



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code00840084NAIC Company Code26344Employer's ID Number15-6020948
(Current)(Prior)

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

Incorporated/Organized03/23/1905Commenced Business03/23/1905

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

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

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

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

Internet Website Addresswww.greatamericaninsurancegroup.com

Statutory Statement ContactJudith Elaine Gill513-369-5000
(Name)(Area Code) (Telephone Number)
statutoryfilings@gaig.com513-369-5830
(E-mail Address)(FAX Number)

OFFICERS

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

SecretaryMatthew David FelvusVice President & ActuaryLisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice PresidentMichael Eugene Sullivan Jr., Executive Vice PresidentSue Ann Erhart, Senior Vice President & General Counsel

Annette Denise Gardner #, Senior Vice President, Chief Financial Officer & TreasurerAaron Beasy Latto, Senior Vice PresidentJames Louis Muething, Senior Vice President

Carol Prevatt Sipe, Senior Vice PresidentBruce Robert Smith Jr., Senior Vice PresidentJudith Elaine Gill #, Vice President

John William Tholen, Vice PresidentMagdalena Franziska Kulik Grossman, Chief Compliance OfficerStephen Charles Beraha, Assistant Vice President & Assistant Secretary

Matthew John Stevens #, Assistant TreasurerRobert Jude Zbacnik, Assistant Treasurer

DIRECTORS OR TRUSTEES

Michelle Ann GillisBrian Scott Hertzman #Anthony Joseph Mercurio

Michael Eugene Sullivan Jr.David Lawrence Thompson Jr.

State ofOhioSS

County ofHamilton

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

David Lawrence Thompson, Jr.
President

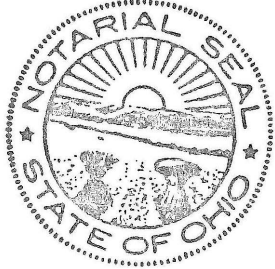
Matthew David Felvus
Secretary

Robert James Schwartz
Vice President & Controller

Subscribed and sworn to before me this13thday ofFebruary, 2023

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

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	6,985,188	28.163	6,985,188	0	6,985,188	28.163
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,132,117	8.596	2,132,117	0	2,132,117	8.596
1.06 Industrial and miscellaneous	14,489,391	58.418	14,489,391	0	14,489,391	58.418
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	23,606,696	95.176	23,606,696	0	23,606,696	95.176
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	6,707	0.027	6,707	0	6,707	0.027
6.02 Cash equivalents (Schedule E, Part 2)	1,140,739	4.599	1,140,739	0	1,140,739	4.599
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	1,147,446	4.626	1,147,446	0	1,147,446	4.626
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	48,973	0.197	48,973	0	48,973	0.197
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	24,803,114	100.000	24,803,114	0	24,803,114	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	57,948	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0	
7.	Deduct amounts received on disposals, Part 3, Column 16	0	
8.	Deduct amortization of premium and depreciation	8,975	
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	48,973	
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	48,973	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	19,982,741
2.	Cost of bonds and stocks acquired, Part 3, Column 7	7,547,555
3.	Accrual of discount	18,455
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	0
	4.4. Part 4, Column 11	0
5.	Total gain (loss) on disposals, Part 4, Column 19	(6,262)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	3,903,897
7.	Deduct amortization of premium	31,896
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,606,696
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	23,606,696

