..20,545	0	..0	..0	234	11/01/2044	1.A FE
.604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			67,768	67,768	.68,868	..68,564	0	..(796)	0	..(796)	0	..67,768	0	..0	..0	759	02/01/2045	1.A FE
.604160-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			134,004	134,004	.139,137	..137,709	0	..(3,706)	0	..(3,706)	0	..134,004	0	..0	..0	1,611	04/01/2045	1.A FE
.604160-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			93,189	93,189	.95,486	..94,851	0	..(1,662)	0	..(1,662)	0	..93,189	0	..0	..0	1,357	06/01/2045	1.A FE
.604160-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			93,894	93,894	.95,701	..95,353	0	..(1,459)	0	..(1,459)	0	..93,894	0	..0	..0	957	10/01/2046	1.A FE
.604160-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown			41,698	41,698	.42,840	..42,644	0	..(945)	0	..(945)	0	..41,698	0	..0	..0	514	03/01/2047	1.A FE
.60416S-BU-3	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct			30,000	30,000	.30,266	..30,090	0	..(90)	0	..(90)	0	..30,000	0	..0	..0	518	07/01/2031	1.B FE
.60416S-HX-1	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct			35,000	35,000	.36,664	..35,319	0	..(319)	0	..(319)	0	..35,000	0	..0	..0	747	01/01/2045	1.B FE
.60416S-KD-1	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct			50,000	50,000	.51,911	..50,386	0	..(386)	0	..(386)	0	..50,000	0	..0	..0	1,091	01/01/2041	1.B FE
.60416S-TB-6	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct			50,000	50,000	.54,170	..50,621	0	..(621)	0	..(621)	0	..50,000	0	..0	..0	1,128	01/01/2031	1.B FE
.60416S-TC-4	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct			75,000	75,000	.79,204	..75,753	0	..(753)	0	..(753)	0	..75,000	0	..0	..0	1,614	01/01/2047	1.B FE
.605350-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		05/02/2022	Direct			80,000	80,000	.85,313	..80,724	0	..(724)	0	..(724)	0	..80,000	0	..0	..0	78	12/01/2046	1.A FE
.60636Y-MJ-7	MISSOURI ST HSG DEV COMM MULTIFAMILY HS		06/01/2022	Paydown			3,529	3,529	.3,652	..3,640	0	..(111)	0	..(111)	0	..3,529	0	..0	..0	62	01/01/2040	1.B FE
.60637B-GC-8	MISSOURI ST HSG DEV COMM SINGLE FAMILY		05/02/2022	Direct			35,000	35,000	.36,626	..35,296	0	..(296)	0	..(296)	0	..35,000	0	..0	..0	690	05/01/2038	1.B FE
.60637B-SP-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		05/02/2022	Direct			50,000	50,000	.55,795	..50,510	0	..(510)	0	..(510)	0	..50,000	0	..0	..0	573	05/01/2049	1.B FE
.60637B-VE-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		06/01/2022	Direct			95,000	95,000	.106,260	..96,006	0	..(1,006)	0	..(1,006)	0	..95,000	0	..0	..0	1,365	05/01/2050	1.B FE
.61212R-EC-5	MONTANA ST BRD HSG		06/01/2022	Direct			60,000	60,000	.62,821	..60,432	0	..(432)	0	..(432)	0	..60,000	0	..0	..0	1,245	12/01/2035	1.B FE
.61212R-X7-6	MONTANA ST BRD HSG		06/01/2022	Direct			30,000	30,000	.30,800	..30,166	0	..(166)	0	..(166)	0	..30,000	0	..0	..0	600	12/01/2038	1.C FE
.61212W-QR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG		06/01/2022	Direct			130,000	130,000	.146,601	..130,658	0	..(658)	0	..(658)	0	..130,000	0	..0	..0	2,600	06/01/2050	1.B FE
.63968M-EV-7	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct			45,000	45,000	.45,342	..45,225	0	..(225)	0	..(225)	0	..45,000	0	..0	..0	837	03/01/2043	1.B FE
.63968M-KG-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		06/01/2022	Call @ 100.00			105,000	105,000	.105,163	..105,026	0	..(26)	0	..(26)	0	..105,000	0	..0	..0	1,942	09/01/2045	1.B FE
.63968M-NY-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct			180,000	180,000	.190,566	..181,382	0	..(1,382)	0	..(1,382)	0	..180,000	0	..0	..0	3,299	09/01/2046	1.B FE
.63968M-RE-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct			40,000	40,000	.43,006	..40,413	0	..(413)	0	..(413)	0	..40,000	0	..0	..0	842	09/01/2048	1.B FE
.63968M-UU-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct			25,000	25,000	.26,726	..25,161	0	..(161)	0	..(161)	0	..25,000	0	..0	..0	492	09/01/2049	1.B FE
.641272-FX-2	NEVADA HSG DIV		04/01/2022	Direct			30,000	30,000	.33,510	..30,000	0	..0	0	..0	0	..30,000	0	..0	..0	713	04/01/2039	1.D FE
.641279-LR-3	NEVADA HSG DIV SINGLE FAMILY MTG REV		04/01/2022	Direct			130,000	130,000	.132,751	..130,333	0	..(333)	0	..(333)	0	..130,000	0	..0	..0	2,275	04/01/2044	1.B FE
.64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2022	Direct			180,000	180,000	.201,614	..180,628	0	..(628)	0	..(628)	0	..180,000	0	..0	..0	4,058	10/01/2048	1.C FE
.647200-3H-5	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct			25,000	25,000	.25,650	..25,071	0	..(71)	0	..(71)	0	..25,000	0	..0	..0	427	03/01/2045	1.A FE
.647200-5T-7	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct			30,000	30,000	.31,293	..30,227	0	..(227)	0	..(227)	0	..30,000	0	..0	..0	537	03/01/2045	1.A FE
.647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown			75,009	75,009	.77,287	..76,896	0	..(1,886)	0	..(1,886)	0	..75,009	0	..0	..0	1,006	08/01/2038	1.A FE
.647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown			91,695	91,695	.94,389	..93,052	0	..(1,357)	0	..(1,357)	0	..91,695	0	..0	..0	1,028	02/01/2043	1.B FE
.647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown			58,814	58,814	.59,995	..59,513	0	..(699)	0	..(699)	0	..58,814	0	..0	..0	612	07/01/2043	1.B FE
.647201-DM-1	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct			65,000	65,000	.71,757	..65,555	0	..(555)	0	..(555)	0	..65,000	0	..0	..0	4,413	07/01/2049	1.A FE
.647201-HC-9	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct			35,000	35,000	.37,987	..35,218	0	..(218)	0	..(218)	0	..35,000	0	..0	..0	670	01/01/2050	1.A FE
.647201-JJ-2	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct			60,000	60,000	.63,176	..60,201	0	..(201)	0	..(201)	0	..60,000	0	..0	..0	1,069	07/01/2050	1.A FE
.64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/15/2022	Paydown			11,559	11,559	.11,564	..11,559	0	..0	0	..0	0	..11,559	0	..0	..0	147	06/15/2036	1.C FE
