



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENTAS OF SEPTEMBER 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 36-4079497Organized under the Laws of OH, State of Domicile or Port of Entry OHCountry of Domicile United States of AmericaIncorporated/Organized 04/16/1996 Commenced Business 05/02/1996Statutory 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.comStatutory 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 David Lawrence Thompson Jr. # Vice President & Controller Robert James Schwartz
Secretary Matthew David Felvus Vice President & Actuary Lisa Ann Hays**OTHER**

<u>Anthony Joseph Mercurio, Executive Vice President</u>	<u>Michael Eugene Sullivan Jr., Executive Vice President</u>	<u>Sue Ann Erhart, Senior Vice President & General Counsel</u>
<u>Annette Denise Gardner #, Senior Vice President, Chief Financial Officer & Treasurer</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</u>
<u>Judith Elaine Gill #, Vice President</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

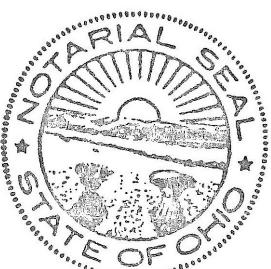
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.
PresidentMatthew David Felvus
SecretaryRobert James Schwartz
Vice President & Controller

Subscribed and sworn to before me this

8th day of November, 2022

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

Yes [] No []Holly M Clayton
Holly M Clayton
Notary Public State of Ohio
April 28th, 2025

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	1,484,541,814	0	1,484,541,814	1,544,121,357
2. Stocks:				
2.1 Preferred stocks .....	.71,743,045	0	.71,743,045	82,276,036
2.2 Common stocks	262,889,119	0	262,889,119	246,720,350
3. Mortgage loans on real estate:				
3.1 First liens .....	.84,123,733	0	.84,123,733	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 (\$ 32,842), cash equivalents (\$ 22,415,775) and short-term investments (\$ 19,517,222 ) .....	.41,965,839	0	.41,965,839	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	126,309	0	126,309	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)	1,945,389,860	0	1,945,389,860	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	10,918,194	0	10,918,194	10,301,267
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,660,640	6,923,532	11,737,108	3,567,853
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 9,890,678 earned but unbilled premiums)	15,443,974	1,030,522	14,413,452	23,653,070
15.3 Accrued retrospective premiums (\$ 4,864,262) and contracts subject to redetermination (\$ 0)	5,386,903	522,641	4,864,262	5,387,636
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,009,995	0	7,009,995	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	2,800,436	0	2,800,436	0
18.2 Net deferred tax asset .....	.67,773,536	13,348,544	.54,424,992	56,432,665
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	1,263,640	1,263,640	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	15,802	15,802	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	.13,114,769	0	.13,114,769	8,172,580
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	5,423,655	1,111,437	4,312,218	5,460,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	.2,093,201,403	24,216,118	.2,068,985,285	.2,178,326,184
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,093,201,403	24,216,118	2,068,985,285	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	410,509	0	410,509	5,460,392
2502. Prepaid expenses	1,111,437	1,111,437	0	0
2503. Other assets	46,671	0	46,671	0
2598. Summary of remaining write-ins for Line 25 from overflow page	3,855,038	0	3,855,038	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,423,655	1,111,437	4,312,218	5,460,392

STATEMENT AS OF SEPTEMBER 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 \$ 286,711,000)	1,212,014,038	1,269,611,920
2. Reinsurance payable on paid losses and loss adjustment expenses	1,310,955	0
3. Loss adjustment expenses	214,768,233	221,294,689
4. Commissions payable, contingent commissions and other similar charges	10,679,749	11,823,642
5. Other expenses (excluding taxes, licenses and fees)	10,228,898	7,038,809
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	15,375,003	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)	16,502,361	14,798,319
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	25,131,736	21,228,658
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,013,227	457,118
13. Funds held by company under reinsurance treaties	7,414,696	8,175,227
14. Amounts withheld or retained by company for account of others	18,357,684	17,851,375
15. Remittances and items not allocated	4,255	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	3,888,472	6,405,580
20. Derivatives	2,007,418	0
21. Payable for securities	8,956,641	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	26,414,432	49,963,400
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,575,711,400	1,648,724,291
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,575,711,400	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	249,241,847	399,114,551
35. Unassigned funds (surplus)	241,032,038	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)	493,273,885	529,601,893
38. Totals (Page 2, Line 28, Col. 3)	2,068,985,285	2,178,326,184
DETAILS OF WRITE-INS		
2501. Deferred gain on securities	26,310,873	49,815,045
2502. Other liabilities	103,559	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)	26,414,432	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 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 \$ 559,758,736)	557,096,176	524,284,784	703,714,941
1.3 Ceded (written \$ 11,911,641)	11,911,641	11,286,994	15,003,247
1.4 Net (written \$ 547,847,094)	545,184,535	512,997,789	688,711,694
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 383,348,000):			
2.1 Direct	0	0	0
2.2 Assumed	209,335,754	223,641,668	281,969,643
2.3 Ceded	4,731,615	(233,922)	4,414,782
2.4 Net	204,604,139	223,875,591	277,554,861
3. Loss adjustment expenses incurred	79,298,308	78,674,222	106,475,596
4. Other underwriting expenses incurred	144,701,320	132,463,074	176,479,036
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	428,603,767	435,012,887	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)	116,580,768	77,984,902	128,202,200
INVESTMENT INCOME			
9. Net investment income earned	29,047,372	18,154,578	25,967,616
10. Net realized capital gains (losses) less capital gains tax of \$ (889,094)	(6,268,428)	1,755,613	2,224,173
11. Net investment gain (loss) (Lines 9 + 10)	22,778,944	19,910,191	28,191,789
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 796,000 amount charged off \$ 1,816,881)	(1,020,881)	(833,865)	(758,835)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(2,665)	122,456	130,503
15. Total other income (Lines 12 through 14)	(1,023,546)	(711,409)	(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)	138,336,166	97,183,684	155,765,658
17. Dividends to policyholders	15,336,160	13,279,853	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)	123,000,006	83,903,831	138,979,758
19. Federal and foreign income taxes incurred	26,345,459	76,561,286	84,764,191
20. Net income (Line 18 minus Line 19) (to Line 22)	96,654,547	7,342,545	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)	96,654,547	7,342,545	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 \$ 1,911,926	13,225,959	30,376,173	38,405,817
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(309,514)	62,536,624	59,870,052
27. Change in nonadmitted assets	3,973,703	(27,226,488)	(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	(149,872,704)	495,570,276	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)	(36,328,008)	566,524,129	518,272,565
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	493,273,885	577,853,457	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 (expense) income	(2,665)	142,411	157,983
1402. Interest expense on funds held	0	(19,955)	(27,479)
1403.			
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)	(2,665)	122,456	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 SEPTEMBER 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	552,088,957	491,110,041	659,831,344
2. Net investment income	40,044,364	20,360,285	33,942,155
3. Miscellaneous income	(1,023,546)	(711,410)	(628,332)
4. Total (Lines 1 to 3)	591,109,775	510,758,917	693,145,167
5. Benefit and loss related payments	264,360,208	(1,070,847,901)	(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	228,050,786	(43,039,941)	27,543,518
8. Dividends paid to policyholders	11,433,082	(9,318,694)	(4,442,759)
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	31,172,774	60,012,957	82,339,957
10. Total (Lines 5 through 9)	535,016,850	(1,063,193,579)	(883,075,489)
11. Net cash from operations (Line 4 minus Line 10)	56,092,924	1,573,952,496	1,576,220,657
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	334,677,373	179,334,664	270,080,940
12.2 Stocks	5,000,000	411,017,799	414,955,157
12.3 Mortgage loans	23,040,227	459,943	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	(7,287)	(14,898)
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	362,717,600	590,805,119	685,658,321
13. Cost of investments acquired (long-term only):			
13.1 Bonds	283,311,488	1,784,625,276	1,822,636,064
13.2 Stocks	18,308,072	660,458,425	663,458,424
13.3 Mortgage loans	45,000,000	62,801,083	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)	346,619,560	2,507,884,784	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)	16,098,040	(1,917,079,665)	(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	(150,000,000)	495,433,775	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)	(5,943,066)	15,544,596	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)	(155,943,065)	510,978,371	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)	(83,752,101)	167,851,203	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)	41,965,839	169,258,096	125,717,940

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

20.0001. Deferred gain on securities	26,310,873	55,458,963	49,815,045
20.0002. Payable for securities	8,956,641	1,000,000	0
20.0003. Receivable for securities	683,917	187,500	810,227
20.0004. Stock based compensation	127,296	136,501	180,776
20.0005. Securities acquired in paid in kind interest	38	0	88
20.0006. Exchange of debt securities	0	4,171,588	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	\$ 96,654,547	\$ 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	\$ 96,654,547	\$ 54,215,567
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 493,273,885	\$ 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	\$ 493,273,885	\$ 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 ("OTTI")

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 following table shows each loan-backed security with a credit-related other-than-temporary impairment 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
05525F-AA-9	\$ 1,961,950	\$ 1,905,000	\$ 56,950	\$ 1,905,000	\$ 1,905,000	09/30/2022
38375U-CG-3	\$ 92,098	\$ 74,927	\$ 17,171	\$ 74,927	\$ 74,927	09/30/2022
38375U-EF-3	\$ 98,646	\$ 79,149	\$ 19,497	\$ 79,149	\$ 79,149	09/30/2022
Total	XXX	XXX	\$ 491,109	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	\$ (51,757,854)
2. 12 Months or Longer	\$ (23,975,902)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 546,203,476
2. 12 Months or Longer	\$ 186,296,768

(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 September 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	2	0
2. Aggregate Amount of Investment Income	\$ 14,940	\$ -

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

In 2022, the Company has entered into two (2) interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of \$2,007,418 during the period on these swaps.

NOTE 9 Income Taxes

In August 2022, the United States federal government enacted the Inflation Reduction Act ("IRA") which, among other changes, created a new corporate alternative minimum tax ("AMT") based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company's financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the Company has not included any impact from the enactment of the IRA in third quarter 2022 financial statements.

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.

On September 23, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, GAHI.

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.

NOTES TO FINANCIAL STATEMENTS

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.

On September 23, 2022, the Company paid a \$50 million extraordinary return of capital distribution to its parent, GAHI.

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	\$ -	\$ 844,063	\$ -	\$ -	\$ 844,063
All other bonds	\$ -	\$ 28,409,459	\$ -	\$ -	\$ 28,409,459
Preferred stocks	\$ 61,002,845	\$ 10,747,200	\$ -	\$ -	\$ 71,750,045
Non-affiliated common stocks	\$ 14,609,770	\$ -	\$ -	\$ -	\$ 14,609,770
Total assets at fair value/NAV	\$ 75,612,615	\$ 40,000,722	\$ -	\$ -	\$ 115,613,337

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	\$ -	\$ (2,007,418)	\$ -	\$ -	\$ (2,007,418)
Total liabilities at fair value	\$ -	\$ (2,007,418)	\$ -	\$ -	\$ (2,007,418)

(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, American Money Management Corporation ("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	\$ 92,072,281	\$ 98,670,245	\$ 92,072,281	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 313,092,100	\$ 345,328,932	\$ -	\$ 312,277,156	\$ 814,944	\$ -	\$ -
Residential MBS	\$ 168,366,800	\$ 185,628,629	\$ -	\$ 168,366,800	\$ -	\$ -	\$ -
Commercial MBS	\$ 11,285,948	\$ 11,807,101	\$ -	\$ 11,285,948	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ 141,388,863	\$ 148,433,350	\$ -	\$ 141,388,863	\$ -	\$ -	\$ -
Asset backed securities	\$ 229,106,951	\$ 252,473,626	\$ -	\$ 226,225,610	\$ 2,881,341	\$ -	\$ -
All other bonds	\$ 409,689,688	\$ 442,199,932	\$ -	\$ 388,588,914	\$ 21,100,774	\$ -	\$ -
Preferred stocks	\$ 71,750,045	\$ 71,743,045	\$ 61,002,845	\$ 10,747,200	\$ -	\$ -	\$ -
Non-affiliated common stocks	\$ 14,609,770	\$ 14,609,770	\$ 14,609,770	\$ -	\$ -	\$ -	\$ -
Mortgage loans	\$ 79,502,879	\$ 84,123,733	\$ -	\$ -	\$ 79,502,879	\$ -	\$ -
Cash and short term investments	\$ 41,965,839	\$ 41,965,839	\$ 41,965,839	\$ -	\$ -	\$ -	\$ -
Derivatives	\$ (2,007,418)	\$ (2,007,418)	\$ -	\$ (2,007,418)	\$ -	\$ -	\$ -

