



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT  
AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE  
GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code	0084	0084	NAIC Company Code	26832	Employer's ID Number	95-1542353
	(Current)	(Prior)				
Organized under the Laws of	OH		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	09/11/1945		Commenced Business	04/01/1946		
Statutory Home Office	301 E. Fourth Street		Cincinnati, OH, US 45202			
	(Street and Number)		(City or Town, State, Country and Zip Code)			
Main Administrative Office	301 E. Fourth Street		301 E. Fourth Street			
	(Street and Number)		(Street and Number)			
	Cincinnati, OH, US 45202		513-369-5000			
	(City or Town, State, Country and Zip Code)		(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		301 E. Fourth Street			
	(Street and Number)		(Street and Number)			
	Cincinnati, OH, US 45202		513-369-5000			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Internet Website Address	www.greatamericaninsurancegroup.com					
Statutory Statement Contact	Robert James Schwartz		513-369-5000			
	(Name)		(Area Code) (Telephone Number)			
	statutoryfilings@gaig.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

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:  
County of Hamilton

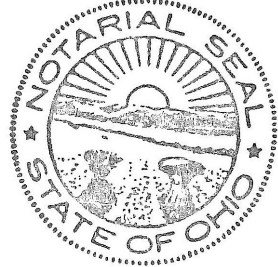
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

 David Lawrence Thompson, Jr. President	 Matthew David Felvus Secretary	 Robert James Schwartz Vice President & Controller
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Subscribed and sworn to before me this 8th day of November, 2022

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

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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	28,413,768	0	28,413,768	26,413,881
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....102,008 ), cash equivalents (\$ .....750,857 ) and short-term investments (\$ .....0 ) .....	852,865	0	852,865	3,601,674
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	51,961	0	51,961	57,948
9. Receivables for securities .....	0	0	0	0
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) .....	29,318,594	0	29,318,594	30,073,504
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	120,117	0	120,117	155,381
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	0	0	0	0
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	19,732
18.2 Net deferred tax asset .....	5,859	0	5,859	9,824
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	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 .....	353,255	0	353,255	0
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	29,797,825	0	29,797,825	30,258,441
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	29,797,825	0	29,797,825	30,258,441
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. ....				
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....0 )	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	0	6,100
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$ .....0 on realized capital gains (losses))	26,011	0
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 \$ .....204,838,688 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)	0	0
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	354	0
16. Provision for reinsurance (including \$ .....0 certified)	0	0
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	0	0
20. Derivatives	0	0
21. Payable for securities	0	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	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,365	6,100
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	26,365	6,100
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,501,000	3,501,000
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	18,489,979	18,489,979
35. Unassigned funds (surplus)	7,780,481	8,261,362
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)	29,771,460	30,252,341
38. Totals (Page 2, Line 28, Col. 3)	29,797,825	30,258,441
DETAILS OF WRITE-INS		
2501. ....		
2502. ....		
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)	0	0
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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....360,461,489 )	344,410,514	328,714,308	439,728,577
1.2 Assumed (written \$ .....404,180 )	409,212	417,818	550,557
1.3 Ceded (written \$ .....360,865,669 )	344,819,726	329,132,126	440,279,134
1.4 Net (written \$ .....0 )	0	0	0
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....0 ):			
2.1 Direct	151,964,300	138,800,977	179,287,542
2.2 Assumed	246,228	273,734	330,465
2.3 Ceded	152,210,528	139,074,711	179,618,007
2.4 Net	0	0	0
3. Loss adjustment expenses incurred	0	0	0
4. Other underwriting expenses incurred	0	0	0
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	0	0
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	650,880	456,647	517,410
10. Net realized capital gains (losses) less capital gains tax of \$ .....(1,254)	(12,651)	(1,314)	(1,324)
11. Net investment gain (loss) (Lines 9 + 10)	638,229	455,333	516,087
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....0 amount charged off \$ .....0 )	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	4,500	4,500
15. Total other income (Lines 12 through 14)	0	4,500	4,500
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	638,229	459,833	520,587
17. Dividends to policyholders	0	0	0
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)	638,229	459,833	520,587
19. Federal and foreign income taxes incurred	115,145	77,293	83,632
20. Net income (Line 18 minus Line 19)(to Line 22)	523,084	382,540	436,955
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	30,252,341	29,817,647	29,817,647
22. Net income (from Line 20)	523,084	382,540	436,955
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(3,965)	(2,397)	(2,261)
27. Change in nonadmitted assets	0	0	0
28. Change in provision for reinsurance	0	0	0
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	0	0	0
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	(1,000,000)	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)	(480,881)	380,143	434,694
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	29,771,460	30,197,790	30,252,341
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income (expense)	0	4,500	4,500
1402. ....			
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)	0	4,500	4,500
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 ALLIANCE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	0	0	0
2. Net investment income .....	679,564	603,199	661,843
3. Miscellaneous income .....	0	4,500	4,500
4. Total (Lines 1 to 3) .....	679,564	607,699	666,343
5. Benefit and loss related payments .....	0	0	0
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 .....	0	0	0
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	68,148	65,068	89,701
10. Total (Lines 5 through 9) .....	68,148	65,068	89,701
11. Net cash from operations (Line 4 minus Line 10) .....	611,416	542,631	576,642
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	9,774,522	4,587,878	5,486,028
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	9,774,522	4,587,878	5,486,028
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	12,209,347	5,596,468	5,596,468
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
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) .....	12,209,347	5,596,468	5,596,468
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) .....	(2,434,825)	(1,008,591)	(110,441)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
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 .....	1,000,000	0	0
16.6 Other cash provided (applied) .....	74,599	(66)	0
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(925,401)	(66)	0
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(2,748,809)	(466,025)	466,201
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	3,601,674	3,135,473	3,135,473
19.2 End of period (Line 18 plus Line 19.1) .....	852,865	2,669,448	3,601,674
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Sinking fund payment .....	392,639	0	0
20.0002. Interest payment .....	34,861	0	0
20.0003. Securities acquired in paid in kind interest .....	912	0	0