.649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/04/2022	Call @ 100.00			0	0	.0	..3,806	0	..0	0	..0	0	..3,806	0	..(3,806)	..(3,806)	2,503	10/01/2034	1.B FE
.649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct			40,000	40,000	.40,885	..40,212	0	..(212)	0	..(212)	0	..40,000	0	..0	..0	750	10/01/2034	1.B FE
.649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct			30,000	30,000	.30,770	..30,155	0	..(155)	0	..(155)	0	..30,000	0	..0	..0	557	10/01/2035	1.B FE
.649883-V2-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Call @ 100.00			35,000	35,000	.35,595	..3												

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)										
.658909-KT-2	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		405,000	405,420	407,324	0	(2,324)	0	(2,324)	0	0	0	0	0	0	0	0	0	0	.01/01/2035	1.B FE	
.677560-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		72,283	72,283	75,428	0	(3,145)	0	(3,145)	0	0	0	0	0	0	0	0	0	0	.02/01/2044	1.A FE	
.677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		41,763	41,763	42,467	0	(704)	0	(704)	0	0	0	0	0	0	0	0	0	0	.03/01/2036	1.A FE	
.677560-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Direct		30,000	30,255	30,081	0	(81)	0	(81)	0	0	0	0	0	0	0	0	0	0	.09/01/2036	1.A FE	
.686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		85,000	85,000	94,892	0	85,654	0	(654)	0	0	0	0	0	0	0	0	0	0	.2,188	1.C FE	
.686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Direct		80,000	80,420	80,046	0	(46)	0	(46)	0	0	0	0	0	0	0	0	0	0	.1,170	.07/01/2034	1.C FE
.686087-OJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		80,000	80,000	85,870	0	80,798	0	(798)	0	0	0	0	0	0	0	0	0	0	.1,468	.07/01/2029	1.C FE
.686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		230,000	230,000	236,817	0	231,007	0	(1,007)	0	0	0	0	0	0	0	0	0	0	.5,553	.01/01/2044	1.C FE
.686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Call @ 100.00		175,000	175,000	179,790	0	179,363	0	(421)	0	0	0	0	0	0	0	0	0	0	.4,062	.07/01/2044	1.C FE
.686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		120,000	120,000	122,214	0	120,441	0	(441)	0	0	0	0	0	0	0	0	0	0	.2,225	.07/01/2044	1.C FE
.686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		55,000	55,973	55,289	0	55,000	0	(289)	0	0	0	0	0	0	0	0	0	0	.1,062	.07/01/2036	1.C FE
.686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Direct		205,000	205,000	220,582	0	205,678	0	(678)	0	0	0	0	0	0	0	0	0	0	.4,369	.07/01/2047	1.C FE
.686087-WI-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		85,000	85,000	91,279	0	85,328	0	(328)	0	0	0	0	0	0	0	0	0	0	.1,781	.01/01/2040	1.C FE
.686087-WJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		270,000	270,000	298,123	0	271,707	0	(1,707)	0	0	0	0	0	0	0	0	0	0	.7,095	.01/01/2049	1.C FE
.708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		55,000	55,000	58,396	0	55,439	0	(439)	0	0	0	0	0	0	0	0	0	0	.1,142	.10/01/2046	1.B FE
.708796-8E-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		100,000	100,000	107,443	0	100,339	0	(339)	0	0	0	0	0	0	0	0	0	0	.1,825	.10/01/2032	1.B FE
.723161-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2022	Paydown		131,429	131,429	133,679	0	133,076	0	(1,647)	0	0	0	0	0	0	0	0	0	0	.1,753	.10/01/2044	1.A FE
.72212R-SE-4	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Call @ 100.00		369,334	365,000	366,931	0	365,940	0	(940)	0	0	0	0	0	0	0	0	0	0	.9,353	.04/01/2040	1.C FE
.83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		120,000	120,000	139,739	0	121,021	0	(1,021)	0	0	0	0	0	0	0	0	0	0	.2,290	.01/01/2050	1.A FE
.83712D-IK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		15,000	15,000	15,876	0	15,114	0	(114)	0	0	0	0	0	0	0	0	0	0	.312	.07/01/2043	1.A FE
.83712D-KJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		50,000	50,000	52,767	0	50,358	0	(358)	0	0	0	0	0	0	0	0	0	0	.1,038	.01/01/2047	1.A FE
.83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH		06/23/2022	Direct		2,555,000	2,555,000	2,786,815	0	2,644,343	0	(89,343)	0	0	0	0	0	0	0	0	0	0	.64,510	.11/01/2036	1.A FE
.83756C-QQ-4	SOUTH DAKOTA HSG DEV AUTH		06/23/2022	Call @ 100.00		480,000	480,000	533,554	0	531,450	0	(8,638)	0	0	0	0	0	0	0	0	0	0	.3,134	.11/01/2048	1.A FE
.88045R-B7-2	TENNESSEE HSG DEV AGY		06/01/2022	Direct		170,000	170,000	179,088	0	171,266	0	(1,266)	0	0	0	0	0	0	0	0	0	0	.3,710	.06/01/2045	1.C FE
.880461-DK-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		40,000	40,000	41,609	0	40,336	0	(336)	0	0	0	0	0	0	0	0	0	0	.818	.01/01/2034	1.B FE
.880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		70,000	70,000	74,156	0	70,537	0	(537)	0	0	0	0	0	0	0	0	0	0	.1,257	.07/01/2039	1.B FE
.880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		145,000	145,000	151,822	0	146,120	0	(1,120)	0	0	0	0	0	0	0	0	0	0	.3,146	.07/01/2045	1.B FE
.880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		60,000	60,000	66,222	0	60,408	0	(408)	0	0	0	0	0	0	0	0	0	0	.1,083	.01/01/2050	1.B FE
.880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		315,000	315,000	338,304	0	319,593	0	(4,593)	0	0	0	0	0	0	0	0	0	0	.5,365	.07/01/2036	1.B FE
.880461-JN-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		175,000	175,000	191,280	0	178,626	0	(3,626)	0	0	0	0	0	0	0	0	0	0	.3,710	.07/01/2032	1.B FE
.880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		35,000	35,000	37,416	0	35,275	0	(275)	0	0	0	0	0	0	0	0	0	0	.744	.01/01/2042	1.B FE
.880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		305,000	305,000	338,431	0	312,056	0	(7,056)	0	0	0	0	0	0	0	0	0	0	.5,547	.07/01/2032	1.B FE
.880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		90,000	90,000	97,862	0	91,803	0	(1,803)	0	0	0	0	0	0	0	0	0	0	.1,811	.07/01/2036	1.B FE
.88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/01/2022	Paydown		15,229	15,229	15,782	0	15,782	0	(553)	0	0	0	0	0	0	0	0	0	0	.167	.10/01/2032	1.A FE