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 September 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 \$99 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 SEPTEMBER 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 SEPTEMBER 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 [X] 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 [X]

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

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

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

FINANCIAL

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

INVESTMENT

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

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

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

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 226,937,800	\$ 248,279,350
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	\$ 248,279,350
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 [X] No []
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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 SEPTEMBER 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 SEPTEMBER 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			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....	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

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

* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

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

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

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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
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
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 SEPTEMBER 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 SEPTEMBER 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	Domestic- Locality Reporting Entity	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	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	.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	.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	.FL.	.DS.	Bridgefield Employers 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	.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	.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	.GBR.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000		0	0		Great American 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) Designated Activity Company	.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	.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	.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	.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	.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.	.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	.OH.	.IA.	Mid-Continent Casualty Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	34-1607394	0	0		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.	.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.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	98-0191335	0	0		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.	.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	.SC.	.NIA.	National Interstate Insurance Agency, Inc.	Management..	0.00	American Financial Group, Inc.	NO.	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	.OH.	.IA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	43-1254631	0	0		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		Triumph 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	.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	.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	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	87-1038842	0	0		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.	.DE.	.NIA.	Radion Insurance Holdings, LLC	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000		0	0		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	.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	.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	.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	.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	.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.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	59-2840291	0	0		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	.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.	.KS.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0
0000		00000	83-1767590	0	0		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.	.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	.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.	.CA.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0

12.

STATEMENT AS OF SEPTEMBER 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	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	0	0	0	Foreign Credit Insurance Association ..		NY..OTH..		Great American Insurance Company ..	Management..	0.000	American Financial Group, Inc. ..	NO..	2..
..0000		00000	81-0814136	0	0	GAI Mexico Holdings, LLC ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1753938	0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	61-1329718	0	0	Global Premier Finance Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26832	95-1542353	0	0	Great American Alliance Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26344	15-6020948	0	0	Great American Assurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	39896	61-0983091	0	0	Great American Casualty Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	37532	31-0954439	0	0	Great American E & S Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	41858	31-1036473	0	0	Great American Fidelity Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Insurance Company of New York ..									
.0084	American Financial Group, Inc.	22136	13-5539046	0	0			NY..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0856644	0	0	Great American Management Services, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	38580	31-1288778	0	0	Great American Protection Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0918893	0	0	Great American Re Inc. ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	31135	31-1209419	0	0	Great American Security Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Spirit Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Underwriters Insurance Company ..									
.0084	American Financial Group, Inc.	16618	83-1694393	0	0			OH..IA..		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	0	Shelter Rock Holdings, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	88-1379846	0	0	Trusted Coverage Professionals Agency, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	0	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 SEPTEMBER 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	82,219	1,818	84,037	253,578	3,581	447,591	704,750	32,821	(127,610)	(94,789)
2. 2020	86,125	164,426	250,551	51,799	230	52,029	61,083	3,064	119,089	183,237	26,757	(42,043)	(15,286)
3. Subtotals 2020 + Prior	389,102	745,026	1,134,128	134,018	2,048	136,066	314,662	6,645	566,681	887,987	59,578	(169,652)	(110,075)
4. 2021	134,341	222,438	356,779	110,206	5,117	115,323	82,754	12,337	156,994	252,084	58,619	(47,990)	10,629
5. Subtotals 2021 + Prior	523,442	967,464	1,490,907	244,224	7,166	251,390	397,415	18,982	723,674	1,140,071	118,197	(217,643)	(99,446)
6. 2022	XXX	XXX	XXX	XXX	96,637	96,637	XXX	114,404	172,306	286,711	XXX	XXX	XXX
7. Totals	523,442	967,464	1,490,907	244,224	103,803	348,027	397,415	133,386	895,981	1,426,782	118,197	(217,643)	(99,446)
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. 22.6	2. (22.5)	3. (6.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (18.8)

STATEMENT AS OF SEPTEMBER 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

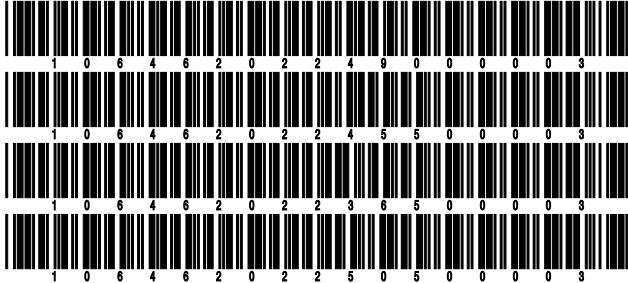
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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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 SEPTEMBER 30, 2022 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funds held as collateral	3,855,038	0	3,855,038	0
2597. Summary of remaining write-ins for Line 25 from overflow page	3,855,038	0	3,855,038	0

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 .....	.23,040,227	.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) .....	.84,123,733	.62,163,960
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12) .....	.84,123,733	.62,163,960
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	.84,123,733	.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	310,576,240	2,491,241,779
3. Accrual of discount .....	.676,345	1,746,191
4. Unrealized valuation increase (decrease)	(6,358,869)	78,093,490
5. Total gain (loss) on disposals	(4,660,467)	2,733,298
6. Deduct consideration for bonds and stocks disposed of	339,008,396	691,188,074
7. Deduct amortization of premium	12,686,503	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	2,497,054	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,940	194,549
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,819,173,978	1,873,117,743
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,819,173,978	1,873,117,743

STATEMENT AS OF SEPTEMBER 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)	1,272,843,989	63,936,978	63,381,669	(3,284,871)	1,350,473,520	1,272,843,989	1,270,114,427	1,405,437,907
2. NAIC 2 (a)	195,036,876	18,208,755	10,199,154	663,066	193,172,631	195,036,876	203,709,543	202,661,433
3. NAIC 3 (a)	16,028,860	9,292,047	199,959	(2,277,449)	11,167,570	16,028,860	22,843,499	11,236,046
4. NAIC 4 (a)	3,097,307	2,650,575	7,070	1,650,746	3,119,966	3,097,307	7,391,558	3,118,381
5. NAIC 5 (a)	523,887	0	20,002	(503,876)	576,716	523,887	9	626,438
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,487,530,920	94,088,355	73,807,854	(3,752,384)	1,558,510,402	1,487,530,920	1,504,059,036	1,623,080,206
PREFERRED STOCK								
8. NAIC 1	6,448,926	0	0	(38,732)	6,149,830	6,448,926	6,410,195	6,544,154
9. NAIC 2	60,680,282	0	0	(593,562)	64,586,767	60,680,282	60,086,720	70,161,395
10. NAIC 3	4,921,773	0	0	324,358	5,464,719	4,921,773	5,246,130	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	72,050,981	0	0	(307,936)	76,201,315	72,050,981	71,743,045	82,276,036
15. Total Bonds and Preferred Stock	1,559,581,900	94,088,355	73,807,854	(4,060,320)	1,634,711,718	1,559,581,900	1,575,802,081	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 \$ 16,519,701 ; NAIC 2 \$ 2,997,521 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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	19,517,222	XXX	19,509,701	430,724	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	7,521	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(14,898)
6. Deduct consideration received on disposals	62,236,989	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)	19,517,222	78,958,849
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	19,517,222	78,958,849

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	0
2. Cost Paid/(Consideration Received) on additions	0
3. Unrealized Valuation increase/(decrease)	(2,007,418)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	0
6. Considerations received/(paid) on terminations	0
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(2,007,418)
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	(2,007,418)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	(2,007,418)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	(2,007,418)
4. Part D, Section 1, Column 6	0
5. Part D, Section 1, Column 7	(2,007,418)
6. Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7. Part A, Section 1, Column 16	(2,007,418)
8. Part B, Section 1, Column 13	0
9. Total (Line 7 plus Line 8).....	(2,007,418)
10. Part D, Section 1, Column 9	0
11. Part D, Section 1, Column 10	(2,007,418)
12 Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13. Part A, Section 1, Column 21	0
14. Part B, Section 1, Column 20	0
15. Part D, Section 1, Column 12	0
16. Total (Line 13 plus Line 14 minus Line 15).....	0

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	433,652,717	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	457,956,684	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)	22,415,775	46,719,742
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,415,775	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 SEPTEMBER 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

SCHEDULE B - PART 3

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

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 SEPTEMBER 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
383756-2S-0	GNR 2013-0130 JA - CM0/RMBS		07/01/2022	Direct					0
0109999999. Subtotal - Bonds - U.S. Governments									XXX
010392-FY-9	ALABAMA POWER CO		.08/09/2022	MIZUHO SECURITIES USA INC	2,997,480	3,000,000			.0
03464H-AA-3	ACMT 225 A1 - RMBS		.07/29/2022	DEUTSCHE BANK SECURITIES, INC.	1,950,331	2,000,000			.250
04685A-3G-4	ATHENE GLOBAL FUNDING		.09/16/2022	Various	7,179,873	8,530,000			.46,090
06051G-KH-8	BANK OF AMERICA CORP		.07/19/2022	Bank of America Merrill Lynch	5,000,000	5,000,000			.0
06744D-AA-7	BARC 22NQMT A1 - CM0/RMBS		.08/29/2022	BARCLAYS CAPITAL INC FIXED INC	1,962,670	2,000,000			.7,583
125491-AN-0	C1 FINANCIAL CORP		.09/15/2022	Stifel, Nicolaus & Co., Inc.	533,927	.710,000			.806
14913R-ZZ-9	CATERPILLAR FINANCIAL SERVICES CORP		.08/08/2022	JP Morgan	4,993,950	5,000,000			.0
194162-AM-5	COLGATE-PALMOLIVE CO		.08/01/2022	JP Morgan	2,997,240	3,000,000			.0
23304G-AK-7	DNKN 2019-1 A22 - RMBS		.07/14/2022	BARCLAYS CAPITAL INC FIXED INC	1,859,906	1,945,000			.12,600
253393-4F-9	DICK'S SPORTING GOODS INC		.09/01/2022	Various	3,152,580	4,000,000			.2,850
25755T-AE-0	DPABS 2015-1 A2 - RMBS		.07/25/2022	Bank of America Merrill Lynch	1,860,407	1,885,000			.469
30328D-AA-1	FSRIA 22FL6 A - CMBS		.08/10/2022	BARCLAYS CAPITAL INC FIXED INC	4,974,995	5,000,000			.0
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		.08/23/2022	PIPR	1,980,180	2,000,000			.0
437076-CS-9	HOME DEPOT INC		.09/12/2022	CREDIT SUISSE SECURITIES (USA)	4,994,050	5,000,000			.0
43789K-AA-0	HOF 221 A1 - CM0/RMBS		.08/05/2022	CREDIT SUISSE SECURITIES (USA)	989,626	1,000,000			.5,647
458140-BY-5	INTEL CORP		.08/02/2022	JP Morgan	998,960	1,000,000			.0
55285U-AA-1	MFRA 22INV2 A1 - RMBS		.07/15/2022	WELLS FARGO SECURITIES LLC	1,967,864	2,000,000			.7,700
61774A-A*4	MORGAN STANLEY DIRECT LENDING FUND		.09/13/2022	AFG Private Placement	3,000,000	3,000,000			.0
64830J-AA-8	NRZT 22NQMT A1 - CM0/RMBS		.07/15/2022	WELLS FARGO SECURITIES LLC	1,472,940	1,645,742			.1,873
67115N-AA-8	OBX 22INV1 A1 - CM0/RMBS		.07/01/2022	J P MORGAN SECURITIES	(478)	(11,235)			.478
69120V-AN-1	OWL ROCK CORE INCOME CORP		.09/09/2022	SMBC SECURITIES INC	1,994,700	2,000,000			.0
69371R-R9-9	PACCAR FINANCIAL CORP		.08/03/2022	MITSUBISHI UFJ SECURITIES	2,997,870	3,000,000			.0
713448-FL-7	PEPSICO INC		.07/14/2022	MORGAN STANLEY CO	2,996,160	3,000,000			.0
876030-AA-5	TAPESTRY INC		.09/01/2022	WELLS FARGO SECURITIES LLC	2,358,930	3,000,000			.43,463
87612E-BP-0	TARGET CORP		.09/06/2022	DEUTSCHE BANK SECURITIES, INC.	4,991,200	5,000,000			.0
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		.09/01/2022	GOLDMAN	1,655,000	2,000,000			.31,333
907818-GB-8	UNION PACIFIC CORP		.09/06/2022	BARCLAYS CAPITAL INC FIXED INC	4,983,050	5,000,000			.0
92539N-AA-4	VERUS 227 A1 - CM0/RMBS		.07/28/2022	CREDIT SUISSE SECURITIES (USA)	499,994	.500,000			.2,361
93114Z-EX-7	WALMART INC		.09/06/2022	BARCLAYS CAPITAL INC FIXED INC	4,989,200	5,000,000			.0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					82,332,605	86,204,507			191,504
02254G-4F-0	ALVGN TIL B-EXT 1L USD		.09/15/2022	Jefferies	2,650,575	2,995,000			.0
05554J-AH-0	First Eagle Holdings T/L B (1/20)		.09/08/2022	CITIGROUP	1,422,422	1,487,500			.0
16384Y-AA-4	Term Loan B : Chemours		.09/16/2022	JP Morgan	2,925,000	3,000,000			.0
17288Y-AD-4	CITADEL SECURITIES LP TERM LOAN (EFF 1/2		.09/01/2022	GOLDMAN SACHS	1,468,125	1,500,000			.0
89148G-4F-7	TORY BURCH LLC - INITIAL TERM B LOAN		.09/08/2022	CITIBANK	941,250	1,000,000			.0
BL3998-61-6	TSGION TIL B 1L USD		.09/16/2022	BARCLAYS CAPITAL INC FIXED INC	488,750	.500,000			.0
88233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA		.08/29/2022	DEUTSCHE BANK	1,859,625	1,900,000			.0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans					11,755,747	12,382,500			0
2509999997. Total - Bonds - Part 3					94,088,355	98,587,011			191,504
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	
2509999999. Total - Bonds					94,088,355	98,587,011			191,504
4509999997. Total - Preferred Stocks - Part 3					0	XXX			0
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks					0	XXX			0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		.08/31/2022	Prior Year Correction to Stock Options	0.000	180,776			.0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		.09/30/2022	Stock Options	0.000	.35,733			.0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					216,509	XXX			0
5989999997. Total - Common Stocks - Part 3					216,509	XXX			0
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks					216,509	XXX			0