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	6,985,188	6,758,625	6,947,090	7,000,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	6,985,188	6,758,625	6,947,090	7,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	2,132,117	2,046,585	2,165,358	2,059,157
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	9,902,832	8,975,506	9,904,082	10,015,372
	9. Canada	0	0	0	0
	10. Other Countries	4,586,559	4,281,493	4,586,522	4,586,544
	11. Totals	14,489,391	13,256,999	14,490,604	14,601,916
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	23,606,696	22,062,209	23,603,052	23,661,073
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	23,606,696	22,062,209	23,603,052	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,745,988	2,239,199	0	0	0	XXX	6,985,188	29.6	8,079,872	40.4	6,985,188	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	4,745,988	2,239,199	0	0	0	XXX	6,985,188	29.6	8,079,872	40.4	6,985,188	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	500,997	2.5	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	500,997	2.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,422	529,792	105,523	72,041	1,416,338	XXX	2,132,117	9.0	2,679,870	13.4	2,132,117	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	8,422	529,792	105,523	72,041	1,416,338	XXX	2,132,117	9.0	2,679,870	13.4	2,132,117	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	926,415	7,434,064	2,845,273	1,457,854	434,375	XXX	13,097,980	55.5	8,223,251	41.2	1,147,273	11,950,708
6.2 NAIC 2	92,578	870,312	428,520	0	0	XXX	1,391,411	5.9	498,750	2.5	397,661	993,750
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	1,018,993	8,304,376	3,273,794	1,457,854	434,375	XXX	14,489,391	61.4	8,722,001	43.6	1,544,934	12,944,458
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 5,680,825	 10,203,055	 2,950,796	 1,529,895	 1,850,713	 0	 22,215,285	 94.1	 XXX	 XXX	 10,264,577	 11,950,708
12.2 NAIC 2	(d) 92,578	 870,312	 428,520	 0	 0	 0	 1,391,411	 5.9	 XXX	 XXX	 397,661	 993,750
12.3 NAIC 3	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX	 XXX	 0	 0
12.4 NAIC 4	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX	 XXX	 0	 0
12.5 NAIC 5	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX	 XXX	 0	 0
12.6 NAIC 6	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX	 XXX	 0	 0
12.7 Totals	 5,773,403	 11,073,368	 3,379,316	 1,529,895	 1,850,713	 0	(b) 23,606,696	 100.0	 XXX	 XXX	 10,662,238	 12,944,458
12.8 Line 12.7 as a % of Col. 7	 24.5	 46.9	 14.3	 6.5	 7.8	 0.0	 100.0	 XXX	 XXX	 XXX	 45.2	 54.8
13. Total Bonds Prior Year												
13.1 NAIC 1	 2,775,917	 12,857,106	 3,533,247	 198,543	 119,178	 0	 XXX	 XXX	 19,483,991	 97.5	 11,385,677	 8,098,314
13.2 NAIC 2	 16,907	 67,627	 84,534	 169,068	 160,614	 0	 XXX	 XXX	 498,750	 2.5	 0	 498,750
13.3 NAIC 3	 0	 0	 0	 0	 0	 0	 XXX	 XXX	 0	 0.0	 0	 0
13.4 NAIC 4	 0	 0	 0	 0	 0	 0	 XXX	 XXX	 0	 0.0	 0	 0
13.5 NAIC 5	 0	 0	 0	 0	 0	 0	 XXX	 XXX	(c) 0	 0.0	 0	 0
13.6 NAIC 6	 0	 0	 0	 0	 0	 0	 XXX	 XXX	(c) 0	 0.0	 0	 0
13.7 Totals	 2,792,824	 12,924,733	 3,617,781	 367,611	 279,792	 0	 XXX	 XXX	(b) 19,982,741	 100.0	 11,385,677	 8,597,064
13.8 Line 13.7 as a % of Col. 9	 14.0	 64.7	 18.1	 1.8	 1.4	 0.0	 XXX	 XXX	 100.0	 XXX	 57.0	 43.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 4,754,410	 3,416,264	 105,523	 572,041	 1,416,338	 0	 10,264,577	 43.5	 11,385,677	 57.0	 10,264,577	 XXX
14.2 NAIC 2	 0	 0	 397,661	 0	 0	 0	 397,661	 1.7	 0	 0.0	 397,661	 XXX
14.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.7 Totals	 4,754,410	 3,416,264	 503,184	 572,041	 1,416,338	 0	 10,662,238	 45.2	 11,385,677	 57.0	 10,662,238	 XXX
14.8 Line 14.7 as a % of Col. 7	 44.6	 32.0	 4.7	 5.4	 13.3	 0.0	 100.0	 XXX	 XXX	 XXX	 100.0	 XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 20.1	 14.5	 2.1	 2.4	 6.0	 0.0	 45.2	 XXX	 XXX	 XXX	 45.2	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 926,415	 6,786,791	 2,845,273	 957,854	 434,375	 0	 11,950,708	 50.6	 8,098,314	 40.5	 XXX	 11,950,708
15.2 NAIC 2	 92,578	 870,312	 30,859	 0	 0	 0	 993,750	 4.2	 498,750	 2.5	 XXX	 993,750
15.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.7 Totals	 1,018,993	 7,657,104	 2,876,133	 957,854	 434,375	 0	 12,944,458	 54.8	 8,597,064	 43.0	 XXX	 12,944,458
15.8 Line 15.7 as a % of Col. 7	 7.9	 59.2	 22.2	 7.4	 3.4	 0.0	 100.0	 XXX	 XXX	 XXX	 XXX	 100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 4.3	 32.4	 12.2	 4.1	 1.8	 0.0	 54.8	 XXX	 XXX	 XXX	 XXX	 54.8