.88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Direct		110,000	110,000	114,074	0	110,598	0	(588)	0	0	0	0	0	0	0	0	0	0	.1,814	.03/01/2039	1.B FE
.88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Paydown		34,000	34,000	35,136	0	35,080	0	(1,080)	0	0	0	0	0	0	0	0	0	0	.409	.09/01/2047	1.B FE
.88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Direct		35,000	35,000	39,842	0	35,419	0	(419)	0	0	0	0	0	0	0	0	0	0	.721	.03/01/2050	1.B FE
.914119-UW-1	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2022	Call @ 100.00																					

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	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	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
..00825-AA-7	ACAM 19FL1 A - CDO		..06/16/2022	Paydown			.2,147	.2,147	.2,142	.5	0	.5	0	.2,147	0	0	0	..13	..11/16/2034	..1. FE		
..00192J-AA-4	APS 2016-1 A - CMO/RMBS		..06/01/2022	Paydown			.163,643	.163,643	.162,585	.943	0	.943	0	.163,643	0	0	0	..264	..07/27/2037	..1. FE		
..00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		..06/16/2022	Paydown			.15,286	.15,277	.15,282	.4	0	.4	0	.15,286	0	0	0	..111	..09/16/2036	..1. FE		
..00256D-AA-0	AASET 2019-1 A - ABS		..05/15/2022	Paydown			.25,779	.25,779	.25,634	.9,367	9,221	.145	0	.25,779	0	0	0	..349	..05/15/2039	..2. FE		
..00256D-AA-0	AASET 2019-1 A - ABS		..06/15/2022	Paydown			.46,262	.46,262	.29,456	.46,001	0	.16,809	.16,548	.261	0	.46,262	0	0	0	..889	..05/15/2039	..3. FE
..00436M-AA-3	AALLC 181 A - RMBS		..06/02/2022	Paydown			.47,031	.47,031	.49,023	.48,995	0	(1,964)	0	.47,031	0	0	0	..763	..12/02/2033	..1. FE		
..00443P-AA-7	ACE 2007-H2 A1 - RMBS		..06/27/2022	Paydown			.149,939	.149,939	.133,610	.134,736	0	.15,202	0	.149,939	0	0	0	..272	..12/25/2036	..1. FM		
..007036-GS-9	ARMT 2005-2 A21 - CMO/RMBS		..06/01/2022	Paydown			.57,927	.57,927	.58,045	.58,097	0	(.169)	0	.57,927	0	0	0	..923	..06/25/2035	..1. FM		
..02666B-AA-4	AHAR 2015-SFR2 A - RMBS		..06/01/2022	Paydown			.4,189	.4,189	.4,477	.0	(.288)	0	.4,189	0	0	0	..65	..10/17/2052	..1. FE			
..026929-AA-7	AHM 2006-3 111 - RMBS		..06/27/2022	Paydown			.80,906	.80,906	.80,280	.0	.626	.626	0	.80,906	0	0	0	..227	..12/25/2046	..1. FM		
..038370-AA-0	AQFIT 19A A - ABS		..06/15/2022	Paydown			.62,359	.62,359	.63,865	.63,907	0	(1,548)	0	.62,359	0	0	0	..805	..07/16/2040	..1. FE		
..038413-AA-8	AQFIT 2020-A A - ABS		..06/17/2022	Paydown			.139,683	.139,683	.140,754	.140,739	0	(1,057)	0	.139,683	0	0	0	..1,092	..07/17/2046	..1. FE		
..05377R-CG-5	AESOP 2017-1 A - ABS		..04/28/2022	Various			5,008,464	5,000,000	5,163,787	5,053,927	0	(34,891)	0	(34,891)	0	5,019,036	0	(10,572)	..55,431	..09/20/2023	..1. FE	
..054920-AA-4	BDS 2020-FL5 A - CDO	C.	..06/21/2022	Paydown			1,147,805	1,147,805	1,146,708	1,097	0	1,097	0	1,147,805	0	0	0	..7,673	..02/18/2037	..1. FE		
..05492X-AA-9	BDS 2020-FL6 A - CDO	C.	..05/10/2022	Various			.596,788	.600,150	.601,546	.818	0	.818	0	.600,728	0	(3,940)	(3,940)	..3,619	..09/18/2035	..1. FE		
..05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		..06/27/2022	Paydown			.45,909	.44,785	.44,440	.44,555	0	1,353	0	.45,909	0	0	0	..131	..01/25/2037	..1. FM		
..055682-AC-2	BNCMT 2006-1 A3 - RMBS		..06/27/2022	Paydown			.285,338	.285,338	.280,987	.283,042	0	2,295	0	.285,338	0	0	0	..716	..10/25/2036	..1. FM		
..05584A-AA-8	HGVGI 17A A - RMBS		..06/25/2022	Paydown			.35,361	.35,361	.36,099	.36,076	0	(.716)	0	.35,361	0	0	0	..430	..05/25/2029	..1. FE		
..05601G-AA-4	BPCRE 21FL1 A - CDO	C.	..04/19/2022	Paydown			.33,254	.33,254	.33,254	.33,254	0	0	0	.33,254	0	0	0	..118	..02/17/2037	..1. FE		
..05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		..04/18/2022	Paydown			.508,675	.508,675	.507,673	.507,697	0	.979	0	.508,675	0	0	0	..27,067	..05/15/2048	..1. FE		
..05607Y-AJ-0	B2R 2015 - 1 B - RMBS		..06/01/2022	Paydown			.911,409	.911,409	.963,166	.949,504	0	(38,095)	0	(38,095)	0	.911,409	0	0	0	..28,144	..05/15/2048	..1. B FE
..07336L-AB-9	BV INV 2021-INV2 A2 - CMO/RMBS		..06/01/2022	Paydown			.115,035	.115,035	.110,596	.0	.4,440	.4,440	0	.115,035	0	0	0	..675	..06/30/2051	..1. A		
..07384M-QB-8	BSARM 2004-3 2A - CMO/RMBS		..06/01/2022	Paydown			.16,650	.16,650	.17,119	.17,110	0	(.459)	0	(.459)	0	.16,650	0	0	0	..175	..07/25/2034	..1. FM
..07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		..06/01/2022	Paydown			.28,106	.28,106	.28,375	.28,374	0	(.268)	0	(.268)	0	.28,106	0	0	0	..325	..07/25/2034	..1. FM
..07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		..06/01/2022	Paydown			.110,770	.110,770	.111,359	.111,739	0	(.969)	0	(.969)	0	.110,770	0	0	0	..1,681	..03/25/2044	..1. FM
..07948R-AA-6	BJJA 2020-1 A2 - ABS		..04/20/2022	Paydown			.2,500	.2,500	.2,506	.0	(.6)	(.6)	0	.2,500	0	0	0	..48	..10/20/2050	..2. B FE		
..12326Q-AA-2	BJETS 191 A - ABS		..05/16/2022	Paydown			.906,379	.906,379	.906,406	.906,407	0	(.28)	0	(.28)	0	.906,379	0	0	0	..44,234	..07/15/2034	..1. G FE
..12327F-AA-5	BJETS 2020-1 A - ABS		..06/15/2022	Paydown			.77,356	.77,356	.77,410	.77,409	0	(.54)	0	(.54)	0	.77,356	0	0	0	..827	..11/15/2035	..1. G FE
..12510H-AA-8	CAUTO 2020-1 A1 - ABS		..06/15/2022	Paydown			.1,186	.1,186	.1,214	.1,214	0	(.28)	0	(.28)	0	.1,186	0	0	0	..4	..02/15/2050	..1. A FE
..12510H-AC-4	CAUTO 2020-1 A3 - ABS		..06/15/2022	Paydown			.1,186	.1,186	.1,241	.1,240	0	(.54)	0	(.54)	0	.1,186	0	0	0	..15	..02/15/2050	..1. A FE
..12529K-AA-0	CFMT 21GRN1 A - RMBS		..06/20/2022	Paydown			.150,408	.150,408	.150,407	.150,407	0	1	0	1	0	.150,408	0	0	0	..679	..03/20/2041	..1. D FE
..12530B-AA-7	CFMT 2021-3 A - CMBS		..05/25/2022	Paydown			.244,793	.244,793	.244,793	.0	0	0	0	0	.244,793	0	0	0	..1,066	..10/27/2031	..1. A FE	
..12530B-AA-7	CFMT 2021-3 A - CMBS		..06/25/2022	Paydown			.81,090	.81,090	.81,090	.0	0	0	0	0	.81,090	0	0	0	..467	..10/27/2031	..1. A FE	
..12530J-AA-0	CFMT 22B2 A - CMO/RMBS		..04/01/2022	Paydown			(.278)	(.278)	(.263)	.0	(.15)	(.15)	0	(.278)	0	0	0	(.1)	..02/26/2052	..1. FE		