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Alliance 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	\$ 523,084	\$ 436,955
(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	\$ 523,084	\$ 436,955
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 29,771,460	\$ 30,252,341
(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	\$ 29,771,460	\$ 30,252,341

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

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (1,101,507)
2. 12 Months or Longer	\$ (124,301)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 16,205,526
2. 12 Months or Longer	\$ 1,653,604

(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.

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

NOTES TO FINANCIAL STATEMENTS

- G.

Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in repurchase transactions accounted for as a sale.
- I.

Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in reverse repurchase transactions accounted for as a sale.
- M.

Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.
- N.

Offsetting and Netting of Assets and Liabilities

Not applicable
- O.

5GI Securities

Not applicable
- Q.

Prepayment Penalty and Acceleration Fees

Not applicable
- R.

Reporting Entity's Share of Cash Pool by Asset Type

The Company does not participate in any cash pools.

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

**NOTE 7 Investment Income**  
No significant changes

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

**NOTE 9 Income Taxes**  
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 May 23, 2022, the Company paid a \$1,000,000 ordinary dividend to its parent, Great American Insurance Company ("GAIC").

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

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

**NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**  
D. Dates and Amounts of Dividends Paid  
On May 23, 2022, the Company paid a \$1,000,000 ordinary dividend to its parent, GAIC.

**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 does not have any assets carried at fair value.  
  
    (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy  
        The Company does not have any Level 3 securities carried at fair value.  
  
    (3) Policies when Transfers Between Levels are Recognized  
        The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.  
  
    (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement  
        The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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

NOTES TO FINANCIAL STATEMENTS

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.
- 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	\$ 4,249,953	\$ 4,729,628	\$ 4,249,953	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	\$ 4,498,295	\$ 4,778,672	\$ -	\$ 4,498,295	\$ -	\$ -	\$ -
Residential MBS	\$ 4,789,941	\$ 5,164,312	\$ -	\$ 4,789,941	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ 3,847,987	\$ 4,126,737	\$ -	\$ 3,847,987	\$ -	\$ -	\$ -
Asset backed securities	\$ 5,739,168	\$ 6,018,607	\$ -	\$ 5,739,168	\$ -	\$ -	\$ -
All other bonds	\$ 3,389,305	\$ 3,595,812	\$ -	\$ 2,579,938	\$ 809,367	\$ -	\$ -
Cash and short term investments	\$ 852,865	\$ 852,865	\$ 852,865	\$ -	\$ -	\$ -	\$ -

- 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  
The Company has no net loss and loss adjustment expense reserves, as a result of its pooling agreement.

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



# NOTES TO FINANCIAL STATEMENTS

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**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 ALLIANCE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ☐ ] No [ ☒ ]
- 1.2

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

Yes [ ☐ ] No [ ☐ ]
- 2.1

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

Yes [ ☐ ] No [ ☒ ]
- 2.2

If yes, date of change: .....
- 3.1

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

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

Yes [ ☒ ] No [ ☐ ]
- 3.2

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

Yes [ ☐ ] No [ ☒ ]
- 3.3

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

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

Yes [ ☒ ] No [ ☐ ]
- 3.5

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

0001042046
- 4.1

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

Yes [ ☐ ] No [ ☒ ]
- 4.2

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

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

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

If yes, attach an explanation.  
Not applicable

Yes [ ☐ ] No [ ☒ ] N/A [ ☐ ]
- 6.1

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

12/31/2021
- 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 [ ☒ ]
- 6.6

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 7.1

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

Yes [ ☐ ] No [ ☒ ]
- 7.2

If yes, give full information:  
Not applicable
- 8.1

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

Yes [ ☐ ] No [ ☒ ]
- 8.2

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

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

Yes [ ☒ ] No [ ☐ ]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....353,255

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 [ ] No [ X ]
- 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 .....	\$ .....0	\$ .....0
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) .....	\$ .....0	\$ .....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0
- 15.1

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

Yes [ ] No [ X ]
- 15.2

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

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

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

16.1

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

\$ .....0

16.2

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

\$ .....0

16.3

Total payable for securities lending reported on the liability page. ....