(a) Includes \$ 10,664,658 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 1,140,707 current year of bonds with Z designations and \$ 750,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$0 current year, \$0 prior year of bonds with 5GI designations and \$0 current year, \$0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	4,745,988	2,239,199	0	0	0	XXX	6,985,188	29.6	8,079,872	40.4	6,985,188	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	4,745,988	2,239,199	0	0	0	XXX	6,985,188	29.6	8,079,872	40.4	6,985,188	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	500,997	2.5	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	500,997	2.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	501,532	0	0	0	XXX	501,532	2.1	501,914	2.5	501,532	0
5.02 Residential Mortgage-Backed Securities	8,422	28,261	25,525	29,512	9,702	XXX	101,421	0.4	141,501	0.7	101,421	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	0	0	79,998	42,529	1,406,636	XXX	1,529,164	6.5	2,036,456	10.2	1,529,164	0
5.05 Totals	8,422	529,792	105,523	72,041	1,416,338	XXX	2,132,117	9.0	2,679,870	13.4	2,132,117	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	1,669,360	2,155,374	500,000	0	XXX	4,324,733	18.3	1,519,581	7.6	1,544,934	2,779,800
6.02 Residential Mortgage-Backed Securities	366,441	926,492	740,201	625,311	129,544	XXX	2,787,989	11.8	1,210,144	6.1	0	2,787,989
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities ...	652,551	5,708,525	378,219	332,543	304,831	XXX	7,376,669	31.2	5,992,277	30.0	0	7,376,669
6.05 Totals	1,018,993	8,304,376	3,273,794	1,457,854	434,375	XXX	14,489,391	61.4	8,722,001	43.6	1,544,934	12,944,458
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,745,988	4,410,091	2,155,374	500,000	0	XXX	11,811,453	50.0	XXX	XXX	9,031,653	2,779,800
12.02 Residential Mortgage-Backed Securities	374,863	954,752	765,726	654,823	139,246	XXX	2,889,411	12.2	XXX	XXX	101,421	2,787,989
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	652,551	5,708,525	458,217	375,072	1,711,467	XXX	8,905,832	37.7	XXX	XXX	1,529,164	7,376,669
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	5,773,403	11,073,368	3,379,316	1,529,895	1,850,713	0	23,606,696	100.0	XXX	XXX	10,662,238	12,944,458
12.10 Line 12.09 as a % of Col. 7	24.5	46.9	14.3	6.5	7.8	0.0	100.0	XXX	XXX	XXX	45.2	54.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,701,002	8,151,362	750,000	0	0	XXX	XXX	XXX	10,602,364	53.1	9,207,720	1,394,644
13.02 Residential Mortgage-Backed Securities	342,704	580,803	300,389	122,167	5,581	XXX	XXX	XXX	1,351,645	6.8	141,501	1,210,144
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	749,118	4,192,568	2,567,391	245,443	274,212	XXX	XXX	XXX	8,028,732	40.2	2,036,456	5,992,277
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	2,792,824	12,924,733	3,617,781	367,611	279,792	0	XXX	XXX	19,982,741	100.0	11,385,677	8,597,064
13.10 Line 13.09 as a % of Col. 9	14.0	64.7	18.1	1.8	1.4	0.0	XXX	XXX	100.0	XXX	57.0	43.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	4,745,988	3,388,004	397,661	500,000	0	XXX	9,031,653	38.3	9,207,720	46.1	9,031,653	XXX
14.02 Residential Mortgage-Backed Securities	8,422	28,261	25,525	29,512	9,702	XXX	101,421	0.4	141,501	0.7	101,421	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	79,998	42,529	1,406,636	XXX	1,529,164	6.5	2,036,456	10.2	1,529,164	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	4,754,410	3,416,264	503,184	572,041	1,416,338	0	10,662,238	45.2	11,385,677	57.0	10,662,238	XXX
14.10 Line 14.09 as a % of Col. 7	44.6	32.0	4.7	5.4	13.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	20.1	14.5	2.1	2.4	6.0	0.0	45.2	XXX	XXX	XXX	45.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	1,022,087	1,757,713	0	0	XXX	2,779,800	11.8	1,394,644	7.0	XXX	2,779,800
15.02 Residential Mortgage-Backed Securities	366,441	926,492	740,201	625,311	129,544	XXX	2,787,989	11.8	1,210,144	6.1	XXX	2,787,989
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	652,551	5,708,525	378,219	332,543	304,831	XXX	7,376,669	31.2	5,992,277	30.0	XXX	7,376,669
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	1,018,993	7,657,104	2,876,133	957,854	434,375	0	12,944,458	54.8	8,597,064	43.0	XXX	12,944,458
15.10 Line 15.09 as a % of Col. 7	7.9	59.2	22.2	7.4	3.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.3	32.4	12.2	4.1	1.8	0.0	54.8	XXX	XXX	XXX	XXX	54.8

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,741,213	0	4,741,213	0
2. Cost of cash equivalents acquired	3,729,464	0	3,729,464	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	7,329,938	0	7,329,938	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,140,739	0	1,140,739	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,140,739	0	1,140,739	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: N/A

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

[illegible]