..12546Y-AA-9	CHGE 222 A1 - CMO/RMBS		..06/01/2022	Paydown			.131,969	.131,968	.131,968	.0	.1	.1	0	.131,969	0	0	0	..1,287	..03/25/2067	..1. FE		
..12563L-AS-6	CLIF 203 A - ABS		..06/18/2022	Paydown			.37,500	.37,500	.37,629	.37,628	0	(.128)	0	(.128)	0	.37,500	0	0	0	..323	..10/18/2045	..1. FE
..12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		..06/01/2022	Paydown			.102,872	.102,872	.106,640	.106,545	0	(3,674)	0	(3,674)	0	.102,872	0	0	0	..1,312	..05/25/2043	..1. A
..126694-D5-4	CIHL 2006-HYB2 3A1 - CMO/RMBS		..06/01/2022	Paydown			.14,006	.13,999	.13,265	.13,361	0	.644	0	.644	0	.14,006	0	0	0	..147	..04/22/2036	..1. D FM
..126694-QJ-0	CIHL 2005-HYB8 4A1 - CMO/RMBS		..06/01/2022	Paydown			.5,091	.5,078	.5,205	.5,119	87	(.114)	0	(.114)	0	.5,091	0	0	0	..66	..12/20/2035	..1. D FM
..12669F-VH-3	CIHL 2004-6 2A1 - CMO/RMBS		..06/01/2022	Paydown			.674	.674	.696	.696	0	(.23)	0	(.23)	0	.674	0	0	0	..7	..05/25/2034	..1. FM
..12669G-BZ-3	CIHL 2004-HYB7 1A2 - CMO/RMBS		..06/01/2022	Paydown			.2,398	.2,398	.2,426	.2,418	0	(.20)	0	(.20)	0	.2,398	0	0	0	..29	..11/20/2034	..1. FM
..138616-AK-3	CANTOR FITZGERALD LP		..05/02/2022	JP Morgan			1,993,500	2,000,000	1,993,620	0	.63	.63	0	1,993,683	0	(54,183)	(54,183)	5,000	..04/14/2027	..2. C FE		
..14576A-AA-0	CARM 201 A1 - RMBS		..06/15/2022	Paydown			.7,500	.7,500	.7,515	.7,515	0	(.15)	0	(.15)	0	.7,500	0	0	0	..59	..12/15/2050	..1. A FE
..14576A-AC-6	CARM 201 A3 - RMBS		..06/15/2022	Paydown			.1,250	.1,250	.1,251	.1,251	0	(.11)	0	(.11)	0	.1,250	0	0	0	..15	..12/15/2050	..1. FE
..14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		..06/25/2022	Paydown			.106,044	.106,044	.106,454	.0	.3,590	.3,590	0	.106,044	0	0	0	.304	..03/25/2062	..1. A FE		
..14856G-AA-8	CLAST 2021-1 A - ABS		..06/15/2022	Paydown			.77,912	.77,912	.79,853	.0	(.1,942)	(.1,942)	0	.77,912	0	0	0	..1,306	..01/15/2046	..1. G FE		
..16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		..06/01/2022	Paydown			.36,660	.36,660	.37,459	.37,479	0	(.819)	0	(.819)	0	.36,660	0	0	0	..475	..03/25/2050	..1. A
..17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		..06/01/2022	Paydown			.142,240	.142,240	.142,239	.0	0	0	0	.142,240	0	0	0	..1,362	..01/25/2067	..1. FE		
..17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		..06/01/2022	Paydown			.15,017	.16,478	.16,152	.12,624	362	2,031	0	2,393	0	15,017	0	0	0	..380	..09/25/2036	..5. B FM
..17322N-AA-2	CMLT 2014-J1 A1 - CMO/RMBS		..06/01/2022	Paydown			.55,458	.56,458	.56,735	.56,834	0	(1,376)	0	(1,376)	0	.55,458	0	0	0	..709	..05/25/2044	..1. A
..17322N-AD-6	CMLT 2014-J1 A2 - CMO/RMBS		..06/01/2022	Paydown			.17,999	.17,999	.18,290</													

STATEMENT AS OF JUNE 30, 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			
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	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 Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol		
1942K-AB-9	CASL 2021-A A2 - ABS		06/25/2022	Paydown		382,106	382,030	382,033	0	.73	0	0	0	382,106	0	0	0	0	2,510	07/25/2051	1.C FE		
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		06/01/2022	Paydown		125,239	125,667	125,658	0	(.419)	0	0	0	125,239	0	0	0	0	714	01/26/2065	1.A FE		
22822R-BF-6	CROCAS 2018-1 C - RMBS		04/01/2022	Various		0	0	0	0	(34,033)	0	0	(34,033)	0	0	0	0	34,033	0	0	07/15/2043	1.F FE	
233046-AM-3	DNKN 2019-1 A23 - RMBS		05/20/2022	Paydown		5,000	5,375	5,339	0	(.339)	0	0	(.339)	0	0	5,000	0	0	0	100	05/20/2049	1.C FE	
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		06/25/2022	Paydown		152,854	152,854	129,218	0	23,204	0	0	23,204	0	0	152,854	0	0	0	0	386	05/20/2035	1.D FM
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		04/25/2022	Paydown		2,500	2,500	2,571	0	(.71)	0	0	(.71)	0	0	2,500	0	0	0	51	07/27/2048	2.A FE	
25755T-AN-0	DPABS 2021-1 A1 - RMBS		04/25/2022	Paydown		17,500	17,500	17,500	0	0	0	0	0	0	0	17,500	0	0	0	0	233	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		04/20/2022	Paydown		2,500	2,500	2,635	0	(.135)	0	0	(.135)	0	0	2,500	0	0	0	59	04/20/2048	2.C FE	
26209X-AC-5	HONK 2020-2 A2 - RMBS		04/20/2022	Paydown		2,500	2,500	2,569	0	(.69)	0	0	(.69)	0	0	2,500	0	0	0	40	01/20/2051	2.C FE	
26857E-AA-6	ELFI 2019-A A - ABS		06/25/2022	Paydown		26,597	27,126	27,111	0	(.514)	0	0	(.514)	0	0	26,597	0	0	0	0	275	03/25/2044	1.A FE
28853R-AL-3	ECLO IV AR - CDO		04/15/2022	Paydown		212,644	212,644	212,644	0	0	0	0	0	0	0	212,644	0	0	0	0	1,892	04/15/2029	1.A FE
29445U-AB-1	EOLS 2007-1 A2B - RMBS		06/27/2022	Paydown		109,440	109,440	101,710	0	7,730	0	0	7,730	0	0	109,440	0	0	0	0	245	04/25/2037	1.A FM
302635-AC-1	FS KKR CAPITAL CORP		04/15/2022	Call @ 100.00		1,500,000	1,500,000	1,548,750	0	1,513,300	0	(13,300)	0	(13,300)	0	1,500,000	0	0	0	0	29,681	05/15/2022	2.C FE
31737V-AA-4	FAHB 20B82 A - CMO/RMBS		06/25/2022	Paydown		286,377	288,313	288,125	0	(1,748)	0	0	(1,748)	0	0	286,377	0	0	0	0	1,902	07/25/2030	1.A FE
32027L-AE-5	FMFL 2006-FF14 A5 - RMBS		06/27/2022	Paydown		143,067	143,067	139,793	0	2,293	0	0	2,293	0	0	143,067	0	0	0	0	257	10/25/2036	1.A FM
32056J-AA-2	FHAS 2007-APR 1A1 - CMO/RMBS		06/01/2022	Paydown		399	415	297	0	(.12)	0	0	(.12)	0	0	399	0	0	0	0	5	11/25/2037	1.D FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		06/27/2022	Paydown		147,107	147,107	143,850	0	1,997	0	0	1,997	0	0	147,107	0	0	0	0	699	02/25/2036	1.A FM
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		06/01/2022	Paydown		26,387	26,387	24,598	0	1,789	0	0	1,789	0	0	26,387	0	0	0	0	100	08/25/2051	1.A FE
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		06/25/2022	Paydown		61,390	61,390	61,745	0	(.353)	0	0	(.353)	0	0	61,390	0	0	0	0	632	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		06/01/2022	Paydown		48,701	48,701	47,468	0	1,233	0	0	1,233	0	0	48,701	0	0	0	0	391	09/25/2051	1.A
34417M-AB-3	FOCUS 2017-1 A22 - ABS		04/30/2022	Paydown		3,750	3,750	3,967	0	(.217)	0	0	(.217)	0	0	3,750	0	0	0	0	.95	04/30/2047	2.B FE