STATEMENT AS OF SEPTEMBER 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 Admini- stra-tive Symbol
	5999999999. Total - Preferred and Common Stocks				216,509	XXX	0	XXX	
	6009999999 - Totals				94,304,864	XXX	191,504	XXX	

STATEMENT AS OF SEPTEMBER 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 Modifi- cation and SVO Adminis- trative Symbol	
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Amor- tization/ Accretion	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Change in Book/ Adjusted Carrying Value								
.31371K-BS-9	FN 253949 - RMBS		09/01/2022	Paydown		930	.930	.1,062	.0	.0	(.131)	0	0	(.131)	0	.930	.0	.0	.0	.0	.39	09/01/2031	1.A
.38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		09/01/2022	Paydown		.28	.28	.28	.0	.0	0	0	0	0	0	.28	.0	.0	.0	.0	.0	06/20/2063	1.A
.38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		09/01/2022	Paydown		.57	.58	.58	.0	.0	0	0	0	0	.57	.0	.0	.0	.0	.0	04/20/2063	1.A	
0109999999. Subtotal - Bonds - U.S. Governments						1,015	1,015	1,148	1,147	0	(132)	0	(132)	0	1,015	0	0	0	0	40	XXX	XXX	
.68609T-HV-3	OREGON		09/01/2022	Direct		.50,000	.50,000	.56,840	.52,242	.0	(2,242)	0	(2,242)	0	.50,000	.0	.0	.0	.0	.1,219	06/01/2049	1.B FE	
.68609T-SH-2	OREGON		09/01/2022	Direct		.35,000	.35,000	.37,806	.35,457	.0	(457)	0	(457)	0	.35,000	.0	.0	.0	.0	.638	12/01/2049	1.B FE	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						85,000	85,000	94,646	87,698	0	(2,698)	0	(2,698)	0	85,000	0	0	0	0	1,858	XXX	XXX	
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2022	Paydown		.17,640	.17,640	.17,795	.17,764	.0	(124)	0	(124)	0	.17,640	.0	.0	.0	.0	.361	07/01/2043	1.B FE	
.13079F-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		07/15/2022	Call @ 100.00		.15,000	.15,000	.15,469	.15,060	.0	(60)	0	(60)	0	.15,000	.0	.0	.0	.0	.675	01/15/2040	1.A FE	
.196479-2D-0	COLORADO HSG & FIN AUTH		09/01/2022	Direct		.150,000	.150,000	.175,814	.154,968	.0	(4,968)	0	(4,968)	0	.150,000	.0	.0	.0	.0	.3,384	05/01/2049	1.A FE	
.19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		.3,733	.3,738	.4,677	.4,668	.0	(935)	0	(935)	0	.3,733	.0	.0	.0	.0	.80	02/01/2044	1.B FE	
.19647P-BG-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Call @ 100.00		.5,886	.5,886	.6,074	.6,073	.0	(3)	0	(3)	0	.6,070	.0	.0	.0	.0	.133	11/01/2045	1.A FE	
.19647P-BH-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Call @ 100.00		.10,842	.10,842	.10,995	.10,977	.0	(11)	0	(11)	0	.10,966	.0	.0	.0	.0	.278	07/01/2057	1.A FE	
.196480-DQ-7	COLORADO HSG & FIN AUTH		09/01/2022	Direct		.105,000	.105,000	.119,776	.107,240	.0	(2,240)	0	(2,240)	0	.105,000	.0	.0	.0	.0	.2,129	05/01/2050	1.A FE	
.20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		08/24/2022	Call @ 100.00		.165,000	.165,000	.169,627	.169,076	.0	(1,383)	0	(1,383)	0	.167,693	.0	(2,693)	(2,693)	.4,368	11/15/2044	1.A FE		
.20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		.45,000	.45,000	.47,252	.45,831	.0	(831)	0	(831)	0	.45,000	.0	.0	.0	.0	.892	05/15/2039	1.A FE	
.3133N3-U9-3	FL RE6008 - RMBS		09/01/2022	Paydown		.39,522	.39,522	.41,001	.40,895	.0	(1,373)	0	(1,373)	0	.39,522	.0	.0	.0	.0	.827	11/01/2049	1.A FE	
.31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		09/15/2022	Call @ 100.00		.165,000	.165,000	.171,778	.170,947	.0	(771)	0	(771)	0	.170,176	.0	(5,176)	(5,176)	.3,168	05/15/2027	1.A FE		
.3140QJ-XE-4	FN B02832 - RMBS		09/01/2022	Paydown		.704	.704	.730	.731	.0	(26)	0	(26)	0	.704	.0	.0	.0	.0	.14	09/01/2049	1.A FE	
.3140QK-EL-8	FN B04638 - RMBS		09/01/2022	Paydown		.9,499	.9,499	.9,797	.9,756	.0	(257)	0	(257)	0	.9,499	.0	.0	.0	.0	.191	11/01/2049	1.A FE	
.3140QB-N5-3	FN CA4011 - RMBS		09/01/2022	Paydown		.10,754	.10,754	.11,176	.11,190	.0	(436)	0	(436)	0	.10,754	.0	.0	.0	.0	.277	08/01/2049	1.A FE	
.3140QC-PN-0	FN CA4928 - RMBS		09/01/2022	Paydown		.18,160	.18,160	.18,829	.18,829	.0	(668)	0	(668)	0	.18,160	.0	.0	.0	.0	.341	01/01/2050	1.A FE	
.31418D-HY-1	FN MA3846 - RMBS		09/01/2022	Paydown		.25,146	.25,146	.25,817	.25,730	.0	(584)	0	(584)	0	.25,146	.0	.0	.0	.0	.493	11/01/2049	1.A FE	
.31418D-JH-3	FN MA3876 - RMBS		09/01/2022	Paydown		.16,250	.16,250	.16,739	.16,745	.0	(495)	0	(495)	0	.16,250	.0	.0	.0	.0	.338	12/01/2049	1.A FE	
.34074M-KC-4	FLORIDA HSG FIN CORP REV - MBS		09/01/2022	Paydown		.43,374	.43,374	.44,503	.44,196	.0	(821)	0	(821)	0	.43,374	.0	.0	.0	.0	.872	01/01/2036	1.A FE	
.34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2022	Direct		.440,000	.440,000	.483,468	.446,892	.0	(6,892)	0	(6,892)	0	.440,000	.0	.0	.0	.0	.18,700	01/01/2050	1.A FE	
.41981B-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		09/01/2022	Paydown		.23,124	.23,124	.23,397	.23,394	.0	(270)	0	(270)	0	.23,124	.0	.0	.0	.0	.373	07/01/2037	1.A FE	
.45129W-MB-3	IDAHO HSG & FIN ASSN - MBS		08/01/2022	Paydown		.9,934	.9,934	.10,567	.10,556	.0	(621)	0	(621)	0	.9,934	.0	.0	.0	.0	.218	05/21/2044	1.D FE	
.45129W-MB-3	IDAHO HSG & FIN ASSN - MBS		09/01/2022	Paydown		.5,207	.5,207	.5,539	.5,533	.0	(326)	0	(326)	0	.5,207	.0	.0	.0	.0	.137	05/21/2044	1.D Z	
.45129W-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		.100,000	.100,000	.102,098	.101,537	.0	(1,537)	0	(1,537)	0	.100,000	.0	.0	.0	.0	.4,000	07/01/2034	1.B FE	
.45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		.35,000	.35,000	.38,867	.35,360	.0	(360)	0	(360)	0	.35,000	.0	.0	.0	.0	.1,400	01/01/2050	1.B FE	
.45201Y-M9-5	ILLINOIS ST DEV AUTH REV		08/01/2022	Direct		.185,000	.185,000	.195,584	.186,398	.0	(1,398)	0	(1,398)	0	.185,000	.0	.0	.0	.0	.5,735	02/01/2035	1.C FE	
.45201Y-N2-9	ILLINOIS ST DEV AUTH REV - MBS		09/01/2022	Paydown		.47,995	.47,995	.49,292	.49,054	.0	(1,059)	0	(1,059)	0	.47,995	.0	.0	.0	.0	.1,014	02/01/2047	1.A FE	
.45201Y-YK-7	ILLINOIS ST DEV AUTH REV - MBS		09/01/2022	Paydown		.240,007	.240,007	.241,848	.240,937	.0	(930)	0	(930)	0	.240,007	.0	.0	.0	.0	.3,919	06/01/2043	1.A FE	
.45203L-BS-1	ILLINOIS ST DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Paydown		.6,275	.6,275	.6,517	.6,509	.0	(235)	0	(235)	0	.6,275	.0	.0	.0	.0	.127	02/01/2031	1.A FE	
.45203L-CL-5	ILLINOIS ST DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Call @ 100.00		.14,745	.14,745	.15,285	.15,227	.0	(35)	0	(35)	0	.15,192	.0	(447)	(447)	.398	03/01/2059	1.A FE		
.46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		08/01/2022	Paydown		.8,095	.8,095	.8,883	.8,826	.0	(731)	0	(731)	0	.8,095	.0	.0	.0	.0	.185	02/01/2033	1.A FE	
.54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2022	Paydown		.17,985	.17,985	.18,202	.18,142	.0	(157)	0	(157)	0	.17,985	.0	.0	.0	.0	.362	12/01/2038	1.A FE	
.57419R-GH-2	MARYLAND ST CINTY DEV ADMIN DEPT HSG & C		09/01/2022	Paydown		.33,094	.33,093	.33,588	.33,526	.0	(432)	0	(432)	0	.33,094	.0	.0	.0	.0	.838	07/01/2043	1.A FE	
.57419R-H7-3	MARYLAND ST CINTY DEV ADMIN DEPT HSG & C		09/01/2																				