E07

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4X-5	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	2,188,551	..98.7188	2,178,723	2,207,000	2,204,395	0	3,857	0	0	2.750	2.932	FA	20,622	60,693	09/18/2018	08/31/2023
912828-4X-5	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	42,641	..98.7188	42,449	43,000	42,949	0	75	0	0	2.750	2.931	FA	402	1,183	09/18/2018	08/31/2023
912828-Y6-1	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	696,883	..98.9063	692,344	700,000	699,617	0	766	0	0	2.750	2.846	JJ	8,056	28,105	07/26/2018	07/31/2023
912828-Y6-1	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	1,791,984	..98.9063	1,780,313	1,800,000	1,799,027	0	1,649	0	0	2.750	2.844	JJ	20,715	47,520	07/26/2018	07/31/2023
912828-YE-4	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	883,266	..94.6875	852,188	900,000	894,255	0	3,387	0	0	1.250	1.641	FA	3,823	11,250	09/12/2019	08/31/2024
91282C-AJ-0	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	705,000	..89.9688	634,280	705,000	705,000	0	0	0	0	0.250	0.250	FA	599	1,763	09/02/2020	08/31/2025
91282C-AJ-0	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	45,000	..89.9688	40,486	45,000	45,000	0	0	0	0	0.250	0.250	FA	38	113	09/02/2020	08/31/2025
91282C-DQ-1	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	593,766	..89.6406	537,844	600,000	594,944	0	1,179	0	0	1.250	1.468	JD	3,771	3,750	01/13/2022	12/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,947,090	XXX	6,758,625	7,000,000	6,985,188	0	10,913	0	0	XXX	XXX	XXX	58,025	154,375	XXX	XXX
0109999999. Total - U.S. Government Bonds						6,947,090	XXX	6,758,625	7,000,000	6,985,188	0	10,913	0	0	XXX	XXX	XXX	58,025	154,375	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	..SD..	.....	.....	.. 1.A FE	504,545	104.7670	523,835	500,000	501,532	0	(382)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						504,545	XXX	523,835	500,000	501,532	0	(382)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
31400C-DT-0	FN CA4613 - RMBS .....	.....	.....	4	.. 1.A	41,773	..90.4241	37,174	41,111	41,540	0	(7)	0	0	3.500	3.346	MON	120	1,439	11/07/2019	11/01/2049
31418D-HY-1	FN MA3846 - RMBS .....	.....	.....	4	.. 1.A	59,958	..87.8142	52,480	59,762	59,882	0	(5)	0	0	3.000	2.965	MON	149	1,793	10/18/2019	11/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						101,731	XXX	89,654	100,873	101,421	0	(11)	0	0	XXX	XXX	XXX	269	3,232	XXX	XXX
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R .....	.....	.....	2	.. 1.B FE	421,986	100.3130	381,189	380,000	413,891	0	(8,934)	0	0	4.000	3.024	JJ	7,600	15,200	10/04/2019	01/01/2050
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C .....	.....	.....	2	.. 1.B FE	349,141	..98.9200	321,490	325,000	341,518	0	(4,017)	0	0	3.500	2.602	MS	3,792	11,795	10/04/2019	03/01/2050
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F .....	.....	.....	2	.. 1.A FE	85,755	..95.0100	81,476	85,755	85,755	0	0	0	0	2.950	2.950	MON	211	2,530	08/13/2014	09/01/2044
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG .....	.....	.....	2	.. 1.A FE	42,529	..84.3810	35,887	42,529	42,529	0	0	0	0	3.050	3.050	MON	108	1,297	06/24/2015	12/01/2034
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG .....	.....	.....	2	.. 1.B FE	331,068	..99.0690	307,114	310,000	324,541	0	(5,101)	0	0	3.750	2.914	MS	3,875	11,944	09/30/2022	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	.....	2	.. 1.A FE	127,342	..98.2220	117,866	120,000	123,815	0	(1,930)	0	0	3.500	2.758	MS	1,400	4,351	03/16/2016	03/01/2046
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R .....	.....	.....	2	.. 1.B FE	80,000	..92.9590	74,367	80,000	79,998	0	1	0	0	2.850	2.850	JJ	1,140	2,654	08/05/2016	07/01/2032
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O .....	.....	.....	2	.. 1.C FE	121,262	..98.8760	113,707	115,000	117,117	0	(1,763)	0	0	3.500	2.778	MS	1,342	4,025	03/24/2016	03/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,559,082	XXX	1,433,097	1,458,284	1,529,164	0	(21,743)	0	0	XXX	XXX	XXX	19,467	53,796	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,165,358	XXX	2,046,585	2,059,157	2,132,117	0	(22,136)	0	0	XXX	XXX	XXX	26,403	77,027	XXX	XXX
09261X-AG-7	BLACKSTONE SECURED LENDING FUND .....	.....	.....	1,2	.. 2.C FE	393,360	..78.1500	390,750	500,000	397,661	0	4,301	0	0	2.850	7.275	MS	3,602	7,125	09/13/2022	09/30/2028
46647P-DK-9	JPMORGAN CHASE & CO .....	.....	.....	1,2,5	.. 1.G FE	500,000	..98.6698	493,349	500,000	500,000	0	0	0	0	5.717	5.718	MS	8,496	0	09/07/2022	09/14/2033
58903V-AE-3	WARNERMEDIA HOLDINGS INC .....	.....	.....	1	.. 2.C FE	500,000	..95.1678	475,839	500,000	500,000	0	0	0	0	3.638	3.638	MS	5,356	9,095	03/09/2022	03/15/2025
584918-BY-9	MICROSOFT CORP	..SD..	.....	1,2	.. 1.A FE	526,980	..96.7387	483,694	500,000	522,313	0	(4,667)	0	0	3.300	2.087	FA	6,646	8,250	02/22/2022	02/06/2027
86206E-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC .....	.....	.....	.....	.. 1.D FE	521,862	..89.9043	469,764	522,515	522,087	0	231	0	0	5.500	5.530	JAJJ	4,870	28,738	07/15/2020	01/31/2026
86208F-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/ .....	.....	.....	.....	.. 1.C FE	617,006	..86.8705	535,996	617,006	617,006	0	0	0	0	8.000	8.000	MJSD	2,194	48,264	12/23/2021	12/15/2030
86209E-AA-4	Stonehenge Capital KY V 8.361 03/01/2028 .....	.....	.....	.....	.. 1.D Z	1,140,707	..99.7344	1,137,677	1,140,707	1,140,707	0	0	0	0	8.361	8.362	JAJJ	23,844	2,387	09/22/2022	03/01/2028
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	..SD..	.....	1	.. 1.E FE	124,888	..95.1620	118,953	125,000	124,959	0	22	0	0	2.000	2.019	AO	583	2,500	10/02/2019	10/07/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,324,802	XXX	4,106,021	4,405,228	4,324,733	0	(112)	0	0	XXX	XXX	XXX	55,590	106,359	XXX	XXX
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....	.....	.....	4	.. 1.A	810,987	..80.6602	680,403	843,543	809,922	0	(1,066)	0	0	2.500	3.143	MON	1,757	17,574	02/10/2022	06/26/2051
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	915,862	..91.5938	838,881	915,872	916,348	0	486	0	0	3.901	4.412	MON	2,977	26,796	03/17/2022	02/25/2067
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A	909,709	..80.4005	726,980	904,199	908,933	0	(1,260)	0	0	2.500	2.444	MON	1,884	22,605	09/29/2021	10/25/2051