\$ .....0

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

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

Not applicable

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

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [ ] No [ X ]
- 3.1

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

Yes [ ] No [ X ]
- 3.2

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

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

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss 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 ALLIANCE INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

# NONE

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			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
States, etc.			(a)						
1.	Alabama	AL	L	7,331,912	6,113,113	842,694	1,013,006	10,702,865	9,895,533
2.	Alaska	AK	L	597,444	638,685	11,940	1,201	545,527	368,086
3.	Arizona	AZ	L	4,416,284	3,781,181	1,486,749	1,351,796	6,000,805	6,934,992
4.	Arkansas	AR	L	1,429,171	1,573,079	140,837	365,201	1,486,387	2,421,367
5.	California	CA	L	59,501,281	57,492,745	25,035,181	29,496,785	99,471,909	95,421,344
6.	Colorado	CO	L	14,566,466	10,562,080	3,146,677	984,184	9,865,744	5,559,144
7.	Connecticut	CT	L	3,647,040	1,841,504	184,735	62,125	3,571,099	3,657,434
8.	Delaware	DE	L	816,465	18,809,303	20,489,051	30,994,889	287,194,779	293,190,577
9.	District of Columbia	DC	L	750,607	356,679	38,782	68,569	791,406	631,262
10.	Florida	FL	L	14,934,805	12,964,216	2,192,953	2,241,093	18,103,198	15,120,718
11.	Georgia	GA	L	19,561,917	17,493,673	8,876,301	5,723,794	36,704,767	40,302,689
12.	Hawaii	HI	L	209,859	114,871	18,959	227,731	234,634	151,805
13.	Idaho	ID	L	338,925	286,847	22,185	54,697	837,496	733,663
14.	Illinois	IL	L	30,860,640	27,867,983	3,766,130	7,700,708	54,277,934	53,445,113
15.	Indiana	IN	L	7,034,069	7,146,283	945,796	653,936	12,393,251	13,732,838
16.	Iowa	IA	L	5,274,443	5,338,074	1,522,335	1,547,850	7,683,282	7,846,593
17.	Kansas	KS	L	1,641,758	1,183,653	109,407	90,497	2,163,739	1,659,426
18.	Kentucky	KY	L	5,258,509	4,526,715	288,776	738,890	7,523,635	8,287,085
19.	Louisiana	LA	L	4,131,587	4,685,326	1,702,941	2,042,054	9,812,634	10,411,195
20.	Maine	ME	L	371,675	445,823	64,735	43,415	246,905	248,496
21.	Maryland	MD	L	2,738,297	3,303,203	737,127	763,518	4,233,063	3,932,941
22.	Massachusetts	MA	L	3,653,585	3,381,119	579,384	197,600	6,269,468	6,008,927
23.	Michigan	MI	L	6,189,719	5,811,452	607,327	807,903	10,280,352	9,992,190
24.	Minnesota	MN	L	4,758,289	4,998,925	1,495,961	2,296,846	6,210,220	7,002,556
25.	Mississippi	MS	L	4,594,027	4,049,406	378,375	(19,453)	5,842,143	5,330,643
26.	Missouri	MO	L	5,033,535	4,542,752	316,900	3,297,287	12,847,574	12,077,090
27.	Montana	MT	L	787,591	763,131	209,005	595,032	833,317	873,054
28.	Nebraska	NE	L	38,178,224	23,300,310	10,237,233	8,068,845	49,159,951	13,877,595
29.	Nevada	NV	L	2,180,859	1,733,580	(1,154,628)	439,138	3,466,170	3,962,711
30.	New Hampshire	NH	L	452,579	425,493	99,841	(17,544)	652,024	622,348
31.	New Jersey	NJ	L	11,813,843	10,057,284	1,484,928	1,421,180	22,678,727	22,206,630
32.	New Mexico	NM	L	921,179	559,695	266,269	656,998	1,061,485	963,898
33.	New York	NY	L	19,181,099	19,629,677	3,345,125	3,918,258	47,160,454	44,875,898
34.	North Carolina	NC	L	9,668,147	8,939,296	2,096,169	861,139	17,352,266	17,550,815
35.	North Dakota	ND	L	222,371	211,006	2,143	0	201,093	148,618
36.	Ohio	OH	L	2,366,313	2,308,252	782,109	802,878	2,950,758	2,711,846
37.	Oklahoma	OK	L	5,972,372	5,342,337	1,134,287	682,387	9,603,619	11,424,254
38.	Oregon	OR	L	2,484,201	2,176,666	2,010,697	288,272	3,059,666	3,030,280
39.	Pennsylvania	PA	L	11,050,397	9,803,468	2,478,446	2,680,392	16,999,591	16,606,015
40.	Rhode Island	RI	L	270,952	277,016	17,576	43,584	617,153	576,002
41.	South Carolina	SC	L	7,567,452	8,517,432	1,890,167	2,073,413	17,143,112	17,494,839
42.	South Dakota	SD	L	333,672	190,014	140,087	194,265	289,454	225,567
43.	Tennessee	TN	L	7,100,155	7,461,977	500,203	532,224	12,145,050	12,539,730
44.	Texas	TX	L	10,223,685	8,914,454	1,249,165	4,704,136	20,679,052	20,245,648
45.	Utah	UT	L	692,038	399,796	(651,610)	400,928	2,469,760	1,723,127
46.	Vermont	VT	L	660,407	838,852	50,504	92,930	1,040,275	779,668
47.	Virginia	VA	L	4,041,653	3,706,323	136,318	235,120	7,234,138	6,796,230
48.	Washington	WA	L	3,887,199	3,857,226	1,059,660	825,591	8,854,286	8,795,032
49.	West Virginia	WV	L	628,486	635,418	4,532	40,534	788,462	756,196
50.	Wisconsin	WI	L	9,737,952	9,197,912	5,112,390	4,535,384	13,944,831	13,313,748
51.	Wyoming	WY	L	396,352	526,176	27,105	253,402	257,906	219,435
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	N	0	0	0	0	0	0
54.	Puerto Rico	PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59.	Totals	XXX		360,461,489	339,081,482	107,529,960	127,074,605	875,937,414	836,682,891
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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51