STATEMENT AS OF SEPTEMBER 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 Modifer and SVO Adminis- trative Symbol		
											11	12	13	14	15									
.60416S-KD-1	MINNESOTA ST HSG FIN AGY		.09/01/2022	Call @ 100.00		.50,000	.50,000	.51,911	.51,052	.0	-(677)	0	-(677)	0	0	.50,375	.0	-(375)	0	.375	.2,110	.01/01/2041	1.B FE	
.60416S-TB-6	MINNESOTA ST HSG FIN AGY		.07/01/2022	Direct		.75,000	.75,000	.81,255	.77,382	.0	-(2,382)	0	-(2,382)	0	0	.75,000	.0	0	0	0	.0	.3,081	.01/01/2031	1.B FE
.60416S-TC-4	MINNESOTA ST HSG FIN AGY		.09/01/2022	Direct		.65,000	.65,000	.68,643	.66,141	.0	-(1,141)	0	-(1,141)	0	0	.65,000	.0	0	0	0	0	.2,720	.01/01/2047	1.B FE
.60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		.09/01/2022	Direct		.70,000	.70,000	.74,649	.71,111	.0	-(1,111)	0	-(1,111)	0	0	.70,000	.0	0	0	0	0	.1,543	.12/01/2046	1.A FE
.60636Y-MU-7	MISSOURI ST HSG DEV COMMUN MULTIFAMILY HS		.09/01/2022	Paydown		.3,579	.3,579	.3,704	.3,692	.0	-(113)	0	-(113)	0	0	.3,579	.0	0	0	0	0	.100	.01/01/2040	1.B FE
.60637B-GC-8	MISSOURI ST HSG DEV COMMUN SINGLE FAMILY		.09/01/2022	Direct		.60,000	.60,000	.62,787	.60,877	.0	-(877)	0	-(877)	0	0	.60,000	.0	0	0	0	0	.1,226	.05/01/2038	1.B FE
.60637B-SP-6	MISSOURI ST HSG DEV COMMUN SINGLE FAMILY		.09/01/2022	Direct		.90,000	.90,000	.100,430	.91,732	.0	-(1,732)	0	-(1,732)	0	0	.90,000	.0	0	0	0	0	.2,032	.05/01/2049	1.B FE
.60637B-VE-7	MISSOURI ST HSG DEV COMMUN SINGLE FAMILY		.09/01/2022	Call @ 100.00		.90,000	.90,000	.100,668	.94,582	.0	-(1,694)	0	-(1,694)	0	0	.92,889	.0	-(2,889)	0	-(2,889)	0	.1,893	.05/01/2050	1.B FE
.63968M-EV-7	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Call @ 100.00		.45,000	.45,000	.45,342	.45,410	.0	-(410)	0	-(410)	0	0	.45,000	.0	0	0	0	0	.1,471	.03/01/2043	1.B FE
.63968M-KO-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Call @ 100.00		.105,000	.105,000	.105,163	.105,048	.0	-(48)	0	-(48)	0	0	.105,000	.0	0	0	0	0	.2,651	.09/01/2045	1.B FE
.63968M-NY-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Direct		.180,000	.180,000	.190,566	.182,404	.0	-(2,404)	0	-(2,404)	0	0	.180,000	.0	0	0	0	0	.4,481	.09/01/2046	1.B FE
.63968M-RE-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Direct		.35,000	.35,000	.37,630	.35,620	.0	-(620)	0	-(620)	0	0	.35,000	.0	0	0	0	0	.964	.09/01/2048	1.B FE
.63968M-UU-1	NEBRASKA INV FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Call @ 100.00		.25,000	.25,000	.26,726	.25,789	.0	-(283)	0	-(283)	0	0	.25,506	.0	-(506)	0	-(506)	0	.696	.09/01/2049	1.B FE
.647200-3H-5	NEW MEXICO MTG FIN AUTH		.09/06/2022	Call @ 100.00		.25,000	.25,000	.25,650	.25,666	.0	-(178)	0	-(178)	0	0	.25,488	.0	-(488)	0	-(488)	0	.833	.03/01/2045	1.A FE
.647200-ST-7	NEW MEXICO MTG FIN AUTH		.09/06/2022	Call @ 100.00		.40,000	.40,000	.41,724	.41,393	.0	-(424)	0	-(424)	0	0	.40,969	.0	-(969)	0	-(969)	0	.1,417	.03/01/2045	1.A FE
.647200-SU-4	NEW MEXICO MTG FIN AUTH - MBS		.09/01/2022	Paydown		.89,149	.89,149	.91,390	.91,390	.0	-(2,242)	0	-(2,242)	0	0	.89,149	.0	0	0	0	0	.1,786	.08/01/2038	1.A FE
.647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		.09/01/2022	Paydown		.46,024	.46,024	.47,376	.46,705	.0	-(681)	0	-(681)	0	0	.46,024	.0	0	0	0	0	.750	.02/01/2043	1.B FE
.647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		.09/01/2022	Paydown		.113,477	.113,477	.115,754	.114,825	.0	-(1,348)	0	-(1,348)	0	0	.113,477	.0	0	0	0	0	.2,196	.07/01/2043	1.B FE
.647201-DM-1	NEW MEXICO MTG FIN AUTH		.07/01/2022	Direct		.80,000	.80,000	.88,316	.81,296	.0	-(1,296)	0	-(1,296)	0	0	.80,000	.0	0	0	0	0	.3,439	.07/01/2049	1.A FE
.647201-HC-9	NEW MEXICO MTG FIN AUTH		.07/01/2022	Direct		.40,000	.40,000	.43,414	.40,501	.0	-(501)	0	-(501)	0	0	.40,000	.0	0	0	0	0	.1,516	.01/01/2050	1.A FE
.647201-JJ-2	NEW MEXICO MTG FIN AUTH		.07/01/2022	Direct		.75,000	.75,000	.78,970	.75,483	.0	-(483)	0	-(483)	0	0	.75,000	.0	0	0	0	0	.2,649	.07/01/2050	1.A FE
.649720-BD-4	NEW YORK N.Y. CITY HSG DEV CORP MULTIFAMI		.09/15/2022	Paydown		.11,762	.11,762	.11,768	.11,762	.0	0	0	0	0	.11,762	.0	0	0	0	0	.239	.05/01/2036	1.C FE	
.649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		.135,000	.135,000	.140,297	.137,132	.0	-(2,132)	0	-(2,132)	0	0	.135,000	.0	0	0	0	0	.4,074	.10/01/2034	1.B FE
.649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		.25,000	.25,000	.25,553	.25,325	.0	-(325)	0	-(325)	0	0	.25,000	.0	0	0	0	0	.520	.10/01/2034	1.B FE
.649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		.50,000	.50,000	.51,284	.50,632	.0	-(632)	0	-(632)	0	0	.50,000	.0	0	0	0	0	.1,151	.10/01/2035	1.B FE
.649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Call @ 100.00		.160,000	.160,000	.162,718	.162,253	.0	-(1,337)	0	-(1,337)	0	0	.160,917	.0	-(917)	0	-(917)	0	.4,006	.09/01/2043	1.B FE
.64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		.215,000	.215,000	.237,076	.218,309	.0	-(3,309)	0	-(3,309)	0	0	.215,000	.0	0	0	0	0	.4,159	.10/01/2032	1.B FE
.658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.07/01/2022	Direct		.260,000	.260,000	.275,870	.265,024	.0	-(5,024)	0	-(5,024)	0	0	.260,000	.0	0	0	0	0	.8,677	.07/01/2031	1.B FE
.658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.07/01/2022	Direct		.30,000	.30,000	.33,123	.30,710	.0	-(710)	0	-(710)	0	0	.30,000	.0	0	0	0	0	.1,189	.07/01/2037	1.B FE
.658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.08/01/2022	Direct		.50,000	.50,000	.53,382	.50,799	.0	-(789)	0	-(789)	0	0	.50,000	.0	0	0	0	0	.2,034	.07/01/2047	1.B FE
.658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.08/01/2022	Direct		.120,000	.120,000	.132,240	.122,290	.0	-(2,290)	0	-(2,290)	0	0	.120,000	.0	0	0	0	0	.5,188	.07/01/2047	1.B FE
.658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		.07/01/2022	Direct		.15,000	.15,000	.15,000	.15,000	.0	0	0	0	0	.15,000	.0	0	0	0	0	.450	.07/01/2032	1.B FE	
.658890-MA-1	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		.220,000	.220,000	.238,071	.223,732	.0	-(3,732)	0	-(3,732)	0	0	.220,000	.0	0	0	0	0	.8,800	.07/01/2047	1.B FE
.658890-PF-7	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		.140,000	.140,000	.151,294	.142,163	.0	-(2,163)	0	-(2,163)	0	0	.140,000	.0	0	0	0	0	.5,600	.07/01/2048	1.B FE
.676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV		.09/20/2022	Call @ 100.00		.10,000	.10,000	.10,000	.0	.0	0	0	0	0	.10,000	.0	0	0	0	0	.540	.03/01/2038	1.B FE	
.677560-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Paydown		.183,641	.183,641	.194,066	.191,632	.0	-(7,991)	0	-(7,991)	0	0	.183,641	.0	0	0	0	0	.3,670	.02/01/2044	1.A FE
.677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Paydown		.32,751	.32,751	.33,345	.33,304	.0	-(552)	0	-(552)	0	0	.32,751	.0	0	0	0	0	.568	.03/01/2036	1.A FE
.677560-SR-9	OHIO ST HSG FIN AGY RESIDENT																							