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74968R-AA-3	RPIT 191 A - CMO/RMBS .....	.....	.....	4	.. 1.A FE ..	 152,520	..84.1200	 129,301	 153,710	 152,786	0	 51	0	0	2.750	 2.939	MON	 70	 4,227	 10/09/2019	 10/25/2063
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,789,079	XXX	2,375,565	2,817,323	2,787,989	0	(1,789)	0	0	XXX	XXX	XXX	6,689	71,202	XXX	XXX
00180A-AA-7	AMSR 2020-SFR1 A - CMBS .....	.....	.....	4	.. 1.A FE ..	 499,502	..91.4499	 456,811	 499,521	 498,781	0	 (876)	0	0	1.819	 1.924	MON	 757	 9,086	 03/04/2020	 04/17/2037
07336C-AA-1	BDS 22FL12 A - CMBS .....	.....	.....	4,5	.. 1.A FE ..	 997,499	..98.7111	 987,111	 1,000,000	 998,290	0	 791	0	0	6.451	 6.593	MON	 2,150	 13,551	 09/08/2022	 08/15/2038
12510H-AP-5	CAUTO 221 A1 - ABS .....	.....	.....	4	.. 1.A FE ..	 969,916	..89.2990	 866,200	 970,000	 969,916	0	0	0	0	3.350	 3.350	MON	 1,444	 24,201	 03/08/2022	 03/15/2052
50209T-AA-8	LMREC 2019-CRE3 A - CMBS .....	.....	.....	4	.. 1.A FE ..	 471,155	..99.5360	 468,968	 471,155	 471,155	0	0	0	0	5.786	 5.848	MON	 681	 14,353	 04/16/2021	 12/24/2035
56577J-AA-1	MRNON 212R AR - CDO .....	.....	C	4	.. 1.A FE ..	 1,000,000	..96.2655	 962,655	 1,000,000	 1,000,000	0	0	0	0	5.769	 5.803	JAJO	 12,179	 27,337	 05/28/2021	 07/15/2033
56577J-AL-7	MRNON 212R A2R - CDO .....	.....	C	4	.. 1.A FE ..	 999,978	..85.4839	 854,839	 1,000,000	 999,989	0	3	0	0	2.638	 2.647	JAJO	 5,569	 26,380	 05/28/2021	 07/15/2033
74331C-AA-6	PROG 2020-SFR1 A - RMBS .....	.....	C	4	.. 1.A FE ..	 499,086	..91.2327	 455,345	 499,102	 498,924	0	 (56)	0	0	1.732	 1.726	MON	 720	 8,644	 03/04/2020	 04/17/2037
803169-AQ-4	SRANC 3R AFR - CDO .....	.....	C	4	.. 1.A FE ..	 445,837	..96.6926	 431,091	 445,837	 445,864	0	 (13)	0	0	4.088	 4.104	MJSD	 456	 18,226	 04/30/2018	 06/24/2030
98878F-AC-3	ZCCP 2021-1 A1F - CDO .....	.....	C	4	.. 1.A FE ..	 1,000,000	..89.5230	 895,230	 1,000,000	 1,000,000	0	0	0	0	2.571	 2.579	JAJO	 5,428	 33,352	 05/28/2021	 07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS .....	.....	.....	4	.. 2.B FE ..	 493,750	..80.4378	 397,162	 493,750	 493,750	0	0	0	0	3.238	 3.238	JAJO	 2,709	 15,988	 05/27/2021	 07/31/2051
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,376,723	XXX	6,775,412	7,379,365	7,376,689	0	(150)	0	0	XXX	XXX	XXX	32,094	191,117	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						14,490,604	XXX	13,256,999	14,601,916	14,489,391	0	(2,051)	0	0	XXX	XXX	XXX	94,373	368,678	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						11,776,437	XXX	11,388,481	11,905,228	11,811,453	0	10,419	0	0	XXX	XXX	XXX	120,281	280,734	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						2,890,809	XXX	2,465,219	2,918,196	2,889,411	0	(1,800)	0	0	XXX	XXX	XXX	6,958	74,434	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						8,935,805	XXX	8,208,509	8,837,649	8,905,832	0	(21,894)	0	0	XXX	XXX	XXX	51,562	244,913	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						23,603,052	XXX	22,062,209	23,661,073	23,606,696	0	(13,274)	0	0	XXX	XXX	XXX	178,801	600,080	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$18,033,462 1B ..\$ 1,159,948 1C ..\$ 734,123 1D ..\$ 1,662,794 1E ..\$ 124,959 1F ..\$0 1G ..\$ 500,000
1B 2A ...\$0 2B ..\$ 493,750 2C ..\$ 897,661
1C 3A ...\$0 3B ..\$0 3C ..\$0
1D 4A ...\$0 4B ..\$0 4C ..\$0
1E 5A ...\$0 5B ..\$0 5C ..\$0
1F 6\$0