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

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

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

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

N - None of the above - Not allowed to write business in the state.....6

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

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

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



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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers 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 ALLIANCE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of America	.CA	.IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.JRL	.IA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.NO	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE	.NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1053786	0	0		Radion Health, Inc.	.DE	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Radion Re, Inc.	.CYM	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	83-1767590	0	0		CropSurance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0

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

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	.MEX	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000		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	.RE	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		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		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

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....	8,704	11,129	127.9	(229.9)
2.1	Allied Lines .....	222,359	1,801,876	810.3	284.8
2.2	Multiple peril crop .....	0	0	0.0	0.0
2.3	Federal flood .....	0	0	0.0	0.0
2.4	Private crop .....	27,872,451	49,386,849	177.2	61.6
2.5	Private flood .....	0	0	0.0	0.0
3.	Farmowners multiple peril .....	5,846,230	1,839,854	31.5	40.0
4.	Homeowners multiple peril .....	0	0	0.0	0.0
5.	Commercial multiple peril .....	41,042,175	5,635,856	13.7	14.1
6.	Mortgage guaranty .....	0	0	0.0	0.0
8.	Ocean marine .....	0	(975)	0.0	0.0
9.	Inland marine .....	3,381,070	719,025	21.3	54.8
10.	Financial guaranty .....	0	0	0.0	0.0
11.1	Medical professional liability - occurrence .....	0	(11)	0.0	0.0
11.2	Medical professional liability - claims-made .....	0	(4)	0.0	0.0
12.	Earthquake .....	31,193	3,604	11.6	16.9
13.1	Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14.	Credit accident and health .....	0	0	0.0	0.0
15.1	Vision only .....	0	0	0.0	0.0
15.2	Dental only .....	0	0	0.0	0.0
15.3	Disability income .....	0	0	0.0	0.0
15.4	Medicare supplement .....	0	0	0.0	0.0
15.5	Medicaid Title XIX .....	0	0	0.0	0.0
15.6	Medicare Title XVIII .....	0	0	0.0	0.0
15.7	Long-term care .....	0	0	0.0	0.0
15.8	Federal employees health benefits plan .....	0	0	0.0	0.0
15.9	Other health .....	0	0	0.0	0.0
16.	Workers' compensation .....	185,699,465	45,856,524	24.7	30.0
17.1	Other liability - occurrence .....	39,251,888	40,647,622	103.6	104.7
17.2	Other liability - claims-made .....	1,189,607	(149,980)	(12.6)	1.8
17.3	Excess workers' compensation .....	0	0	0.0	0.0
18.1	Products liability - occurrence .....	11,036,980	1,930,669	17.5	27.8
18.2	Products liability - claims-made .....	0	3,577	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.2	Other private passenger auto liability .....	0	(3)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection) .....	117,972	(2,974)	(2.5)	(4.1)
19.4	Other commercial auto liability .....	7,840,941	5,617,537	71.6	55.5
21.1	Private passenger auto physical damage .....	0	0	0.0	0.0
21.2	Commercial auto physical damage .....	2,346,107	1,329,887	56.7	73.1
22.	Aircraft (all perils) .....	2,783,700	219,768	7.9	1.6
23.	Fidelity .....	11,847,931	3,442,753	29.1	42.5
24.	Surety .....	1,942,981	(6,626,283)	(341.0)	(399.7)
26.	Burglary and theft .....	18,749	(2,738)	(14.6)	(40.7)
27.	Boiler and machinery .....	1,951,793	511,962	26.2	11.6
28.	Credit .....	(21,782)	(210,338)	965.6	792.0
29.	International .....	0	0	0.0	0.0
30.	Warranty .....	0	(174)	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	(713)	0.0	(561.7)
35.	Totals	344,410,514	151,964,300	44.1	42.2
DETAILS OF WRITE-INS					
3401.	Collateral protection .....	0	(713)	0.0	(561.7)
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	(713)	0.0	(561.7)