STATEMENT AS OF SEPTEMBER 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's Amor- tization/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Admini- stra- tive Symbol				
.880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		.70,000	.70,000	.77,259	.70,882	0	-(.882)	0	-(.882)	0	.70,000	0	0	0	0	2,498	01/01/2050	1.B FE			
.880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		.175,000	.175,000	.187,947	.178,707	0	-(3,707)	0	-(3,707)	0	.175,000	0	0	0	0	3,219	07/01/2036	1.B FE			
.880461-JN-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		.50,000	.50,000	.54,652	.52,282	0	-(2,282)	0	-(2,282)	0	.50,000	0	0	0	0	1,274	07/01/2032	1.B FE			
.880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		.30,000	.30,000	.32,071	.30,474	0	-(.474)	0	-(.474)	0	.30,000	0	0	0	0	1,245	01/01/2042	1.B FE			
.880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		.95,000	.95,000	.105,413	.98,730	0	-(3,730)	0	-(3,730)	0	.95,000	0	0	0	0	1,705	07/01/2032	1.B FE			
.880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		.25,000	.25,000	.27,184	.25,875	0	-(.875)	0	-(.875)	0	.25,000	0	0	0	0	494	07/01/2036	1.B FE			
.88275A-DC-1	TEXAS ST DEPT HSG & CNTY AFFAIRS MULTIF		09/01/2022	Paydown		.23,142	.23,142	.24,053	.23,982	0	-(.840)	0	-(.840)	0	.23,142	0	0	0	0	423	10/01/2032	1.A FE			
.88275F-NX-3	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE		09/01/2022	Direct		.80,000	.80,000	.82,963	.80,746	0	-(.746)	0	-(.746)	0	.80,000	0	0	0	0	1,685	03/01/2039	1.B FE			
.88275F-RD-3	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE		09/01/2022	Paydown		.37,274	.37,274	.38,519	.38,458	0	-(1,184)	0	-(1,184)	0	.37,274	0	0	0	0	773	09/01/2047	1.B FE			
.91743P-AE-5	UTAH HSG CORP - MBS		08/01/2022	Paydown		.95,000	.95,000	.108,141	.96,784	0	-(1,784)	0	-(1,784)	0	.95,000	0	0	0	0	2,802	03/01/2050	1.B FE			
.91743P-AE-5	UTAH HSG CORP - MBS		08/01/2022	Paydown		.3,146	.3,146	.3,458	.3,456	0	-(.310)	0	-(.310)	0	.3,146	0	0	0	0	69	04/21/2044	1.D FE			
.91743P-AE-5	UTAH HSG CORP - MBS		09/01/2022	Paydown		.1,581	.1,581	.1,738	.1,737	0	-(.156)	0	-(.156)	0	.1,581	0	0	0	0	41	04/21/2044	1.D FE			
.91743P-AF-2	UTAH HSG CORP - MBS		08/01/2022	Paydown		.1,159	.1,159	.1,240	.1,240	0	-(.81)	0	-(.81)	0	.1,159	0	0	0	0	25	05/21/2044	1.D FE			
.91743P-AF-2	UTAH HSG CORP - MBS		09/01/2022	Paydown		.20,634	.20,634	.22,081	.22,069	0	-(1,435)	0	-(1,435)	0	.20,634	0	0	0	0	542	05/21/2044	1.D FE			
.91743P-AH-8	UTAH HSG CORP - MBS		08/01/2022	Paydown		.107,563	.107,563	.120,924	.120,819	0	-(13,256)	0	-(13,256)	0	.107,563	0	0	0	0	2,511	06/21/2044	1.D FE			
.91743P-AH-8	UTAH HSG CORP - MBS		09/01/2022	Paydown		.283	.283	.318	.317	0	-(.35)	0	-(.35)	0	.283	0	0	0	0	8	06/21/2044	1.D FE			
.91743P-AJ-4	UTAH HSG CORP - MBS		08/01/2022	Paydown		.4,980	.4,980	.5,396	.5,383	0	-(.403)	0	-(.403)	0	.4,980	0	0	0	0	109	07/21/2044	1.D FE			
.91743P-AJ-4	UTAH HSG CORP - MBS		09/01/2022	Paydown		.93,198	.93,198	.100,976	.100,741	0	-(7,543)	0	-(7,543)	0	.93,198	0	0	0	0	2,448	07/21/2044	1.D FE			
.91743P-AK-1	UTAH HSG CORP - MBS		08/01/2022	Paydown		.654	.654	.701	.700	0	-(.46)	0	-(.46)	0	.654	0	0	0	0	14	08/21/2044	1.A FE			
.91743P-AK-1	UTAH HSG CORP - MBS		09/01/2022	Paydown		.6,922	.6,922	.7,410	.7,406	0	-(.484)	0	-(.484)	0	.6,922	0	0	0	0	182	08/21/2044	1.A FE			
.92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/01/2022	Paydown		.44,978	.44,978	.48,936	.48,895	0	-(3,917)	0	-(3,917)	0	.44,978	0	0	0	0	1,854	03/25/2038	1.A FE			
.92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		09/01/2022	Paydown		.26,042	.26,042	.27,888	.27,869	0	-(1,827)	0	-(1,827)	0	.26,042	0	0	0	0	1,033	03/25/2038	1.A FE			
.92812U-XB-9	VIRGINIA ST HSG DEV AUTH - MBS		09/01/2022	Paydown		.131,508	.131,508	.137,060	.136,825	0	-(5,317)	0	-(5,317)	0	.131,508	0	0	0	0	2,720	11/25/2039	1.A FE			
.97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2022	Direct		.95,000	.95,000	.98,889	.95,729	0	-(.729)	0	-(.729)	0	.95,000	0	0	0	0	3,800	09/01/2045	1.C FE			
.97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2022	Direct		.115,000	.115,000	.119,785	.116,432	0	-(1,432)	0	-(1,432)	0	.115,000	0	0	0	0	4,025	03/01/2046	1.C FE			
.97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2022	Direct		.85,000	.85,000	.90,348	.85,880	0	-(.880)	0	-(.880)	0	.85,000	0	0	0	0	2,975	09/01/2046	1.C FE			
.98322Q-HV-2	WYOMING CNTY DEV AUTH HSG REV		09/01/2022	Call @ 100.00		.45,000	.45,000	.45,549	.45,549	0	-(.148)	0	-(.148)	0	.45,401	0	-(401)	0	0	855	12/01/2024	1.B FE			
0909999999. Subtotal - Bonds - U.S. Special Revenues										26,124,632	26,124,637	27,798,243	26,786,127	0	(636,373)	0	(636,373)	0	26,149,755	0	(25,123)	(25,123)	1,078,984	XXX	XXX
.000366-AA-2	AASET 2017-1 A - ABS		09/16/2022	Paydown		.43,485	.43,485	.39,850	.39,878	0	.3,608	0	.3,608	0	.43,485	0	0	0	0	1,047	05/16/2042	2.B FE			
.00038P-AA-8	AASET 211 A - ABS		09/16/2022	Paydown		.40,391	.40,391	.39,976	.39,978	0	.413	0	.413	0	.40,391	0	0	0	0	798	11/16/2041	1.G FE			
.000825-AA-7	ACAM 19FL1 A - CDO		09/16/2022	Paydown		.66,284	.66,284	.66,110	.66,139	0	.145	0	.145	0	.66,284	0	0	0	0	969	11/16/2034	1.A FE			
.00192J-AA-4	APS 2016-1 1A - CMO/RMBS		09/01/2022	Paydown		.146,787	.146,787	.145,839	.145,941	0	.846	0	.846	0	.146,787	0	0	0	0	727	07/27/2057	1.A FE			
.00217L-AA-0	ABEIT 2019-CRE3 A - CMBS		09/16/2022	Paydown		.76,425	.76,425	.76,377	.76,403	0	.22	0	.22	0	.76,425	0	0	0	0	916	09/16/2036	1.A FE			
.002560-AA-0	AASET 2019-1 A - ABS		07/15/2022	Paydown		.27,595	.27,595	.27,595	.27,440	0	-(10,027)	0	9,871	0	.156	0	0	0	0	619	05/15/2039	3.A FE			
.002560-AA-0	AASET 2019-1 A - ABS		08/15/2022	Paydown		.475	.475	.475	.303	0	173	0	170	0	.3	0	0	0	0	12	05/15/2039	4.C FE			
.00436M-AA-3	AALLC 181 A - RMBS		09/02/2022	Paydown		.46,720	.46,720	.48,700	.48,672	0	-(1,951)	0	-(1,951)	0	.46,720	0	0	0	0	1,208	12/02/2033	1.F FE			
.00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/26/2022	Paydown		.117,038	.117,038	.104,293	.105,172	0	11,867	0	11,867	0	.117,038	0	0	0	0	657	12/25/2036	1.A FM			
.007036-GS-9	ARMIT 2005-2 241 - CMO/RMBS		09/01/2022	Paydown		.17,960	.17,960	.17,997	.18,012	0	-(53)	0	-(53)	0	.17,960	0	0	0	0	493	06/25/2035	1.A FM			
.00833M-AA-2	AFRM 2021-A 1 - ABS		09/15/2022	Paydown		.292,101	.292,101	.292,058	.291,518	0	.583	0	.583	0	.292,101	0	0	0	0	1,915	08/15/2025	1.C FE			
.02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2022	Paydown		.21,456	.21,456	.20,340	.20,401	0	1,055	0	1,055	0	.21,456	0	0	0	0	1,062	07/15/2024	3.B FE			
.026668-AA-4	AHR 2015-SFRA 2 A - RMBS		09/01/2022	Paydown		.4,942	.4,942	.5,283	.5,282	0	-(340)	0	-(340)	0	.4,942	0	0	0	0	121	10/17/2025	1.A FE			
.026929-AA-7	AMH 2006-3 111 - RMBS		09/26/2022	Paydown		.62,441	.62,441	.58,659	.61,563	0	.878	0	.878	0	.62,441	0	0	0	0	496	12/25/2046	1.A FM			
.03464H-AA-3	AMT 225 A1 - CMO/RMBS		09/01/2022	Paydown		.33,446	.33,446	.32,615	.0	0	.831	0	.831	0	.33,446	0	0	0	0	171	05/25/2067	1.A FE			
.038370-AA-0	AMFIT 19A A - ABS		09/15/2022	Paydown		.48,689	.48,689	.49,898	.0	-(1,209)	0	-(1,209)	0	.48,689	0	0	0	0	1,012	07/16/2040	1.F FE				
.038413-AA-8	AMFIT 2020-A A - ABS		09/17/2022	Paydown		.110,016	.110,016	.110,861	.110,849	0	-(832)	0	-(832)	0	.110,016	0	0	0	0	1,391	07/17/2046	1.F FE			
.05492Q-AA-4	BDS 2020-FL5 A - CDO	C.	08/18/2022	Paydown		.870,449	.870,449	.868,255	.869,617	0	.832	0	.832	0	.870,449	0	0	0	0	10,457	02/18/2037	1.A FE			
.05525C-AA-6	BAILL 2013-FR2 A - CMBS		09/25/2022	Paydown		1,000,000	1,000,000	.975,729	.982,550	0	.17,450	0	.17,450	0	1,000,000	0	0	0	0						