34417Q-AA-4	FOCUS BRANDS FUNDING LLC - ABS		04/30/2022	Paydown		1,875	1,875	1,981	0	(.105)	0	0	(.105)	0	0	1,875	0	0	0	0	42	10/30/2048	1.C FE
34417R-AA-4	FOCUS 2017-1 A21 - RMBS		04/30/2022	Paydown		2,500	2,500	2,564	0	(.64)	0	0	(.64)	0	0	2,500	0	0	0	0	48	04/30/2047	2.B FE
35040U-AA-9	FFIN 2017-1 A - ABS		06/15/2022	Paydown		62,989	62,989	63,696	0	(.527)	0	0	(.527)	0	0	62,989	0	0	0	0	859	07/15/2033	1.A FE
361528-AA-0	GBXL 2022-1 A - ABS		06/20/2022	Paydown		9,196	9,196	9,191	0	4	0	0	4	0	0	9,196	0	0	0	0	75	02/20/2025	1.F FE
36166V-AB-5	GCI CREDIT SUISSE A - RMBS		06/18/2022	Paydown		20,444	20,444	20,439	0	5	0	0	5	0	0	20,444	0	0	0	0	203	06/18/2046	1.F FE
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		06/27/2022	Paydown		30,840	30,840	30,164	0	.676	0	0	.676	0	0	30,840	0	0	0	0	.54	03/25/2037	1.D FM
36242D-FS-7	GSP 2004-11 2A1 - CMO/RMBS		06/01/2022	Paydown		21,036	21,036	22,304	0	(.1,268)	0	0	(.1,268)	0	0	21,036	0	0	0	0	.254	09/25/2034	1.A FM
36242D-UQ-4	GSP 2005-AR1 4A1 - CMO/RMBS		06/01/2022	Paydown		196,395	196,395	195,586	0	.685	0	0	.685	0	0	196,395	0	0	0	0	2,546	01/25/2035	1.A FM
36242D-VY-6	GSP 2005-AR1 4A2 - CMO/RMBS		06/01/2022	Paydown		29,175	29,175	28,949	0	.223	0	0	.223	0	0	29,175	0	0	0	0	378	01/25/2035	1.A FM
36252R-AQ-2	GSMS 2014-GC18 AAB - CMBS		05/20/2022	Various		3,509,966	3,515,029	3,667,687	0	(24,296)	0	0	(24,296)	0	0	3,584,496	0	(74,530)	(74,530)	0	.67,930	01/11/2047	1.A
37254B-AB-6	GENPACT LUXEMBOURG SARL	C.	04/01/2022	Maturity @ 100.00		2,000,000	2,000,000	2,042,652	0	(.6,000)	0	0	(.6,000)	0	0	2,000,000	0	0	0	0	.37,000	04/01/2022	2.C FE
381362-AL-6	GTCSR 121R A2R - CDO	C.	06/15/2022	Paydown		30,951	30,951	31,233	0	(.282)	0	0	(.282)	0	0	30,951	0	0	0	0	.603	06/15/2034	1.A FE
.40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/08/2022	Maturity @ 100.00		4,000,000	4,000,000	4,094,100	0	(29,457)	0	0	(29,457)	0	0	4,000,000	0	0	0	0	.50,000	05/08/2022	1.B FE
40434L-AA-3	HP INC		04/28/2022	Lynch		2,854,410	3,000,000	3,175,992	0	3,136,264	0	(.13,254)	0	(.13,254)	0	3,123,009	0	(268,599)	(268,599)	.24,750	06/17/2025	2.B FE	
.41162G-AA-0	HVMLT 2006-11 A1A - RMBS		06/21/2022	Paydown		.50,026	.50,026	.47,829	0	2,141	0	0	2,141	0	0	.50,026	0	0	0	0	.125	12/19/2036	1.A FM
.41162N-AC-1	HVMLT 2006-14 A1A - RMBS		06/21/2022	Paydown		378,028	378,028	333,457	0	39,491	0	0	39,491	0	0	378,028	0	0	0	0	.696	02/19/2037	1.A FM
.411707-AD-4	HNGRY 2018-1 A2 - RMBS		06/20/2022	Paydown		5,000	5,000	5,332	0	.5,264	0	(.264)	0	(.264)	0	5,000	0	0	0	0	.124	06/22/2048	2.B FE
.411707-AH-5	HNGRY 2020-1 A2 - RMBS		06/20/2022	Paydown		2,500	2,500	2,650	0	(.145)	0	0	(.145)	0	0	2,500	0	0	0	0	.50	12/20/2050	2.B FE
.41283L-AJ-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC	C.	05/03/2022	US BANCORP		3,891,760	4,000,000	4,302,016	0	4,234,292	0	(.23,273)	0	(.23,273)	0	4,211,019	0	(319,259)	(319,259)	.54,717	06/08/2025	2.C FE	
.42302D-AA-1	HE INKEEN NV	C.	04/01/2022	Maturity @ 100.00		500,000	500,000	514,964	0	503,634	0	(3,634)	0	(3,634)	0	500,000	0	0	0	0	8,500	04/01/2022	2.A FE
.43283A-AA-3	HGT 2017-4 A - RMBS		06/25/2022	Paydown		.63,028	.63,028	.64,357	0	.64,280	0	(1,252)	0	(1,252)	0	.63,028	0	0	0	0	.696	12/26/2028	1.C FE
.433674-AA-6	NZES 20PLS1 A - CMO/RMBS		06/25/2022	Paydown		.78,952	.78,952	.79,765	0	(.794)	0	0	(.794)	0	0	.78,952	0	0	0	0	.1,259	12/25/2025	2.C FE
.43730N-AA-4	HPA 221 A - CMBS		05/09/2022	Paydown		.24,195	.24,195	.23,951	0	.244	0	0	.244	0	0	.24,195	0	0	0	0	.66	04/19/2039	1.A FE
.43730N-AA-4	HPA 221 A - CMBS		06/01/2022	Paydown		.7,579	.7,579	.7,503	0	.76	0	0	.76	0	0	.7,579	0	0	0	0	(20)	04/19/2039	1.A FE
.43739E-AK-3	HMBT 2004-2 A2 - RMBS		06/27/2022	Paydown		183,218	183,218	.178,604	0	.5,214	0	0	.5,214	0	0	183,218	0	0	0	0	.1,149	12/25/2034	1.A FM
.44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		3,000,000	3,000,000	3,087,411	0	3,017,957	0	(.17,957)	0	(.17,957)	0	3,000,000	0	0	0	0	.46,500	04/05/2022	2.A FE
.45201Y-NB-7	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		210,000	210,000	.221,873	0	.210,754	0	(.754)	0	(.754)	0	210,000	0	0	0	0	.3,910	08/01/2046	1.C FE
.45660K-AA-9	INDX 2006-AR39 A1 - RMBS		06/27/2022	Paydown		.54,258	.54,258	.51,900	0	.51,944	0	2,3											

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Accre- tion	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.466365-AD-5	JACK 221 A21 - RMBS		.05/25/2022	Paydown	2,500	.2,500	.2,493	0	0	.7	0	0	.7	0	2,500	0	0	0	0	.25	.02/26/2052	.2.B FE		
.46637V-AA-3	JTEP A - CMO/RMBS		.06/01/2022	Paydown	.25,146	.25,146	.25,837	.25,843	0	0	-.697	0	0	-.697	0	0	0	0	0	.322	.09/17/2042	.1.A FE		
.46639J-AE-0	JPMC 2013-C10 A5 - CMBS		.05/05/2022	DEUTSCHE BANK SECURITIES, INC	13,814,040	.13,827,003	.14,441,902	.14,135,803	0	0	-.110,051	0	0	-.110,051	0	0	14,025,753	0	0	0	.190,703	.12/17/2047	.1.A FE	
.46641J-AX-4	JPMIB 2014-C18 ABS - CMBS		.05/19/2022	Various	.1,419,693	.1,422,854	.1,476,109	.1,455,816	0	0	-.10,473	0	0	-.10,473	0	0	1,445,344	0	0	0	.25,650	.02/15/2047	.1.A FE	
.46651N-AA-2	JOLAR 2019-1 A - ABS	C.	.06/15/2022	Paydown	.48,431	.48,431	.47,977	.47,980	0	0	.450	0	0	.450	0	0	48,431	0	0	0	0	.826	.04/15/2044	.2.A FE
.46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		.06/01/2022	Paydown	.59,553	.59,553	.57,134	.0	0	2,419	0	0	2,419	0	0	.59,553	0	0	0	0	.359	.02/26/2052	.1.A FE	
.46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		.06/01/2022	Paydown	.62,329	.62,329	.60,728	.0	0	1,600	0	0	1,600	0	0	.62,329	0	0	0	0	.389	.07/25/2052	.1.A FE	
.470473-AH-2	JTIN 5R B2R - CDO		.04/18/2022	Paydown	.204,557	.204,822	.204,804	.0	0	-.247	0	0	-.247	0	0	.204,557	0	0	0	0	.3,928	.01/19/2027	.1.A FE	
.483050-AA-1	KAISER FOUNDATION HOSPITALS		.04/01/2022	Maturity @ 100.00	.500,000	.500,000	.515,671	.500,888	0	0	-.3,805	0	0	-.3,805	0	0	500,000	0	0	0	0	.8,750	.04/01/2022	.1.D FE