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

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	164	8,472	8,204
2.1	Allied Lines .....	793	226,121	155,502
2.2	Multiple peril crop .....	0	0	0
2.3	Federal flood .....	0	0	0
2.4	Private crop .....	28,373,629	36,254,281	21,622,756
2.5	Private flood .....	0	0	0
3.	Farmowners multiple peril .....	1,396,788	5,903,575	6,002,389
4.	Homeowners multiple peril .....	0	0	0
5.	Commercial multiple peril .....	14,669,244	43,726,342	39,778,607
6.	Mortgage guaranty .....	0	0	0
8.	Ocean marine .....	0	0	0
9.	Inland marine .....	1,206,060	3,474,700	3,343,461
10.	Financial guaranty .....	0	0	0
11.1	Medical professional liability - occurrence .....	0	0	0
11.2	Medical professional liability - claims-made .....	0	0	0
12.	Earthquake .....	5,701	22,423	30,799
13.1	Comprehensive (hospital and medical) individual .....	0	0	0
13.2	Comprehensive (hospital and medical) group .....	0	0	0
14.	Credit accident and health .....	0	0	0
15.1	Vision only .....	0	0	0
15.2	Dental only .....	0	0	0
15.3	Disability income .....	0	0	0
15.4	Medicare supplement .....	0	0	0
15.5	Medicaid Title XIX .....	0	0	0
15.6	Medicare Title XVIII .....	0	0	0
15.7	Long-term care .....	0	0	0
15.8	Federal employees health benefits plan .....	0	0	0
15.9	Other health .....	0	0	0
16.	Workers' compensation .....	61,230,354	188,404,579	174,708,302
17.1	Other liability - occurrence .....	14,926,330	38,737,039	51,628,149
17.2	Other liability - claims-made .....	314,014	1,150,832	1,036,921
17.3	Excess workers' compensation .....	0	0	0
18.1	Products liability - occurrence .....	3,581,856	11,387,041	10,475,063
18.2	Products liability - claims-made .....	0	0	0
19.1	Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2	Other private passenger auto liability .....	0	0	0
19.3	Commercial auto no-fault (personal injury protection) .....	43,701	120,465	130,831
19.4	Other commercial auto liability .....	2,912,786	7,874,172	9,058,222
21.1	Private passenger auto physical damage .....	0	0	0
21.2	Commercial auto physical damage .....	771,027	2,265,042	2,824,187
22.	Aircraft (all perils) .....	1,225,181	2,875,680	2,753,655
23.	Fidelity .....	5,413,222	14,029,419	11,628,788
24.	Surety .....	530,388	1,902,422	1,848,632
26.	Burglary and theft .....	4,483	16,916	21,543
27.	Boiler and machinery .....	679,574	2,105,654	2,056,353
28.	Credit .....	(11,649)	(23,687)	(30,867)
29.	International .....	0	0	0
30.	Warranty .....	0	0	0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	(15)
35.	Totals	137,273,645	360,461,489	339,081,482
DETAILS OF WRITE-INS				
3401.	Collateral protection .....	0	0	(15)
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	(15)

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior .....													
2. 2020 .....													
3. Subtotals 2020 + Prior .....													
4. 2021 .....													
5. Subtotals 2021 + Prior .....													
6. 2022 .....	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals .....													
8. Prior Year-End Surplus As Regards Policyholders											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.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN ALLIANCE 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.