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91282C-DQ-1	UNITED STATES TREASURY		...01/13/2022 ...	GOLDMAN		593,766	600,000	290
0109999999. Subtotal - Bonds - U.S. Governments						593,766	600,000	290
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		...09/30/2022 ...	CORPORATE ACTION		5,000	5,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,000	5,000	0
07336C-AA-1	BDS 22FL12 A - CMBS		...09/08/2022 ...	WELLS FARGO SECURITIES LLC		997,499	1,000,000	0
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		...02/10/2022 ...	BANC OF AMERICA/FIXED INCOME		889,284	924,983	835
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		...09/13/2022 ...	OPPENHEIMER & CO.		393,360	500,000	6,531
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		...03/08/2022 ...	GOLDMAN		999,913	1,000,000	0
12659Y-AA-2	COLT 223 A1 - CMO/RMBS		...03/17/2022 ...	GOLDMAN		999,990	1,000,000	2,384
46647P-DK-9	JPMORGAN CHASE & CO		...09/07/2022 ...	JP Morgan		500,000	500,000	0
55903V-AE-3	MAGALLANES INC		...03/09/2022 ...	GOLDMAN		500,000	500,000	0
594918-BY-9	MICROSOFT CORP		...02/22/2022 ...	JP Morgan		526,980	500,000	825
86209@-AA-4	Stonehenge Capital KY V 8.361 03/01/2028		...09/22/2022 ...	AFG Private Placement		1,141,763	1,141,763	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,948,789	7,066,745	10,575
2509999997. Total - Bonds - Part 3						7,547,555	7,671,745	10,865
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						7,547,555	7,671,745	10,865
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						7,547,555	XXX	10,865