.48669R-AA-9	KCAP F3C A - CDO		.06/21/2022	Paydown	.178,784	.178,083	.178,184	.0	0	.600	0	0	.600	0	0	.178,784	0	0	0	0	.2,247	.12/20/2023	.1.A FE	
.50209T-AA-8	LMREC 2019-CRE3 A - CMBS		.06/24/2022	Paydown	.415,699	.415,699	.415,874	.415,710	0	0	-.11	0	0	-.11	0	0	.415,699	0	0	0	0	.3,891	.12/24/2035	.1.A FE
.53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C.	.06/15/2022	Paydown	.398,719	.398,719	.398,719	.0	0	0	0	0	0	0	0	.398,719	0	0	0	0	.2,186	.05/15/2036	.1.A FE	
.543190-AA-0	LTRAN 111 A1 - RMBS		.06/15/2022	Paydown	.15,319	.15,319	.15,578	.0	0	-.243	0	0	-.243	0	0	.15,319	0	0	0	0	.207	.01/17/2045	.1.F FE	
.543190-AB-8	LTRAN 111 A1 - ABS		.06/15/2022	Paydown	.7,963	.7,963	.8,049	.8,042	0	0	-.79	0	0	-.79	0	0	.7,963	0	0	0	0	.162	.01/17/2045	.1.F FE
.552834-AA-7	MCA 3 A - CDO		.05/15/2022	Paydown	.13,896	.13,896	.13,891	.13,894	0	0	.2	0	0	.2	0	0	.13,896	0	0	0	0	.226	.11/15/2035	.1.F FE
.55284T-AA-5	MFRA 221INV1 A1 - CMO/RMBS		.06/25/2022	Paydown	.100,954	.100,954	.99,979	.0	0	.975	0	0	.975	0	0	.100,954	0	0	0	0	.497	.03/26/2057	.1.A FE	
.552850-AA-0	MFRA 22N0M2 A1 - RMBS		.06/25/2022	Amherst Securities Group	.100,955	.100,955	.98,760	.0	0	2,195	0	0	2,195	0	0	.100,955	0	0	0	0	.321	.05/25/2067	.1.A FE	
.58003U-AA-6	MF1 2020-FL4 A - CDO	C.	.05/04/2022	LLC	.7,985,000	.8,000,000	.8,012,922	.7,995,411	0	0	1,511	0	0	1,511	0	0	.7,996,923	0	0	0	0	.64,013	.12/17/2035	.1.A FE
.585490-AC-9	MELLO 221INV1 A2 - CMO/RMBS		.06/25/2022	Paydown	.60,680	.60,680	.60,073	.0	0	.607	0	0	.607	0	0	.60,680	0	0	0	0	.431	.03/25/2052	.1.A FE	
.58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		.06/22/2022	Paydown	.84,012	.84,012	.84,195	.84,194	0	0	-.183	0	0	-.183	0	0	.84,012	0	0	0	0	.875	.07/01/2051	.1.A FE
.58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		.06/27/2022	Paydown	.46,702	.46,702	.45,155	.0	0	1,547	0	0	1,547	0	0	.46,702	0	0	0	0	.290	.07/25/2051	.1.A FE	
.58551V-AA-0	MWST 2020-2 A - CMO/RMBS		.05/04/2022	Various	.2,976,563	.3,000,000	.3,003,750	.3,003,673	0	0	.50	0	0	.50	0	0	.3,003,722	0	0	0	0	.11,838	.11/25/2053	.1.A FE
.589929-PK-8	GNBNS 1998-GN1 M1 - RMBS		.04/01/2022	Paydown	.12,426	.12,426	.12,352	.12,355	0	0	.71	0	0	.71	0	0	.12,426	0	0	0	0	.277	.01/25/2027	.1.A FM
.59319W-AA-9	MF1 2020-FL3 A - CDO		.06/15/2022	Paydown	.515,266	.515,266	.519,737	.516,731	0	0	-.1466	0	0	-.1466	0	0	.515,266	0	0	0	0	.5,823	.07/16/2035	.1.A FE
.61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		.06/01/2022	Paydown	.12,055	.12,055	.12,710	.0	0	-.681	0	0	-.681	0	0	.12,055	0	0	0	0	.111	.07/25/2034	.1.A FM	
.61758M-AA-5	MSRR 2009-R4 A1 - CMO/RMBS		.06/01/2022	Paydown	.25,954	.25,954	.26,192	.0	0	-.158	0	0	-.158	0	0	.25,954	0	0	0	0	.724	.04/26/2036	.1.A FM	
.61772L-AJ-6	MSRM 2021-2 A3 - CMO/RMBS		.06/01/2022	Paydown	.58,500	.58,500	.57,019	.0	0	1,481	0	0	1,481	0	0	.58,500	0	0	0	0	.493	.05/25/2051	.1.A FE	
.61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		.06/01/2022	Paydown	.34,745	.34,745	.35,125	.0	0	-.377	0	0	-.377	0	0	.34,745	0	0	0	0	.355	.08/25/2051	.1.A FE	
.61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		.06/25/2022	Paydown	.35,949	.35,949	.36,184	.0	0	-.235	0	0	-.235	0	0	.35,949	0	0	0	0	.371	.09/25/2051	.1.A FE	
.62947A-AB-9	NPR 2019-2 A2 - ABS		.06/19/2022	Paydown	.42,603	.42,603	.41,620	.0	0	.990	0	0	.990	0	0	.42,603	0	0	0	0	.291	.11/19/2049	.1.F FE	
.62954J-AA-2	NPRL 2019-1 A1 - ABS		.06/20/2022	Paydown	.28,191	.28,191	.28,314	.0	0	-.122	0	0	-.122	0	0	.28,191	0	0	0	0	.308	.09/20/2049	.1.F FE	
.62955M-AB-2	NZES 20FHT1 A - CMO/RMBS		.06/25/2022	Paydown	.77,260	.77,260	.77,369	.0	0	-.89	0	0	-.89	0	0	.77,260	0	0	0	0	.1,351	.07/25/2025	.2.C FE	
.62955M-AB-2	NZF 2HT EXCESS LLC - ABS		.06/25/2022	Paydown	.45,878	.45,878	.45,877	.0	0	.1	0	0	.1	0	0	.45,878	0	0	0	0	.592	.07/25/2026	.2.C FE	
.62955W-AA-2	NZES 21FNT2 A - ABS		.06/25/2022	Paydown	.132,377	.132,377	.132,376	.0	0	.1	0	0	.1	0	0	.132,377	0	0	0	0	.1,774	.05/25/2026	.2.C FE	
.63939E-AB-9	NAVSL 2015-A2A - ABS		.05/25/2022	Various	.529,873	.529,873	.541,736	.540,543	0	0	-.2,617	0	0	-.2,617	0	0	.537,926	0	0	0	0	.8,054	.08/054	.1.A FE
.64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		.06/21/2022	Paydown	.179,821	.179,821	.179,819	.0	0	.2	0	0	.2	0	0	.179,821	0	0	0	0	.2,082	.03/25/2026	.2.C FE	
.67115N-AA-8	OBX 221INV1 A1 - CMO/RMBS		.06/25/2022	Paydown	.27,026	.27,026	.24,915	.0	0	2,111	0	0	2,111	0	0	.27,026	0	0	0	0	.65	.11/01/2051	.1.A FE	

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- er and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impair- ment Recogn- ized	13 Current Year's Other Than Temporar- y Impair- ment Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.42,226	.42,226	.43,435	.43,318	.0	(1,092)	0	0	(1,092)	0	.42,226	.0	.0	.0	.661	.11/26/2049	1.A
.69546M-AA-5	PAID 221 A - ABS		.06/15/2022	Paydown .....	.191,483	.191,483	.191,483	.191,483	.0	0	0	0	0	0	.191,483	.0	.0	.0	.1,206	.10/15/2029	1.G FE
.69546R-AA-4	PAID 213 A - ABS		.04/12/2022	CREDIT SUISSE SECURITIES (USA) .....	.818,538	.834,977	.834,977	.834,977	.0	0	0	0	0	0	.834,977	.0	(16,439)	(16,439)	.3,220	.05/15/2029	1.G FE
.69546T-AA-5	PAID 2020-3 A - ABS		.06/15/2022	Paydown .....	.379,618	.379,618	.379,632	.379,626	.0	0	0	0	(8)	0	.379,618	.0	0	0	.3,270	.05/17/2027	1.D FE
.69547J-AA-1	PAID 211 A - ABS		.06/15/2022	Paydown .....	.1,117,250	.1,117,250	.1,117,247	.1,117,249	.0	0	0	0	1	0	.1,117,250	.0	0	0	.5,448	.11/15/2027	1.G FE
.71085P-BN-2	PCHLT 2005-1 M4 - RMBS		.06/27/2022	Paydown .....	.696,595	.696,595	.698,368	.696,624	.0	(29)	0	0	(29)	0	.696,595	.0	0	0	.4,515	.02/26/2035	1.A FM
.71344B-DT-2	PEPSICO INC		.04/11/2022	Call @ 100.00 .....	.4,000,000	.4,000,000	.4,080,624	.4,019,824	.0	(19,824)	0	0	(19,824)	0	.4,000,000	.0	0	0	.39,750	.05/02/2022	1.E FE
.74005P-BB-9	LINDE INC		.05/16/2022	Call @ 100.00 .....	.500,000	.500,000	.510,702	.500,448	.0	(3,494)	0	0	(3,494)	0	.500,000	.0	0	0	.8,281	.08/15/2022	1.F FE