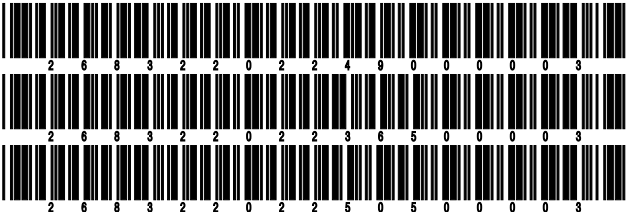
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	YES
3. Will the Medicare Part D Coverage Supplement be filed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

Explanations:

1.
3.
4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



**NONE**

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
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 mortgage interest points and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	57,948	69,900
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
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 .....	0	0
8. Deduct amortization of premium and depreciation .....	5,987	11,952
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	51,961	57,948
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	51,961	57,948

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	26,413,881	26,407,416
2. Cost of bonds and stocks acquired .....	12,210,259	5,596,468
3. Accrual of discount .....	23,726	2,197
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	(13,905)	(10,175)
6. Deduct consideration for bonds and stocks disposed of .....	10,167,161	5,486,028
7. Deduct amortization of premium .....	53,032	95,997
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	28,413,768	26,413,881
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	28,413,768	26,413,881

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN ALLIANCE 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) .....	26,657,955	1,998,409	3,285,292	(9,773)	24,622,242	26,657,955	25,361,299	25,915,131
2. NAIC 2 (a) .....	2,272,925	777,750	6,250	8,044	998,984	2,272,925	3,052,469	498,750
3. NAIC 3 (a) .....	0	0	0	0	0	0	0	0
4. NAIC 4 (a) .....	0	0	6,941	6,941	0	0	0	0
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds	28,930,880	2,776,159	3,298,483	5,211	25,621,226	28,930,880	28,413,768	26,413,881
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
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 .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	28,930,880	2,776,159	3,298,483	5,211	25,621,226	28,930,880	28,413,768	26,413,881

(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 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,599,619	3,109,514
2. Cost of cash equivalents acquired .....	10,319,739	6,170,819
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 .....	13,168,501	5,680,714
7. Deduct amortization of premium .....	0	0
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) .....	750,857	3,599,619
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	750,857	3,599,619

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

Schedule BA - Part 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 ALLIANCE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07336C-AA-1 .....	BDS 22FL12 A - CMBS .....	.....	.09/08/2022 .....	WELLS FARGO SECURITIES LLC .....	.....	.997,499 .....	1,000,000 .....	.....0 .....	1.A FE .....
09261X-AG-7 .....	BLACKSTONE SECURED LENDING FUND .....	.....	.09/13/2022 .....	OPPENHEIMER & CO. ....	.....	.393,360 .....	500,000 .....	.....6,531 .....	2.C FE .....
31739P-AA-5 .....	FASST 22S3 A1 - CMO/RMBS .....	.....	.09/25/2022 .....	Direct .....	.....	.912 .....	.912 .....	.....0 .....	1.A PL .....
36170H-AA-8 .....	GCAI 22NQM4 A1 - CMO/RMBS .....	.....	.08/12/2022 .....	CREDIT SUISSE SECURITIES (USA) .....	.....	.499,998 .....	500,000 .....	.....1,317 .....	1.A FE .....
46647P-DK-9 .....	JPMORGAN CHASE & CO .....	.....	.09/07/2022 .....	JP Morgan .....	.....	500,000 .....	500,000 .....	.....0 .....	1.G FE .....
876030-AA-5 .....	TAPESTRY INC .....	.....	.09/22/2022 .....	JP Morgan .....	.....	.384,390 .....	500,000 .....	.....466 .....	2.C FE .....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,776,159	3,000,912	8,314	XXX
2509999997. Total - Bonds - Part 3						2,776,159	3,000,912	8,314	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,776,159	3,000,912	8,314	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6009999999 - Totals						2,776,159	XXX	8,314	XXX