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-6C-9	UNITED STATES TREASURY		..02/15/2022	Maturity @ 100.00		1,200,000	1,200,000	1,200,094	1,200,005	0	(5)	0	(5)	0	1,200,000	0	0	0	15,000	..02/15/2022
912828-Y6-1	UNITED STATES TREASURY		..09/22/2022	JP Morgan		494,688	500,000	497,773	499,358	0	246	0	246	0	499,604	0	(4,916)	(4,916)	8,855	..07/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						1,694,688	1,700,000	1,697,867	1,699,363	0	240	0	240	0	1,699,604	0	(4,916)	(4,916)	23,855	XXX
574193-JR-0	MARYLAND ST		..03/01/2022	Call @ 100.00		500,000	500,000	543,950	500,997	0	(997)	0	(997)	0	500,000	0	0	0	10,000	..03/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						500,000	500,000	543,950	500,997	0	(997)	0	(997)	0	500,000	0	0	0	10,000	XXX
31400C-DT-0	FN C44613 - RMBS		..12/01/2022	Paydown		21,263	21,263	21,605	21,488	0	(225)	0	(225)	0	21,263	0	0	0	223	..11/01/2049
31418D-HY-1	FN MA3846 - RMBS		..12/01/2022	Paydown		18,542	18,542	18,603	18,581	0	(38)	0	(38)	0	18,542	0	0	0	186	..11/01/2049
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		..07/01/2022	Direct		70,000	70,000	77,734	70,412	0	(412)	0	(412)	0	70,000	0	0	0	2,200	..01/01/2050
57419T-DL-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		..12/19/2022	Call @ 100.00		45,000	45,000	48,343	46,049	0	(283)	0	(283)	0	45,766	0	(766)	(766)	1,094	..03/01/2050
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..12/01/2022	Paydown		27,842	27,842	27,842	27,842	0	0	0	0	0	27,842	0	0	0	370	..09/01/2044
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		..12/01/2022	Paydown		33,846	33,846	33,846	33,846	0	0	0	0	0	33,846	0	0	0	552	..12/01/2034
61212R-3Q-7	MONTANA ST BRD HSG		..12/01/2022	Call @ 100.00		40,000	40,000	41,981	40,211	0	(211)	0	(211)	0	40,000	0	0	0	900	..12/01/2043
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		..12/01/2022	Call @ 100.00		75,000	75,000	80,168	75,961	0	(628)	0	(628)	0	75,485	0	(485)	(485)	1,759	..09/01/2049
64720Q-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		..12/01/2022	Call @ 100.00		35,000	35,000	37,141	35,217	0	(217)	0	(217)	0	35,000	0	0	0	812	..03/01/2046
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		..11/01/2022	Direct		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,179	..07/01/2032
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		..12/01/2022	Call @ 100.00		25,000	25,000	26,050	25,617	0	(523)	0	(523)	0	25,094	0	(94)	(94)	744	..09/01/2036
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		..09/01/2022	Direct		50,000	50,000	52,723	50,241	0	(241)	0	(241)	0	50,000	0	0	0	1,313	..03/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						526,493	526,493	551,036	530,466	0	(2,778)	0	(2,778)	0	527,839	0	(1,346)	(1,346)	12,330	XXX
07336L-AB-9	BVINW 2021-INW2 A2 - CMO/RMBS		..12/01/2022	Paydown		81,440	81,440	78,297	78,297	0	3,143	0	3,143	0	81,440	0	0	0	805	..06/26/2051
12510H-AP-5	CAUTO 221 A1 - ABS		..12/15/2022	Paydown		30,000	30,000	29,997	30,000	0	3	0	3	0	30,000	0	0	0	404	..03/15/2052
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		..12/01/2022	Paydown		84,128	84,128	84,128	84,128	0	1	0	1	0	84,128	0	0	0	1,269	..02/25/2067
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		..12/23/2022	Paydown		528,846	528,846	528,845	528,845	0	0	0	0	0	528,846	0	0	0	8,923	..12/24/2035
74331C-AA-6	PROG 2020-SFR1 A - RMBS		..12/01/2022	Paydown		898	898	897	897	0	0	0	0	0	898	0	0	0	13	..04/17/2037
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		..12/01/2022	Paydown		56,449	56,449	56,793	56,823	0	(374)	0	(374)	0	56,449	0	0	0	607	..10/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS		..12/25/2022	Paydown		90,969	90,969	90,265	90,392	0	577	0	577	0	90,969	0	0	0	978	..10/25/2063
803169-AQ-4	SRANC 3R AFR - CDO	C.	..12/22/2022	Paydown		48,126	48,126	48,126	48,130	0	(4)	0	(4)	0	48,126	0	0	0	1,842	..06/24/2030
86206E-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC		..10/31/2022	Direct		122,811	122,811	122,658	122,788	0	23	0	23	0	122,811	0	0	0	4,250	..01/31/2026
86208H-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/		..12/15/2022	Direct		132,994	132,994	132,994	132,994	0	0	0	0	0	132,994	0	0	0	6,403	..12/15/2030
86209E-AA-4	Stonehenge Capital KY V 8.361 03/01/2028		..10/01/2022	Direct		1,056	1,056	1,056	1,056	0	0	0	0	0	1,056	0	0	0	0	..03/01/2028
98920M-AA-0	ZAXBY 211 A2 - ABS		..10/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	101	..07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,182,716	1,182,716	1,179,056	985,870	0	3,368	0	3,368	0	1,182,716	0	0	0	25,597	XXX
2509999997. Total - Bonds - Part 4						3,903,897	3,909,209	3,971,909	3,716,696	0	(167)	0	(167)	0	3,910,159	0	(6,262)	(6,262)	71,782	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						3,903,897	3,909,209	3,971,909	3,716,696	0	(167)	0	(167)	0	3,910,159	0	(6,262)	(6,262)	71,782	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						3,903,897	XXX	3,971,909	3,716,696	0	(167)	0	(167)	0	3,910,159	0	(6,262)	(6,262)	71,782	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
The Bank of New York Mellon New York, New York		2.000	30	0	5,305	..XXX.
PNC Bank Pittsburgh, Pennsylvania		0.000	0	0	1,402	..XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	30	0	6,707	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	30	0	6,707	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	30	0	6,707	XXX