STATEMENT AS OF SEPTEMBER 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 (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											
.07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		.09/01/2022	Paydown			8,522	8,604	8,603	0	(81)	0	(81)	0	8,522	0	0	0	0	0	0	.07/25/2034	1.A FM		
.07384Y-TL-0	BSABS 2004-2D 2A - CMO/RMBS		.09/01/2022	Paydown			2,043	2,054	2,061	0	(18)	0	(18)	0	2,043	0	0	0	0	0	0	.03/25/2044	1.A FM		
.097023-CC-7	BOEING CO		.09/28/2022	MORGAN STANLEY CO			4,817,000	5,000,000	5,187,860	5,167,078	0	(59,214)	0	(59,214)	0	5,107,864	0	(290,864)	0	(290,864)	0	0	.03/01/2024	2.C FE	
.09748R-AA-6	BOJA 2020-1 A2 - ABS		.07/20/2022	Paydown			2,500	2,500	2,506	0	(6)	0	(6)	0	2,500	0	0	0	0	0	0	.10/20/2050	2.B FE		
.10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		.08/24/2022	Various			2,010,606	2,000,000	2,169,596	2,083,930	0	(39,323)	0	(39,323)	0	2,083,762	0	(83,762)	0	(83,762)	0	90,196	.02/06/2024	1.F FE	
	PERSHING DIV OF DLJ SEC																								
.111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	.09/28/2022	LNDING			2,979,390	3,000,000	3,308,295	3,200,430	0	(80,856)	0	(80,856)	0	3,119,574	0	(140,184)	(140,184)	0	0	0	.12/04/2023	2.B FE	
.12327F-AA-5	BUETS 2020-1 A - ABS		.09/15/2022	Paydown			29,905	29,926	29,925	0	(21)	0	(21)	0	29,905	0	0	0	0	0	0	.11/15/2050	1.G FE		
.12510H-AA-8	CAUTO 2020-1 A1 - ABS		.09/15/2022	Paydown			1,186	1,186	1,214	1,214	0	(28)	0	(28)	0	1,186	0	0	0	0	0	0	.02/15/2050	1.A FE	
.12510H-AC-4	CAUTO 2020-1 A3 - ABS		.09/15/2022	Paydown			1,186	1,186	1,241	1,240	0	(54)	0	(54)	0	1,186	0	0	0	0	0	0	.02/15/2050	1.A FE	
.12529K-AA-0	CHMI 21GHN1 A - RMBS		.09/20/2022	Paydown			120,738	120,737	120,737	0	1	0	1	0	120,738	0	0	0	0	0	0	.03/20/2041	1.D FE		
.12530B-AA-25	CFMT 2021-3 A - CMBS		.09/25/2022	Paydown			250,859	250,859	250,859	0	0	0	0	0	250,859	0	0	0	0	0	0	.10/27/2031	1.A FE		
.12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.09/01/2022	Paydown			182,630	182,630	182,629	0	0	2	0	0	182,630	0	0	0	0	0	0	.03/25/2067	1.F FE		
.12563L-AS-6	CLIF 203 A - ABS		.09/18/2022	Paydown			43,750	43,901	43,900	0	(150)	0	(150)	0	43,750	0	0	0	0	0	0	.01/18/2045	1.F FE		
.12646X-AA-1	CSMC 2013-VR3 A2 - CMO/RMBS		.09/01/2022	Paydown			22,876	23,714	23,693	0	(817)	0	(817)	0	22,876	0	0	0	0	0	0	.05/25/2043	1.A FE		
.126694-D5-4	CIHL 2006-HYB2 3A1 - CMO/RMBS		.09/01/2022	Paydown			1,699	1,699	1,621	0	77	0	77	0	1,699	0	0	0	0	0	0	.04/22/2036	1.D FM		
.126694-QJ-0	CIHL 2005-HYB2 4A1 - CMO/RMBS		.09/01/2022	Paydown			40,934	40,469	41,484	40,798	691	(555)	0	136	0	40,934	0	0	0	0	0	0	.03/25/2035	1.D FM	
.12669F-VH-3	CIHL 2004-6 A21 - CMO/RMBS		.09/01/2022	Paydown			665	665	687	688	0	(22)	0	(22)	0	665	0	0	0	0	0	0	.05/25/2034	1.A FM	
.12669G-BZ-3	CIHL 2004-HYB2 1A2 - CMO/RMBS		.09/01/2022	Paydown			13,480	13,480	13,636	13,590	0	(110)	0	(110)	0	13,480	0	0	0	0	0	0	.11/20/2034	1.A FM	
.14576A-AA-0	CARM 201 A1 - RMBS		.09/15/2022	Paydown			7,500	7,500	7,515	7,515	0	(15)	0	(15)	0	7,500	0	0	0	0	0	0	.12/15/2050	1.A FE	
.14576A-AC-6	CARM 201 A3 - RMBS		.09/15/2022	Paydown			1,250	1,250	1,251	1,251	0	(1)	0	(1)	0	1,250	0	0	0	0	0	0	.12/15/2050	1.F FE	
.14727R-AA-1	CFMT 22RM A1 - CMO/RMBS		.09/25/2022	Paydown			102,114	102,114	98,657	0	3,457	0	3,457	0	102,114	0	0	0	0	0	0	.03/25/2062	1.A FE		
.14856G-AA-8	CLAST 2021-1 A - ABS		.09/15/2022	Paydown			23,166	23,166	23,763	23,743	0	(577)	0	(577)	0	23,166	0	0	0	0	0	0	.01/15/2046	1.G FE	
.16159II-AC-8	CHASE 2019-1 A3 - CMO/RMBS		.09/01/2022	Paydown			26,529	26,529	27,107	27,122	0	(593)	0	(593)	0	26,529	0	0	0	0	0	0	.03/25/2050	1.A FE	
.17030E-AA-5	CHNGE 2022-3 A1 - RMBS		.09/01/2022	Paydown			61,380	61,380	60,059	0	1,321	0	1,321	0	61,380	0	0	0	0	0	0	.03/25/2067	1.F FE		
.17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		.09/01/2022	Paydown			117,625	117,625	117,624	0	0	1	0	0	117,625	0	0	0	0	0	0	.01/25/2067	1.F FE		
.17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		.09/01/2022	Paydown			113	113	158	63	4	46	0	50	0	113	0	0	0	0	0	0	.09/25/2036	1.A FM	
.17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		.09/01/2022	Paydown			20,002	21,701	21,271	14,557	477	4,968	0	5,445	0	20,002	0	0	0	0	0	0	.01/25/2036	5.B FM	
.17322N-AA-2	CMLT 2014-J1 A1 - CMO/RMBS		.09/01/2022	Paydown			24,125	24,125	24,681	24,724	0	(599)	0	(599)	0	24,125	0	0	0	0	0	0	.05/25/2044	1.A FE	
.17322N-AD-6	CMLT 2014-J1 A2 - CMO/RMBS		.09/01/2022	Paydown			7,830	7,830	7,957	7,958	0	(128)	0	(128)	0	7,830	0	0	0	0	0	0	.183	.05/25/2044	1.A FE
.19421U-AB-0	CASL 2019-A 2 - ABS		.09/25/2022	Paydown			23,957	23,957	22,480	22,520	0	1,436	0	1,436	0	23,957	0	0	0	0	0	0	.530	.05/28/2048	1.A FE
.19423D-AB-6	CASL 2018-A 2 - ABS		.09/25/2022	Paydown			53,018	53,018	52,675	52,684	0	334	0	334	0	53,018	0	0	0	0	0	0	.1,464	.12/26/2047	1.D FE
.19424K-AB-9	CASL 2021-A 2 - ABS		.09/25/2022	Paydown			223,403	223,403	223,359	223,361	0	43	0	43	0	223,403	0	0	0	0	0	0	.2,324	.07/25/2051	1.C FE
.19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		.09/01/2022	Paydown			97,407	97,407	97,739	97,732	0	(326)	0	(326)	0	97,407	0	0	0	0	0	0	.889	.01/26/2065	1.A FE
.233046-AK-7	DNKN 2019-1 A22 - RMBS		.08/20/2022	Paydown			5,000	5,000	4,781	0	219	0	219	0	5,000	0	0	0	0	0	0	.50	.05/20/2049	2.B FE	
.233046-AM-3	DB MASTER FINANCE LLC - RMBS						5,000	5,000	5,375	5,339	0	(339)	0	(339)	0	5,000	0	0	0	0	0	0	.150	.05/20/2049	1.C FE
.251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		.09/25/2022	Paydown			26,832	26,832	22,683	22,759	0	4,073	0	4,073	0	26,832	0	0	0	0	0	0	.192	.06/25/2035	1.D FM
.25755T-AA-9	DPABS 2018-1 A21 - RMBS		.07/25/2022	Paydown			2,500	2,500	2,575	2,571	0	(71)	0	(71)	0	2,500	0	0	0	0	0	0	.77	.07/27/2048	2.A FE
.25755T-AN-0	DPABS 2021-1 A1 - RMBS		.07/25/2022	Paydown			17,500	17,500	17,500																

STATEMENT AS OF SEPTEMBER 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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/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
34417M-AB-3	FOCUS 2017-1 A22 - ABS		07/30/2022	Paydown		3,750	3,750	3,967	0	(217)	0	0	(217)	0	3,750	0	0	0	0	0	0
34417R-AB-4	FOCUS BRANDS FUNDING LLC - ABS		07/30/2022	Paydown		1,875	1,875	1,981	0	(105)	0	0	(105)	0	1,875	0	0	0	0	0	0
34417R-AA-4	FOCUS 171R A2B - RMBS		07/29/2022	Paydown		954,740	950,000	974,504	0	(19,723)	0	0	(19,723)	0	954,740	0	0	0	0	0	0
34963V-AA-3	FCO 17 A - CDO	C.	07/15/2022	Paydown		125,156	125,156	125,156	0	0	0	0	0	0	125,156	0	0	0	0	0	0
35040U-AA-9	FFIN 2017-1 A - ABS		09/15/2022	Paydown		41,829	41,829	42,298	0	(350)	0	0	(350)	0	41,829	0	0	0	0	0	0
361528-AA-0	GBXL 2022-1 A - ABS		09/20/2022	Paydown		9,538	9,538	9,533	0	0	0	0	0	0	9,538	0	0	0	0	0	0
36166V-AA-5	GCI CREDIT SUISSE A - RMBS		09/18/2022	Paydown		20,444	20,444	20,439	0	0	0	0	0	0	20,444	0	0	0	0	0	0
36225A-AA-8	GSAA 2007-3 1AA - RMBS		09/26/2022	Paydown		7,263	7,263	7,005	0	258	0	0	258	0	7,263	0	0	0	0	0	0
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		09/01/2022	Paydown		1,261	1,261	1,335	0	(76)	0	0	(76)	0	1,261	0	0	0	0	0	0
36242D-UO-4	GSR 2005-AR1 4A1 - CMO/RMBS		09/01/2022	Paydown		4,964	4,964	4,947	0	17	0	0	17	0	4,964	0	0	0	0	0	0
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		09/01/2022	Paydown		737	737	732	0	6	0	0	6	0	737	0	0	0	0	0	0
381362-AL-6	GTCP 121R A2R - CDO	C.	09/15/2022	Paydown		104,416	104,416	105,461	0	(950)	0	0	(950)	0	104,416	0	0	0	0	0	0
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		09/19/2022	Paydown		67,810	59,969	57,336	0	10,408	0	0	10,408	0	67,810	0	0	0	0	0	0
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		09/19/2022	Paydown		198,900	198,900	175,449	0	20,778	0	0	20,778	0	198,900	0	0	0	0	0	0
411707-AD-4	HNGR 2018-1 A2 - RMBS		09/20/2022	Paydown		5,000	5,000	5,332	0	(264)	0	0	(264)	0	5,000	0	0	0	0	0	0
411707-AH-5	HNGR 2020-1 A2 - RMBS		09/20/2022	Paydown		2,500	2,500	2,645	0	(145)	0	0	(145)	0	2,500	0	0	0	0	0	0
43283A-AA-3	HGVT 2017-A A - RMBS		09/25/2022	Paydown		60,325	60,325	61,597	0	(1,199)	0	0	(1,199)	0	60,325	0	0	0	0	0	0
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		09/25/2022	Paydown		72,011	72,011	72,753	0	(725)	0	0	(725)	0	72,011	0	0	0	0	0	0
43730N-AA-4	HPA 221 A - CMBS		09/01/2022	Paydown		46,617	46,616	46,147	0	469	0	0	469	0	46,617	0	0	0	0	0	0
43739E-AK-3	HUBT 2004-2 A2 - RMBS		09/26/2022	Paydown		90,083	90,083	87,322	0	2,564	0	0	2,564	0	90,083	0	0	0	0	0	0
43789K-AA-0	HOF 221 A1 - CMO/RMBS		09/25/2022	Paydown		11,277	11,277	11,160	0	117	0	0	117	0	11,277	0	0	0	0	0	0
45201Y-BB-8	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		225,000	225,000	250,981	0	(3,138)	0	0	(3,138)	0	246,572	0	(21,572)	(21,572)	0	0	0
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		09/26/2022	Paydown		15,940	14,468	14,454	0	1,459	0	0	1,459	0	15,940	0	0	0	0	0	0
46591K-AC-7	JPMIT 2019-8 A3 - CMO/RMBS		09/01/2022	Paydown		20,755	20,755	21,350	0	(658)	0	0	(658)	0	20,755	0	0	0	0	0	0
466365-AD-5	JACK 221 A21 - RMBS		08/25/2022	Paydown		2,500	2,500	2,493	0	7	0	0	7	0	2,500	0	0	0	0	0	0
46637V-AA-3	JTPEP A - CMO/RMBS		09/01/2022	Paydown		19,188	19,188	19,715	0	(532)	0	0	(532)	0	19,188	0	0	0	0	0	0
46651N-AA-2	JOLAR 2019-1 A - ABS	C.	09/15/2022	Paydown		48,558	48,558	48,103	0	452	0	0	452	0	48,558	0	0	0	0	0	0
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		09/01/2022	Paydown		48,601	48,601	46,627	0	1,974	0	0	1,974	0	48,601	0	0	0	0	0	0
46654W-AE-1	JTMIT 221 A3 - CMO/RMBS		09/25/2022	Paydown		52,357	52,357	51,012	0	1,344	0	0	1,344	0	52,357	0	0	0	0	0	0
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		07/30/2022	Paydown		2,500	2,500	2,424	0	76	0	0	76	0	2,500	0	0	0	0	0	0
48669R-AA-9	KCAP F3C A - CDO		09/20/2022	Paydown		228,833	228,833	227,936	0	768	0	0	768	0	228,833	0	0	0	0	0	0
50209T-AA-8	LNREC 2019-CHE3 A - CMBS		09/23/2022	Paydown		501,096	501,096	501,307	0	(14)	0	0	(14)	0	501,096	0	0	0	0	0	0
53494J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C.	08/15/2022	Paydown		139,040	139,040	139,040	0	0	0	0	0	0	139,040	0	0	0	0	0	0
54319Q-AA-0	LTRAN 111 A1 - RMBS		09/15/2022	Paydown		2,000	2,000	2,034	0	(2,02)	0	0	(2,02)	0	2,000	0	0	0	0	0	0
55283A-AA-7	MCA 3 A - CDO		08/15/2022	Paydown		134,732	134,732	134,682	0	18	0	0	18	0	134,732	0	0	0	0	0	0
55284T-AA-5	MFRA 221INV1 A1 - CMO/RMBS		09/25/2022	Paydown		78,348	78,348	77,591	0	756	0	0	756	0	78,348	0	0	0	0	0	0
55285Q-AA-0	MFRA 22NQ2M A1 - RMBS		09/25/2022	Paydown		71,625	71,625	70,068	0	1,557	0	0	1,557	0	71,625	0	0	0	0	0	0
55285U-AA-1	MFRA 22INV2 A1 - RMBS		09/01/2022	Paydown		12,056	12,056	11,863	0	194	0	0	194	0	12,056	0	0	0	0	0	0
558540-AC-9	MELLO 22INV1 A2 - CMO/RMBS		09/25/2022	Paydown		47,237	47,237	46,764	0	472	0	0	472	0	47,237	0	0	0	0	0	0
558549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		09/01/2022	Paydown		40,888	40,888	40,977	0	(89)	0	0	(89)	0	40,888	0	0	0	0	0	0
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		09/27/2022	Paydown		29,859	29,859	28,870	0	989	0	0	989	0	29,859	0	0	0	0	0	0
61391W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		262,708	262,708	264,988	0	(747)	0	0	(747)	0	262,708	0	0	0	0	0	0
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		09/01/2022	Paydown		12,040	12,040	12,694	0	(681)	0	0	(681)	0	12,040	0	0	0	0	0	0
61758M-AA-5	MSRA 2009-R2 A1 - CMO/RMBS		07/26/2022	Paydown		12,617	12,617	12,732	0	(77)	0	0	(77)	0	12,617	0	0	0	0	0	0
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		09/01/2022	Paydown		34,426	34,426	33,554	0	871	0	0	871	0	34,426	0	0	0	0	0	0
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		09/01/2022	Paydown		37,632	37,632	38,044	0	(409)	0	0	(409)	0	37,632	0	0	0	0	0	0
61772O-AE-0	MSRM 216 A3 - CMO/RMBS		09/25/2022	Paydown		33,468	33,468	33,687	0	(219)	0	0	(219)	0	33,468	0	0	0	0	0	0
62947A-AB-9	NPRL 2019-2 A2 ABS		09/19/2022	Paydown		88,375	88,375	84,448	0	15,053	0	0	15,053	0	3,933	0	0	0	0	0	0
62947T-AF-0	NPRL 211 A1 - RMBS		09/19/2022	Paydown		631	631	631	0	0	0	0	0	0	631	0	0	0	0	0	0
62954J-AA-2	NPRL 2019-1 A1 - ABS		09/20/2022	Paydown		58,998	58,998	59,255	0	(255)	0	0	(255)	0	58,998	0	0	0	0	0	0
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		09/25/2022	Paydown		71,508	71,508	71,608	0	(82)	0	0	(82)	0	71,508	0	0	0	0	0	0
62955M-AB-2	NRF FHT EXCESS LLC - ABS		09/25/2022	Paydown		42,499	42,499	42,498	0	1	0	0	1	0	42,499	0	0	0	0	0	0
62955W-AA-2	NZES 21FNTA A - ABS		09/25/2022	Paydown		122,506	122,506	122,505	0	1	0	0	1	0	122,506	0	0	0	0	0	0
63743H-FE-1	NATIONAL BURL UTILITIES COOPERATIVE FIN		09/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,119,680	0	(53,283)	0	0	(53,283)	0	5,000,000	0	0	0	0	0	0