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN ALLIANCE 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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
196479-2D-0	COLORADO HSG & FIN AUTH		09/01/2022	Direct		50,000	50,000	52,835	50,437	0	(437)	0	(437)	0	50,000	0	0	0	1,129	05/01/2049	1.A FE
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		9,078	9,078	9,078	9,078	0	0	0	0	0	9,078	0	0	0	159	04/01/2046	1.A FE
63968M-UJ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Direct		45,000	45,000	48,107	45,508	0	(508)	0	(508)	0	45,000	0	0	0	1,189	09/01/2049	1.B FE
647200-4R-2	NEW MEXICO MTG FIN AUTH		09/01/2022	Direct		5,000	5,000	5,306	5,047	0	(47)	0	(47)	0	5,000	0	0	0	178	03/01/2046	1.A FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		5,852	5,852	6,087	5,927	0	(75)	0	(75)	0	5,852	0	0	0	185	10/01/2043	1.B FE
64988R-GY-2	NEW YORK ST MTG AGY REV		09/30/2022	Direct		20,000	20,000	21,156	20,109	0	(109)	0	(109)	0	20,000	0	0	0	350	10/01/2032	1.A FE
65887F-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		07/01/2022	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	299	07/01/2030	1.B FE
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	4	09/01/2036	1.A FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Call @ 100.00		10,000	10,000	10,000	10,002	0	0	0	0	0	10,001	0	(1)	(1)	244	03/01/2046	1.B FE
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Call @ 100.00		45,000	45,000	47,450	45,394	0	(394)	0	(394)	0	45,000	0	0	0	1,575	03/01/2046	1.C FE
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		55,000	55,000	58,517	55,403	0	(403)	0	(403)	0	55,000	0	0	0	1,925	09/01/2046	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						254,930	254,930	268,534	256,905	0	(1,973)	0	(1,973)	0	254,931	0	(1)	(1)	7,236	XXX	XXX
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2022	Paydown		593	593	559	0	0	34	0	34	0	593	0	0	0	3	02/15/2050	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		07/25/2022	Paydown		6,941	6,941	6,830	0	0	111	0	111	0	6,941	0	0	0	27	07/25/2067	4.B Z
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/25/2022	Paydown		5,427	5,427	5,340	0	0	87	0	87	0	5,427	0	0	0	52	07/25/2067	1.A FE
244608-AA-3	DPATH 181 A1 - CDO		07/06/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,102	0	(102)	0	(102)	0	1,000,000	0	0	0	15,755	01/15/2031	1.A FE
244608-AJ-4	DPATH 181 A2 - CDO	C	07/06/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,181	0	(181)	0	(181)	0	1,000,000	0	0	0	32,814	01/15/2031	1.A FE
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		09/25/2022	Paydown		1,373	328	298	0	0	1,075	0	1,075	0	1,373	0	0	0	0	06/25/2052	1.A PL
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		09/01/2022	Paydown		2,079	2,079	2,079	0	0	0	0	0	0	2,079	0	0	0	9	08/25/2067	1.A FE
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS		09/25/2022	Paydown		21,933	21,933	21,932	0	0	0	0	0	0	21,933	0	0	0	299	05/25/2067	1.A FE
466365-AD-5	JACK 221 A21 - RMBS		08/25/2022	Paydown		2,500	2,500	2,260	0	0	240	0	240	0	2,500	0	0	0	22	02/26/2052	2.B FE
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		09/01/2022	Paydown		28,846	28,846	27,146	0	0	1,699	0	1,699	0	28,846	0	0	0	349	10/25/2052	1.A FE
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		08/04/2022	US BANCORP		281,321	285,000	284,786	284,934	0	19	0	19	0	284,952	0	(3,632)	(3,632)	9,468	01/30/2024	1.F FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		09/23/2022	Paydown		200,438	200,438	200,438	200,438	0	0	0	0	0	200,438	0	0	0	3,035	12/24/2035	1.A FE
58549Q-AC-9	MELLO 221NV1 A2 - CMO/RMBS		09/25/2022	Paydown		15,746	15,746	15,588	0	0	157	0	157	0	15,746	0	0	0	233	03/25/2052	1.A FE
65130P-AJ-0	NEWFL 2016-1 A2R - CDO	C	07/20/2022	Paydown		63,072	63,072	63,072	63,070	0	2	0	2	0	63,072	0	0	0	1,830	04/20/2028	1.A FE
78449P-AB-5	SMB 2018-A A2A - ABS		09/15/2022	Paydown		19,502	19,502	19,498	19,501	0	1	0	1	0	19,502	0	0	0	455	02/15/2036	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	09/22/2022	Paydown		24,534	24,534	24,534	24,536	0	(2)	0	(2)	0	24,534	0	0	0	752	06/24/2030	1.A FE
83404R-AB-4	SOFI 2018-B A2F - ABS		09/25/2022	Paydown		17,990	17,990	17,971	17,981	0	9	0	9	0	17,990	0	0	0	401	08/25/2047	1.A FE
862088-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		09/01/2022	Direct		339,187	339,187	339,187	339,187	0	0	0	0	0	339,187	0	0	0	13,992	03/01/2026	1.C FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	09/30/2022	Paydown		4,689	4,689	4,687	0	0	2	0	2	0	4,689	0	0	0	106	09/30/2039	1.B FE
95058X-AK-4	IVEN 211 A2 - RMBS		09/15/2022	Paydown		2,500	2,500	2,084	0	0	416	0	416	0	2,500	0	0	0	15	06/15/2051	2.B FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2022	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	30	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,039,919	3,042,553	3,039,542	2,955,865	0	3,569	0	3,569	0	3,043,551	0	(3,632)	(3,632)	79,646	XXX	XXX
2509999997. Total - Bonds - Part 4						3,294,849	3,297,483	3,308,077	3,212,770	0	1,596	0	1,596	0	3,298,483	0	(3,633)	(3,633)	86,882	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,294,849	3,297,483	3,308,077	3,212,770	0	1,596	0	1,596	0	3,298,483	0	(3,633)	(3,633)	86,882	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	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
4509999999. Total - Preferred Stocks						0	XXX	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	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						3,294,849	XXX	3,308,077	3,212,770	0	1,596	0	1,596	0	3,298,483	0	(3,633)	(3,633)	86,882	XXX	XXX