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

1. January.....	46,872	4. April.....	6,402	7. July.....	7,014	10. October.....	7,164
2. February....	533,543	5. May.....	6,402	8. August.....	31,331	11. November...	7,100
3. March.....	7,042	6. June.....	6,919	9. September.....	7,107	12. December.....	6,707

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ...\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$	0
1B	2A ...\$	2B ..\$	2C ..\$					0
1C	3A ...\$	3B ..\$	3C ..\$					0
1D	4A ...\$	4B ..\$	4C ..\$					0
1E	5A ...\$	5B ..\$	5C ..\$					0
1F	6\$							0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ASSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
		Type of Deposit	Purpose of Deposit	3	4	5	6	
				Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value	
1.	Alabama	AL			0	0	0	0
2.	Alaska	AK			0	0	0	0
3.	Arizona	AZ			0	0	0	0
4.	Arkansas	AR	B	PROPERTY AND CASUALTY	0	0	249,759	246,956
5.	California	CA	B	PROPERTY AND CASUALTY	0	0	126,850	125,373
6.	Colorado	CO			0	0	0	0
7.	Connecticut	CT			0	0	0	0
8.	Delaware	DE	B	PROPERTY AND CASUALTY	0	0	129,929	128,578
9.	District of Columbia	DC			0	0	0	0
10.	Florida	FL	B	PROPERTY AND CASUALTY	0	0	240,738	237,978
11.	Georgia	GA	O	PROPERTY AND CASUALTY	0	0	59,967	59,344
12.	Hawaii	HI			0	0	0	0
13.	Idaho	ID	B	PROPERTY AND CASUALTY	0	0	70,000	62,978
14.	Illinois	IL			0	0	0	0
15.	Indiana	IN			0	0	0	0
16.	Iowa	IA			0	0	0	0
17.	Kansas	KS			0	0	0	0
18.	Kentucky	KY			0	0	0	0
19.	Louisiana	LA			0	0	0	0
20.	Maine	ME			0	0	0	0
21.	Maryland	MD			0	0	0	0
22.	Massachusetts	MA	B	PROPERTY AND CASUALTY	0	0	149,043	142,031
23.	Michigan	MI			0	0	0	0
24.	Minnesota	MN			0	0	0	0
25.	Mississippi	MS			0	0	0	0
26.	Missouri	MO			0	0	0	0
27.	Montana	MT			0	0	0	0
28.	Nebraska	NE			0	0	0	0
29.	Nevada	NV	B	PROPERTY AND CASUALTY	0	0	304,959	280,896
30.	New Hampshire	NH			0	0	0	0
31.	New Jersey	NJ			0	0	0	0
32.	New Mexico	NM	B	PROPERTY AND CASUALTY	0	0	767,887	741,110
33.	New York	NY			0	0	0	0
34.	North Carolina	NC	O	PROPERTY AND CASUALTY	0	0	363,270	350,246
35.	North Dakota	ND			0	0	0	0
36.	Ohio	OH	B	PROPERTY AND CASUALTY	2,540,627	2,459,201	0	0
37.	Oklahoma	OK			0	0	0	0
38.	Oregon	OR	B	PROPERTY AND CASUALTY	0	0	433,519	428,533
39.	Pennsylvania	PA			0	0	0	0
40.	Rhode Island	RI			0	0	0	0
41.	South Carolina	SC	B	PROPERTY AND CASUALTY	0	0	304,767	301,467
42.	South Dakota	SD			0	0	0	0
43.	Tennessee	TN			0	0	0	0
44.	Texas	TX			0	0	0	0
45.	Utah	UT			0	0	0	0
46.	Vermont	VT			0	0	0	0
47.	Virginia	VA			0	0	0	0
48.	Washington	WA			0	0	0	0
49.	West Virginia	WV			0	0	0	0
50.	Wisconsin	WI			0	0	0	0
51.	Wyoming	WY			0	0	0	0
52.	American Samoa	AS			0	0	0	0
53.	Guam	GU			0	0	0	0
54.	Puerto Rico	PR			0	0	0	0
55.	U.S. Virgin Islands	VI			0	0	0	0
56.	Northern Mariana Islands	MP			0	0	0	0
57.	Canada	CAN			0	0	0	0
58.	Aggregate Alien and Other	OT	XXX	XXX	0	0	505,703	457,167
59.	Subtotal	XXX	XXX		2,540,627	2,459,201	3,706,390	3,562,658
DETAILS OF WRITE-INS								
5801.	US DEPT OF LABOR	B	PROPERTY AND CASUALTY		0	0	505,703	457,167
5802.	.....							
5803.	.....							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX		0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX		0	0	505,703	457,167