STATEMENT AS OF SEPTEMBER 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 Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impairment Recog- nized	13 Current Year's Other Than Temporar- y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.64830J-AA-8	NRZT 22NQ1 A1 - CMO/RMBS		.09/01/2022	Paydown		13,740	.13,740	.12,297	0	.0	.1,443	0	.1,443	0	.0	.13,740	.0	.0	.0	.37	.04/25/2061	1.A FE	
.64830Y-AC-1	NZES 21FNT1 A1 - CMO/RMBS		.09/21/2022	Paydown		168,818	.168,818	.168,817	0	.0	.2	0	.2	0	.0	.168,818	.0	.0	.0	.2,948	.03/25/2026	2.C FE	
.67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		.09/01/2022	Paydown		6,330	.6,330	.6,173	0	.0	.157	0	.157	0	.0	.6,330	.0	.0	.0	.169	.12/26/2051	1.A FE	
.67181D-AA-9	OAK16 2020-1 A1 - CMBS		.09/20/2022	Paydown		4,360	.4,360	.4,393	4,391	0	(31)	0	(31)	0	.0	.4,360	.0	.0	.0	.54	.11/21/2050	1.A FE	
.67181D-AB-7	OAK16 2020-1 A2 - CMBS		.09/20/2022	Paydown		4,360	.4,360	.4,401	4,400	0	(40)	0	(40)	0	.0	.4,360	.0	.0	.0	.64	.11/21/2050	1.A FE	
.67190A-AA-4	OAK16 2021-1 A1 - ABS		.09/20/2022	Paydown		13,067	.13,067	.13,033	13,033	0	.34	0	.34	0	.0	.13,067	.0	.0	.0	.129	.01/20/2051	1.A FE	
.67190A-AB-2	OAK16 2021-1 A2 - ABS		.09/20/2022	Paydown		9,800	.9,800	.9,804	9,804	0	(.14)	0	(.14)	0	.0	.9,800	.0	.0	.0	.126	.01/20/2051	1.A FE	
.67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		.09/25/2022	Paydown		40,501	.40,501	.37,783	0	.0	.2,718	0	.2,718	0	.0	.40,501	.0	.0	.0	.335	.06/25/2052	1.A FE	
.67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		.09/01/2022	Paydown		88,013	.88,013	.89,182	.89,176	0	(1,163)	0	(1,163)	0	.0	.88,013	.0	.0	.0	.1,419	.10/25/2051	1.A FE	
.68268H-AA-4	OMFIT 2016-3 A - ABS		.07/18/2022	Paydown		8,270	.8,270	.8,362	8,323	0	(53)	0	(53)	0	.0	.8,270	.0	.0	.0	.185	.06/18/2031	1.A FE	
MIZUHO SECURITIES USA INC.																							
.686330-AL-5	ORIX CORP INC.	C.	.08/04/2022	Paydown		2,507,950	.2,500,000	.2,736,543	.2,659,665	0	(46,881)	0	(46,881)	0	.0	.2,612,784	.0	(104,834)	.0	.107,438	.01/16/2024	1.G FE	
.69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		.09/01/2022	Paydown		55,970	.55,970	.56,136	.56,135	0	(.165)	0	(.165)	0	.0	.55,970	.0	.0	.0	.895	.07/25/2051	1.A FE	
.693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		.09/01/2022	Paydown		11,941	.11,941	.12,046	.12,043	0	(.102)	0	(.102)	0	.0	.11,941	.0	.0	.0	.294	.01/25/2050	1.A	
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		.09/01/2022	Paydown		12,301	.12,301	.12,360	.12,357	0	(.56)	0	(.56)	0	.0	.12,301	.0	.0	.0	.321	.10/25/2049	1.A	
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		.09/01/2022	Paydown		24,385	.24,385	.25,083	.25,016	0	(.631)	0	(.631)	0	.0	.24,385	.0	.0	.0	.567	.11/26/2049	1.A	
.69546M-AA-5	PAID 221 A - ABS		.09/15/2022	Paydown		326,765	.326,765	.326,765	0	0	0	0	0	.0	.326,765	.0	.0	.0	.3,389	.10/15/2029	1.G FE		
.69546T-AA-0	PAID 2020-3 A - ABS		.08/15/2022	Paydown		117,029	.117,029	.117,033	.117,031	0	(.2)	0	(.2)	0	.0	.117,029	.0	.0	.0	.1,446	.05/17/2027	1.D FE	
.69547J-AA-1	PAID 211 A - ABS		.09/15/2022	Paydown		951,287	.951,287	.951,285	.951,286	0	.1	0	.1	0	.0	.951,287	.0	.0	.0	.7,460	.11/15/2027	1.G FE	
.71085P-BN-2	PCHLT 2005-1 M4 - RMBS		.09/26/2022	Paydown		498,298	.498,298	493,129	.498,319	0	(.21)	0	(.21)	0	.0	.498,298	.0	.0	.0	.4,718	.02/26/2035	1.A FM	
.74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING		.08/22/2022	Maturity @ 100.00		10,000,000	.10,000,000	10,309,880	.10,141,039	0	(.141,039)	0	(.141,039)	0	.0	.10,000,000	.0	.0	.0	.261,500	.08/22/2022	1.E FE	
.74387L-AC-5	PFMT 2019-1 A2 - CM/RMBS		.09/01/2022	Paydown		11,639	.11,639	.11,711	.11,711	0	(73)	0	(73)	0	.0	.11,639	.0	.0	.0	.238	.12/27/2049	1.A	
.74928U-BT-3	RBSSP 2009-12 A2 - CM/RMBS		.09/26/2022	Paydown		172,418	.172,418	.172,419	.172,170	0	.248	0	.248	0	.0	.172,418	.0	.0	.0	.2,520	.10/26/2035	1.A FM	
.749357-AA-7	ROKT 191 A1 - CMO/RMBS		.09/01/2022	Paydown		17,063	.17,063	.17,404	.17,409	0	(.346)	0	(.346)	0	.0	.17,063	.0	.0	.0	.399	.09/27/2049	1.A	
.749384-AA-1	ROKT 2021-5 A1 - CMO/RMBS		.09/01/2022	Paydown		18,158	.18,158	.17,865	0	0	.292	0	.292	0	.0	.18,158	.0	.0	.0	.263	.11/25/2051	1.A	
.74938F-AA-6	ROKT 221 A1 - CM/RMBS		.09/01/2022	Paydown		28,528	.28,528	.27,953	0	0	.575	0	.575	0	.0	.28,528	.0	.0	.0	.411	.01/25/2052	1.A FE	
.74968R-AA-3	RPIT 191 A - CMO/RMBS		.09/25/2022	Paydown		11,976	.11,976	.11,884	.11,900	0	.76	0	.76	0	.0	.11,976	.0	.0	.0	.214	.10/25/2063	1.A FE	
.74969V-AA-3	RPIT 212 A - CMO/RMBS		.09/25/2022	Paydown		161,453	.161,453	.159,684	.159,691	0	.1,762	0	.1,762	0	.0	.161,453	.0	.0	.0	.2,130	.10/25/2061	1.A FE	
.74969X-AA-9	RPIT 221 A - CM/RMBS		.09/25/2022	Paydown		37,960	.37,960	.37,907	0	0	.52	0	.52	0	.0	.37,960	.0	.0	.0	.753	.01/25/2062	1.A FE	
.74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		.09/26/2022	Paydown		100,295	.100,295	.97,213	.98,297	0	.1,998	0	.1,998	0	.0	.100,295	.0	.0	.0	.1,047	.10/25/2046	1.A FM	
.74981C-AA-9	RUN 22NQ1 A1 - CMO/RMBS		.09/25/2022	Paydown		40,670	.40,670	.40,365	0	0	.305	0	.305	0	.0	.40,670	.0	.0	.0	.472	.01/25/2070	1.A FE	
.75409J-AA-5	RATE 21NQ1 A1 - CMO/RMBS		.09/01/2022	Paydown		29,551	.29,551	.29,782	.29,781	0	(.230)	0	(.230)	0	.0	.29,551	.0	.0	.0	.513	.07/25/2051	1.A	
.75409X-AA-4	RATE 21H1 A1 - CMO/RMBS		.09/25/2022	Paydown		9,995	.9,995	.9,833	0	0	.162	0	.162	0	.0	.9,995	.0	.0	.0	.138	.12/25/2051	1.A	
.76971E-AA-2	RBIT 20H1 A1 - ABS		.09/25/2022	Paydown		58	.58	.59	.59	0	.0	0	.0	0	.0	.58	.0	.0	.0	.101	.10/25/2050	1.A FE	
.78433X-AA-8	SALT 211 AA - ABS		.09/15/2022	Paydown		29,853	.29,853	.29,853	.29,853	0	.1	0	.1	0	.0	.29,853	.0	.0	.0	.441	.02/28/2033	1.C FE	
.81373E-AA-1	SABR 2007-BR4 A2 - RMBS		.09/26/2022	Paydown		6,654	.6,654	.6,4725	.6,482	0	.173	0	.173	0	.0	.6,654	.0	.0	.0	.30	.05/26/2037	1.D FM	
.81742L-AA-4	SEQI 1 A - CDO	C.	.07/15/2022	Paydown		674,352	.674,352	.674,352	.674,352	0	.0	0	.0	0	.0	.674,352	.0	.0	.0	.9,493	.04/15/2031	1.A FE	
.81745C-AA-1	SEMT 2017-3 A1 - CMO/RMBS		.09/01/2022	Paydown		15,680	.15,680	.16,077	.16,046	0	(.366)	0	(.366)	0	.0	.15,680	.0	.0	.0	.277	.06/25/2043	1.A	
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.09/01/2022	Paydown		9,339	.9,339	.9,339	.9,404	0	(.66)	0	(.66)	0	.0	.9,339	.0	.0	.0	.197	.11/25/2049	1.A	