.74333N-AA-9	PROG 2019-SFR2 A - RMBS		.05/19/2022	Paydown .....	.989,019	.989,019	.999,137	.995,481	.0	(6,462)	0	0	(6,462)	0	.989,019	.0	0	0	.12,969	.05/19/2036	1.A FE
.74387L-AC-5	PMI 2019-1 A2 - CMO/RMBS		.06/01/2022	Paydown .....	.20,000	.20,001	.20,124	.20,125	.0	(125)	0	0	(125)	0	.20,000	.0	0	0	.253	.12/27/2049	1.A
.74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		.06/27/2022	Paydown .....	.266,299	.266,771	.265,916	.265,916	.0	383	0	0	383	0	.266,299	.0	0	0	.2,303	.10/26/2035	1.A FM
.74935T-AA-7	ROKT 191 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.10,145	.10,145	.10,346	.10,349	.0	(205)	0	0	(205)	0	.10,145	.0	0	0	.148	.09/27/2049	1.A
.74938A-AA-1	ROKT 2021-5 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.38,054	.38,054	.37,441	.37,441	.0	612	0	0	612	0	.38,054	.0	0	0	.290	.11/25/2051	1.A
.74938F-AA-2	ROKT 221 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.27,132	.27,132	.26,585	.26,585	.0	547	0	0	547	0	.27,132	.0	0	0	.245	.01/25/2052	1.A FE
.74968R-AA-3	RPIT 191 A - CMO/RMBS		.06/25/2022	Paydown .....	.34,286	.34,286	.34,020	.34,068	.0	217	0	0	217	0	.34,286	.0	0	0	.370	.10/25/2063	1.A FE
.74969V-AA-3	RPIT 212 A - CMO/RMBS		.06/25/2022	Paydown .....	.131,604	.131,604	.130,162	.130,168	.0	1,436	0	0	1,436	0	.131,604	.0	0	0	.1,178	.09/25/2061	1.A FE
.74969X-AA-9	RPIT 221 A - CMO/RMBS		.04/25/2022	Paydown .....	.8,391	.8,391	.8,380	.8,380	.0	12	0	0	12	0	.8,391	.0	0	0	.62	.01/25/2062	1.A FE
.74978B-AA-6	RAAC 2007-PR3 A - CMO/RMBS		.06/27/2022	Paydown .....	.202,033	.202,033	.195,824	.198,008	.0	4,025	0	0	4,025	0	.202,033	.0	0	0	.873	.10/25/2046	1.A FM
.74981C-AA-9	RUN 22NOM1 A1 - CMO/RMBS		.06/25/2022	Paydown .....	.51,933	.51,933	.52,071	.51,681	.0	252	0	0	252	0	.51,933	.0	0	0	.208	.01/25/2070	1.A FE
.75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.24,843	.24,843	.25,038	.25,036	.0	(193)	0	0	(193)	0	.24,843	.0	0	0	.252	.07/25/2051	1.A
.75409K-AA-4	RATE 21H1 A1 - CMO/RMBS		.06/25/2022	Paydown .....	.11,392	.11,392	.11,207	.11,207	.0	185	0	0	185	0	.11,392	.0	0	0	.93	.12/25/2051	1.A
.76971E-AA-2	RB1T 20H1 A1 - ABS		.06/25/2022	Paydown .....	.19	.19	.19	.19	.0	0	0	0	0	0	.19	0	0	0	.0	.10/25/2050	1.A FE
.78433X-AA-8	SALTT 211 AA - ABS		.06/15/2022	Paydown .....	.23,386	.23,386	.23,385	.23,385	.0	1	0	0	1	0	.23,386	.0	0	0	.212	.02/28/2033	1.C FE
.80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD	C.	.06/14/2022	Jefferies .....	.4,993,750	.5,000,000	.5,112,315	.5,084,807	.0	(48,416)	0	0	(48,416)	0	.5,036,391	.0	(42,641)	(42,641)	.75,819	.01/20/2022	1.F FE
.81378E-AA-1	SABR 2007-BR4 A2A - RMBS		.06/27/2022	Paydown .....	.13,958	.13,958	.9,913	.13,726	.0	232	0	0	232	0	.13,958	.0	0	0	.24	.05/26/2037	1.D FM
.81742L-AA-4	SEQI 1 A CDO	C.	.04/15/2022	Paydown .....	.85,219	.85,219	.85,219	.85,219	.0	0	0	0	0	0	.85,219	.0	0	0	.696	.04/15/2031	1.A FE
.81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.64,979	.64,979	.66,622	.66,494	.0	(1,515)	0	0	(1,515)	0	.64,979	.0	0	0	.634	.06/25/2043	1.A FE
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.13,929	.13,929	.14,026	.14,028	.0	(99)	0	0	(99)	0	.13,929	.0	0	0	.178	.11/25/2049	1.A FE
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.78,016	.78,016	.78,832	.78,828	.0	(813)	0	0	(813)	0	.78,016	.0	0	0	.768	.11/25/2051	1.A
.81749C-AA-7	SEMT 221 A1 - CMO/RMBS		.06/01/2022	Paydown .....	.23,987	.23,987	.23,380	.23,380	.0	607	0	0	607	0	.23,987	.0	0	0	.197	.02/26/2052	1.A FE
.81761T-AE-5	SERV 211 A21 - RMBS		.05/01/2022	Paydown .....	.5,000	.5,000	.5,000	.5,000	.0	0	0	0	0	0	.5,000	.0	0	0	.72	.07/30/2051	2.C FE
.817743-AA-5	SPRO 2019-1 A2 - ABS		.04/25/2022	Paydown .....	.3,750	.3,750	.3,932	.3,924	.0	(174)	0	0	(174)	0	.3,750	.0	0	0	.73	.10/25/2049	2.C FE
.817743-AA-7	SPRO 2021-1 A2 - RMBS		.04/25/2022	Paydown .....	.6,250	.6,250	.6,250	.6,250	.0	0	0	0	0	0	.6,250	.0	0	0	.75	.04/25/2051	2.C FE
.82620K-AS-2	SIEMENS FINANCIERINGSMAAATSCHAPPIJ NV	C.	.05/02/2022	US BANCORP .....	.2,989,590	.3,000,000	.3,176,595	.3,157,950	.0	(24,021)	0	0	(24,021)	0	.3,133,929	.0	(144,339)	(144,339)	.59,375	.03/16/2024	1.E FE
.83546G-AL-2	SONIC 2020-1 A21 - RMBS		.06/20/2022	Paydown .....	.2,500	.2,500	.2,604	.2,604	.0	(104)	0	0	(104)	0	.2,500	.0	0	0	.35	.01/20/2050	1.C FE
.83546D-AM-0	SONIC CAPITAL LLC - ABS		.06/20/2022	Paydown .....	.6,250	.6,250	.6,500	.6,494	.0	(244)	0	0	(244)	0	.6,250	.0	0	0	.71	.01/20/2050	1.C FE
.83546G-AN-8	SONIC 2021-1 A21 - RMBS		.06/20/2022	Paydown .....	.1,250	.1,250	.1,250	.1,250	.0	0	0	0	0	0	.1,250	.0	0	0	.11	.08/21/2051	2.B FE
.85022W-AP-9	SCFT 2020-A A - ABS		.06/25/2022	Paydown .....	.224,605	.224,605	.225,803	.225,766	.0	(1,160)	0	0	(1,160)	0	.224,605	.0	0	0	.1,819	.09/26/2037	1.A FE
.85208N-AD-2	SPRNTS 1A1 - RMBS		.06/20/2022	Paydown .....	.187,495	.187,495	.203,599	.197,130	.0	(9,634)	0	0	(9,634)	0	.187,495	.0	0	0	.4,466	.09/20/2029	2.A FE
.85572R-AA-7	STARR 2018-1 A - ABS		.06/15/20																		

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Admini- stra- tive Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.88606W-AA-0	TBOLT 2017 A - ABS	C.	06/15/2022	Paydown	11,436	11,436	11,506	0	(70)	0	(70)	0	0	0	11,436	0	0	0	0	241	05/17/2032	2.B FE
.89613T-AA-6	TAH 2018-SFR1 A - RMBS		06/01/2022	Paydown	6,916	6,916	7,206	0	(290)	0	(290)	0	0	0	6,916	0	0	0	0	120	05/19/2037	1.A FE
.89656G-AA-2	TRL 211 A - RMBS		06/19/2022	Paydown	22,178	22,176	22,176	0	2	0	2	0	0	0	22,178	0	0	0	0	207	07/19/2051	1.F FE
.89657A-AC-0	TRL 2020-1 A - RMBS		06/17/2022	Paydown	30,475	30,558	30,555	0	(80)	0	(80)	0	0	0	30,475	0	0	0	0	249	10/17/2050	1.F FE
.89657B-AB-0	TRL 2019-2 A - RMBS		06/17/2022	Paydown	36,155	36,155	36,792	0	(636)	0	(636)	0	0	0	36,155	0	0	0	0	360	10/18/2049	1.F FE
.89683L-AA-8	TRP 212 A - CMO/RMBS		06/17/2022	Paydown	28,847	28,847	28,835	0	12	0	12	0	0	0	28,847	0	0	0	0	258	06/20/2051	1.F FE