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
The Bank of New York Mellon ... New York, New York		1.350	12	0	5,639	6,040	5,472	XXX
PNC Bank ... Pittsburgh, Pennsylvania		0.000	0	0	96,536	96,536	96,536	XXX
Cash Held With Securities On Deposit	SD	0.000	0	0	14	0	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	12	0	102,188	102,576	102,008	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	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	12	0	102,188	102,576	102,008	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	12	0	102,188	102,576	102,008	XXX

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

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2022 OF THE GREAT AMERICAN ALLIANCE  
INSURANCE COMPANY

Designate the type of health care  
providers reported on this page:  
Other health care facilities

SUPPLEMENT A TO SCHEDULE T  
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, etc.		Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1.	Alabama .....	AL	0	0	0	(1)	0	0	2
2.	Alaska .....	AK	0	0	0	0	0	0	0
3.	Arizona .....	AZ	0	0	0	0	0	0	0
4.	Arkansas .....	AR	0	0	0	0	0	0	0
5.	California .....	CA	0	0	0	0	0	0	0
6.	Colorado .....	CO	0	0	0	0	0	0	0
7.	Connecticut .....	CT	0	0	0	0	0	0	0
8.	Delaware .....	DE	0	0	0	0	0	0	0
9.	District of Columbia .....	DC	0	0	0	0	0	0	0
10.	Florida .....	FL	0	0	0	0	0	0	0
11.	Georgia .....	GA	0	0	0	0	0	0	1
12.	Hawaii .....	HI	0	0	0	0	0	0	0
13.	Idaho .....	ID	0	0	0	0	0	0	0
14.	Illinois .....	IL	0	0	0	0	0	0	0
15.	Indiana .....	IN	0	0	0	0	0	0	0
16.	Iowa .....	IA	0	0	0	0	0	0	0
17.	Kansas .....	KS	0	0	0	0	0	0	0
18.	Kentucky .....	KY	0	0	0	0	0	0	0
19.	Louisiana .....	LA	0	0	0	0	0	0	0
20.	Maine .....	ME	0	0	0	0	0	0	0
21.	Maryland .....	MD	0	0	0	0	0	0	0
22.	Massachusetts .....	MA	0	0	0	0	0	0	0
23.	Michigan .....	MI	0	0	0	(1)	0	0	2
24.	Minnesota .....	MN	0	0	0	0	0	0	0
25.	Mississippi .....	MS	0	0	0	0	0	0	0
26.	Missouri .....	MO	0	0	0	0	0	0	0
27.	Montana .....	MT	0	0	0	0	0	0	0
28.	Nebraska .....	NE	0	0	0	(5)	0	0	11
29.	Nevada .....	NV	0	0	0	0	0	0	0
30.	New Hampshire .....	NH	0	0	0	0	0	0	0
31.	New Jersey .....	NJ	0	0	0	(1)	0	0	3
32.	New Mexico .....	NM	0	0	0	0	0	0	0
33.	New York .....	NY	0	0	0	0	0	0	0
34.	North Carolina .....	NC	0	0	0	0	0	0	0
35.	North Dakota .....	ND	0	0	0	0	0	0	0
36.	Ohio .....	OH	0	0	0	0	0	0	0
37.	Oklahoma .....	OK	0	0	0	(2)	0	0	3
38.	Oregon .....	OR	0	0	0	0	0	0	0
39.	Pennsylvania .....	PA	0	0	0	(4)	0	0	6
40.	Rhode Island .....	RI	0	0	0	0	0	0	0
41.	South Carolina .....	SC	0	0	0	0	0	0	0
42.	South Dakota .....	SD	0	0	0	0	0	0	0
43.	Tennessee .....	TN	0	0	0	0	0	0	0
44.	Texas .....	TX	0	0	0	0	0	0	0
45.	Utah .....	UT	0	0	0	0	0	0	0
46.	Vermont .....	VT	0	0	0	0	0	0	0
47.	Virginia .....	VA	0	0	0	0	0	0	0
48.	Washington .....	WA	0	0	0	0	0	0	0
49.	West Virginia .....	WV	0	0	0	0	0	0	0
50.	Wisconsin .....	WI	0	0	0	0	0	0	0
51.	Wyoming .....	WY	0	0	0	0	0	0	0
52.	American Samoa .....	AS	0	0	0	0	0	0	0
53.	Guam .....	GU	0	0	0	0	0	0	0
54.	Puerto Rico .....	PR	0	0	0	0	0	0	0
55.	U.S. Virgin Islands .....	VI	0	0	0	0	0	0	0
56.	Nothern Mariana Islands .....	MP	0	0	0	0	0	0	0
57.	Canada .....	CAN	0	0	0	0	0	0	0
58.	Aggregate Other Aliens .....	OT	0	0	0	0	0	0	0
59.	Totals		0	0	0	(15)	0	0	29
DETAILS OF WRITE-INS									
58001.	.....								
58002.	.....								
58003.	.....								
58998.	Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0