STATEMENT AS OF SEPTEMBER 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	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	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 Modifer and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Tempora- ry Impair- ment Recog- nized	13 Current Year's Other Than Tempora- ry Impair- ment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.872225-AD-9	TBW 2006-5 A3 - RMBS		09/01/2022	Paydown		122,991	122,991	116,291	115,886	0	7,105	0	7,105	0	122,991	0	0	0	0	2,655	11/25/2036	1.A FM
.87267C-AA-6	TRP 211 A - ABS		09/17/2022	Paydown		27,199	27,199	27,194	27,194	0	6	0	6	0	27,199	0	0	0	0	378	06/19/2051	1.F FE
.87267J-AA-1	TFINS 2018-2 A1 - CDO	C.	09/30/2022	Paydown		23,444	23,444	22,785	22,839	0	605	0	605	0	23,444	0	0	0	0	528	09/30/2039	1.B FE
.87342R-AE-4	BELL 181 A22 - RMBS		08/25/2022	Paydown		7,500	7,500	7,482	0	0	18	0	0	0	7,500	0	0	0	0	154	11/25/2048	2.B FE
.87974K-AS-3	TELOS 1459 A22 - CDO		07/18/2022	Paydown		90,226	90,226	88,591	89,720	0	506	0	506	0	90,226	0	0	0	0	1,176	07/17/2028	1.A FE
.88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		1,300	1,300	1,337	1,336	0	(1)	0	(1)	0	1,335	0	(35)	(35)	0	21	07/01/2037	1.A FE
.88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		1,300	1,300	1,337	1,336	0	(1)	0	(1)	0	1,335	0	(35)	(35)	0	19	07/01/2037	1.A FE
.88315L-AS-7	TMCL 2021-3 A - ABS	C.	09/20/2022	Paydown		26,000	26,000	25,610	25,612	0	388	0	388	0	26,000	0	0	0	0	336	08/20/2046	1.F FE
.88603U-AA-7	THRST 2021 A - ABS	C.	09/15/2022	Paydown		100,303	100,303	100,299	100,301	0	2	0	2	0	100,303	0	0	0	0	3,001	08/15/2040	1.F FE
.88606H-AA-0	TBOLT 2017 A - ABS	C.	09/15/2022	Paydown		24,306	24,306	24,466	24,454	0	(148)	0	(148)	0	24,306	0	0	0	0	683	05/17/2032	2.B FE
.89609M-AA-7	TRIBUTE HALL LLC - ABS		09/17/2022	Paydown		9,863	9,863	9,861	9,861	0	0	0	0	0	9,863	0	0	0	0	109	05/17/2052	1.F FE
.89613T-AA-6	TAH 2018-SFR1 A - RMBS		09/01/2022	Paydown		13,173	13,173	13,768	13,726	0	(553)	0	(553)	0	13,173	0	0	0	0	322	05/19/2037	1.A FE
.89656G-AA-2	TRL 211 A - RMBS		09/19/2022	Paydown		19,058	19,058	19,057	19,057	0	1	0	1	0	19,058	0	0	0	0	287	07/19/2051	1.F FE
.89656R-AA-8	TRL 221 A - RMBS		09/17/2022	Paydown		7,514	7,514	7,514	7,514	0	0	0	0	0	7,514	0	0	0	0	87	05/19/2052	1.F FE
.89657A-AC-0	TRL 2020-1 A - RMBS		09/17/2022	Paydown		30,913	30,913	30,995	30,995	0	(81)	0	(81)	0	30,913	0	0	0	0	404	10/17/2050	1.F FE
.89657B-AB-0	TRL 2019-2 A1 - RMBS		09/17/2022	Paydown		36,155	36,155	36,821	36,792	0	(636)	0	(636)	0	36,155	0	0	0	0	576	10/18/2049	1.F FE
.89663L-AA-8	TRL 212 A - CMO/RMBS		09/17/2022	Paydown		78,610	78,610	78,578	78,578	0	32	0	32	0	78,610	0	0	0	0	1,219	08/20/2051	1.F FE
.90352V-AD-6	STEAM 2021-1 A - ABS		09/28/2022	Paydown		59,623	59,623	59,145	47,844	0	480	0	480	0	59,623	0	0	0	0	849	02/28/2051	1.F FE
.90354T-AC-3	UIMM 2021-INV2 A3 - CMO/RMBS		09/01/2022	Paydown		28,220	28,220	28,220	27,356	0	864	0	864	0	28,220	0	0	0	0	347	09/25/2051	1.A
.90355R-AC-6	UIMMIT-21INV3-A3 - CMO/RMBS		09/01/2022	Paydown		68,950	68,950	68,785	68,785	0	2,166	0	2,166	0	68,950	0	0	0	0	869	11/25/2051	1.A
.903919-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown		24,926	24,926	25,808	25,686	0	(760)	0	(760)	0	24,926	0	0	0	0	1,072	02/15/2027	2.B FE
.91824N-AB-6	UIMM 211 A3 - CMO/RMBS		09/01/2022	Paydown		100,824	100,824	101,643	101,627	0	(803)	0	(803)	0	100,824	0	0	0	0	1,757	08/25/2051	1.A
.92257B-AA-0	VCC 2022-3 A - CMBS		09/01/2022	Paydown		60,331	60,331	60,215	60,215	0	117	0	117	0	60,331	0	0	0	0	818	08/25/2052	1.A FE
.92258Y-AA-1	VCC 221 A - RMBS		09/25/2022	Paydown		63,025	63,025	62,594	62,594	0	432	0	432	0	63,025	0	0	0	0	1,291	02/25/2052	1.A FE
.92259L-AB-4	VCC 2020-1 AFX - CMBS		09/01/2022	Paydown		26,391	26,391	27,402	27,360	0	(969)	0	(969)	0	26,391	0	0	0	0	452	02/25/2050	1.A FE
.92259T-AA-9	VCC 211 A1 - RMBS		09/25/2022	Paydown		186,208	186,208	186,192	186,190	0	19	0	19	0	186,208	0	0	0	0	1,669	05/25/2051	1.A FE
.92259U-AA-6	VCC 222 A - RMBS		09/25/2022	Paydown		38,316	38,316	38,309	38,309	0	7	0	7	0	38,316	0	0	0	0	681	04/25/2052	1.A FE
.92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2022	Paydown		84,514	84,514	82,678	82,678	0	1,836	0	1,836	0	84,514	0	0	0	0	748	11/26/2066	1.A FE
.92538H-AA-9	VERUS 2022-3 A1 - CMO/RMBS		09/01/2022	Paydown		47,273	47,273	47,149	47,149	0	124	0	124	0	47,273	0	0	0	0	761	02/25/2067	1.A FE
.92539N-AA-4	VERUS 227 A1 - CMO/RMBS		09/25/2022	Paydown		12,413	12,413	12,413	12,413	0	0	0	0	0	12,413	0	0	0	0	77	07/25/2067	1.A FE
.92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		09/01/2022	Paydown		2,383	2,383	1,786	1,696	0	1,702	0	1,680	0	2,383	0	0	0	0	32	01/25/2037	1.D FM
.93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		09/01/2022	Paydown		307,796	307,796	395,532	375,438	0	378,309	0	(70,512)	0	307,796	0	0	0	0	8,488	07/25/2037	1.D FM
.939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		09/25/2022	Paydown		20,657	20,657	20,423	20,473	0	183	0	183	0	20,657	0	0	0	0	208	01/25/2045	1.D FM
.94354K-AA-8	WAAV 2019-1 A - ABS		09/15/2022	Paydown		8,488	8,488	8,449	8,449	0	38	0	38	0	8,488	0	0	0	0	199	09/15/2044	2.A FE
.94945P-AA-3	WLKRG 2017-A A - RMBS		09/15/2022	Paydown		135,331	135,331	137,445	137,381	0	(2,050)	0	(2,050)	0	135,331	0	0	0	0	2,530	06/15/2033	1.F FE
.95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		11,088	11,088	11,274	11,280	0	(193)	0	(193)	0	11,088	0	0	0	0	224	12/27/2049	1.A
.95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		09/25/2022	Paydown		31,407	31,407	30,808	30,808	0	599	0	599	0	31,407	0	0	0	0	453	02/25/2051	1.A FE
.95058X-AG-3	WEN 2019-1 A21 - RMBS		09/15/2022	Paydown		10,000	10,000	10,414	10,414	0	(414)	0	(414)	0	10,000	0	0	0	0	284	06/15/2049	2.B FE
.96034J-AB-2	WESTR 221 B - RMBS		09/20/2022	Paydown		36,065	36,065	36,022	36,022	0	43	0	43	0	36,065	0	0	0	0	438	02/20/2036	1.F FE
.96034L-AA-9	WESTR 2020-1 A - RMBS		09/01/2022	Paydown																		

STATEMENT AS OF SEPTEMBER 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 Admini- strative 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											
4509999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							0	XXX	0	0	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	0	0	XXX	XXX
6009999999 - Totals							72,445,474	XXX	75,659,275	71,707,195	1,177	(1,061,311)	10,041	(1,070,175)	0	73,101,278	0	(666,410)	(666,410)	2,204,390	XXX	XXX	XXX		

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPS *PAY VARIABLE* INTEREST																								
RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	08/09/2022	10/15/2025	0	97,000,000	2.67921%	0	0	85,365	(1,975,954)		(1,975,954)	(1,975,954)	0	0	0	0	0	100/100		
RECEIVE SWAPS *PAY VARIABLE* INTEREST																								
RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange	09/20/2022	07/15/2024	0	28,000,000	2.92387%	0	0	10,760	(31,464)		(31,464)	(31,464)	0	0	0	0	0	100/100		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate								0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate								0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps								0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									0	0	96,125	(2,007,418)	XXX	(2,007,418)	(2,007,418)	0	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	C	Interest Rate

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Exposure for Derivative Instruments Open as of Current Statement Date									12	13
			Counterparty Offset		Book/Adjusted Carrying Value				Fair Value				
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure	
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,855,038	0	0	(2,007,418)	0	0	(2,007,418)	0	0	0	
0999999999 - Gross Totals			3,855,038	0	0	(2,007,418)	0	0	(2,007,418)	0	0	(2,007,418)	
1. Offset per SSAP No. 64					0	0							
2. Net after right of offset per SSAP No. 64					0	(2,007,418)							

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	Cash .....	.....	Morgan Stanley (0617HUTS5)	3,855,038	3,855,038	3,855,038	XXX	XXX
.....
.....
.....
.....
.....
0199999999 - Total				3,855,038	3,855,038	3,855,038	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
.....
.....
.....
.....
.....
.....
0299999999 - Total				0	0	0	XXX	XXX

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	1.350	.0	.0	5,113	5,170	5,198	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	32,757	32,815	32,842	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	32,757	32,815	32,842	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	32,757	32,815	32,842	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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