.89820X-AA-6	TFINS 2020-2 A1 - CDO		04/15/2022	Paydown	141,110	141,110	141,110	0	0	0	0	0	0	0	141,110	0	0	0	0	2,117	07/15/2041	1.C FE
.89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown	92,222	92,222	92,222	0	0	0	0	0	0	0	92,222	0	0	0	0	1,531	04/16/2040	1.C FE
.90352W-AD-6	STEAM 2021-1 A - ABS		06/28/2022	Paydown	59,602	59,602	47,828	0	480	0	480	0	0	0	59,602	0	0	0	0	517	02/28/2051	1.F FE
.90354T-AC-3	UIMM 2021-INV2 A3 - CMO/RMBS		06/01/2022	Paydown	26,509	26,509	25,697	0	812	0	812	0	0	0	26,509	0	0	0	0	165	09/25/2051	1.A
.90355H-AC-6	UIMM-21INV3-A3 - CMO/RMBS		06/01/2022	Paydown	104,926	104,926	101,631	0	3,295	0	3,295	0	0	0	104,926	0	0	0	0	623	11/25/2051	1.A
.90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		04/11/2022	Paydown	80,909	80,909	80,507	0	363	0	363	0	0	0	80,909	0	0	0	0	1,618	10/11/2027	2.B FE
.91824N-AC-6	UIMM 211 A3 - CMO/RMBS		06/01/2022	Paydown	122,566	122,566	123,543	0	(977)	0	(977)	0	0	0	122,566	0	0	0	0	1,303	08/25/2051	1.A
.92257B-AA-0	VCC 2022-3 A - CMBS		06/25/2022	Paydown	7,872	7,872	7,857	0	15	0	15	0	0	0	7,872	0	0	0	0	34	06/25/2052	1.A FE
.92258X-AA-1	VCC 221 A - RMBS		05/25/2022	Paydown	48,067	48,067	47,738	0	329	0	329	0	0	0	48,067	0	0	0	0	499	02/25/2052	1.A FE
.92258Y-AA-1	VCC 221 A - RMBS		06/25/2022	Paydown	21,229	21,229	21,083	0	0	0	0	0	0	0	21,229	0	0	0	0	299	02/25/2052	1.A FE
.92259L-AA-4	VCC 2020-1 AFX - CMBS		06/01/2022	Paydown	52,606	52,606	54,620	0	(1,931)	0	(1,931)	0	0	0	52,606	0	0	0	0	601	02/25/2050	1.A FE
.92259T-AA-9	VCC 211 A1 - RMBS		06/25/2022	Paydown	261,197	261,197	261,171	0	26	0	26	0	0	0	261,197	0	0	0	0	1,664	05/25/2051	1.A FE
.92259U-AA-6	VCC 222 A - RMBS		05/25/2022	Paydown	5,646	5,646	5,645	0	0	0	1	0	0	0	5,646	0	0	0	0	37	04/25/2052	1.A FE
.92259V-AA-6	VCC 222 A - RMBS		06/25/2022	Paydown	7,947	7,947	7,946	0	0	0	1	0	0	0	7,947	0	0	0	0	93	04/25/2052	1.A FE
.92343V-ER-1	VERIZON COMMUNICATIONS INC		05/03/2022	RBC CAPITAL MARKETS	995,036	992,000	1,135,203	0	(1,121,484)	0	(1,108)	0	0	0	1,115,376	0	(120,341)	(120,341)	(120,341)	26,721	09/21/2028	2.A FE
.92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2022	Paydown	191,974	191,974	187,805	0	4,169	0	4,169	0	0	0	191,974	0	0	0	0	808	11/26/2066	1.A FE
.92538U-AA-9	VERUS 223 A1 - CMO/RMBS		06/25/2022	Paydown	62,407	62,407	62,243	0	0	0	164	0	0	0	62,407	0	0	0	0	354	02/25/2067	1.A FE
.92890P-AAF-1	WFIBS 2013-C14 ASB - CMBS		05/20/2022	Various	1,280,078	1,282,883	1,310,329	0	(1,298,562)	0	(6,010)	0	0	0	1,292,551	0	(12,473)	(12,473)	(12,473)	17,853	06/15/2046	1.A
.92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		06/01/2022	Paydown	1,282	1,282	1,142	0	136	0	136	0	0	0	1,282	0	0	0	0	13	02/25/2037	1.D FM
.93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		06/01/2022	Paydown	394,291	360,288	341,984	0	49,692	0	49,692	0	0	0	394,291	0	0	0	0	4,667	07/25/2037	1.D FM
.93933E-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		06/25/2022	Paydown	29,571	29,571	29,236	0	263	0	263	0	0	0	29,571	0	0	0	0	133	01/25/2045	1.D FM
.94354K-AA-8	WAAT 2019-1 A - ABS		06/15/2022	Paydown	11,003	11,003	10,953	0	50	0	50	0	0	0	11,003	0	0	0	0	167	09/15/2044	2.A FE
.94945K-AA-3	WLKRG 2017-A A - RMBS		06/15/2022	Paydown	143,303	143,303	145,542	0	(145,474)	0	(145,474)	0	0	0	143,303	0	0	0	0	1,679	06/15/2033	1.F FE
.95002K-AA-1	WFIBS 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown	26,516	26,516	26,977	0	(461)	0	(461)	0	0	0	26,516	0	0	0	0	339	12/27/2049	1.A
.95003H-AA-7	WFIBS 221 A1 - CMO/RMBS		06/25/2022	Paydown	59,134	59,134	58,007	0	1,127	0	1,127	0	0	0	59,134	0	0	0	0	515	05/25/2051	1.A FE
.95058X-AG-3	WEI 2019-1 A21 - RMBS		06/15/2022	Paydown	10,000	10,000	10,595	0	(414)	0	(414)	0	0	0	10,000	0	0	0	0	189	06/15/2049	2.B FE
.96034J-AB-2	WESTR 221 B - RMBS		06/20/2022	Paydown	36,368	36,368	36,325	0	43	0	43	0	0	0	36,368	0	0	0	0	240	08/20/2036	1.F FE
.96034L-AA-9	WESTR 2020-1 A - RMBS		06/01/2022	Paydown	101,043	101,043	102,994	0	(1,766)	0	(1,766)	0	0	0	101,043	0	0	0	0	1,136	03/20/2034	1.A FE
.97064F-AA-3	WESTR 2020-A A - ABS		06/15/2022	Paydown	21,748	21,748	21,581	0	167	0	167	0	0	0	21,748	0	0	0	0	293	03/15/2045	1.F FE
.97064G-AA-2	WESTF 2021-A A - ABS		06/15/2022	Paydown	98,252	98,252	98,247	0	5	0	5	0	0	0	98,252	0	0	0	0	1,149	05/15/2046	1.F FE
.97988L-AA-9	WIDINT 185 A2 - CDO		04/19/2022	Paydown	1,000,000	1,000,000	999,924	0	55	0	55	0	0	0	1,000,000	0	0	0	0	8,327	03/20/2030	1.A FE
.98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		05/02/2022	Various	9,663,100	9,663,100	10,763,513	0	(64,258)	0	(64,258)	0	0	0	10,699,353	0	(1,036,155)	(1,036,155)	(1,036,155)	244,847	01/15/2026	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					119,982,734	120,958,920	124,707,665	119,286,466	449	(419,378)	25,770	(444,699)	0	122,933,117	0	(2,950,382)	(2,950,382)	(2,950,382)	1,656,292	XXX		

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
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	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals							158,218,496	XXX	164,951,179	158,124,778	475	(861,964)	25,770	(887,260)	0	161,449,464	0	(3,235,301)	(3,235,301)	2,439,015	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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
PNC Bank	Cincinnati, Ohio	0.000	.0	.0	27,645	27,645	27,645	XXX
The Bank of New York Mellon ...	New York, New York	0.450	.0	.0	510,134	331,919	34,448	XXX
0199998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	537,778	359,563	62,092	XXX
0299998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	537,778	359,563	62,092	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	537,778	359,563	62,092	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER TRS OBG V	SD.....	06/02/2022	.....	1,160	.....	.....	.....
825252-40-6	INVESCO TREASURY INST		06/30/2022	.....	1,390	.....	63,877,324	41,610
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						63,877,324	41,610	43,582
8609999999 - Total Cash Equivalents						63,877,324	41,610	43,582