



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code	0084 (Current)	0084 (Prior)	NAIC Company Code	26832	Employer's ID Number	95-1542353
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 (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Main Administrative Office	301 E. Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)		
Mail Address	301 E. Fourth Street (Street and Number or P.O. Box)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	301 E. Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
	Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)		
Internet Website Address	www.greatamericaninsurancegroup.com					
Statutory Statement Contact	Judith Elaine Gill (Name)			513-369-5000 (Area Code) (Telephone Number)		
	statutoryfilings@gaig.com (E-mail Address)			513-369-5830 (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	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
Matthew John Stevens #, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Brian Scott Hertzman #	Anthony Joseph Mercurio
Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.	

State of Ohio
County of Hamilton SS

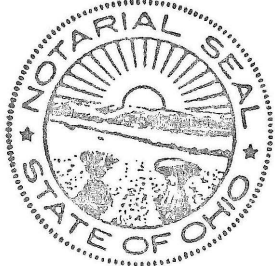
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 13th day of February, 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	4,730,763	15.902	4,730,763	0	4,730,763	15.902
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	4,076,200	13.702	4,076,200	0	4,076,200	13.702
1.06 Industrial and miscellaneous	18,935,173	63.649	18,935,173	0	18,935,173	63.649
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	27,742,136	93.253	27,742,136	0	27,742,136	93.253
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)	601,894	2.023	601,894	0	601,894	2.023
6.02 Cash equivalents (Schedule E, Part 2)	1,356,413	4.559	1,356,413	0	1,356,413	4.559
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	1,958,307	6.583	1,958,307	0	1,958,307	6.583
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	0.165	48,973	0	48,973	0.165
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	29,749,416	100.000	29,749,416	0	29,749,416	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

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	26,413,881
2.	Cost of bonds and stocks acquired, Part 3, Column 7	12,710,652
3.	Accrual of discount	40,199
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	(16,256)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	11,343,060
7.	Deduct amortization of premium	63,279
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)	27,742,136
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	27,742,136

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

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					
Governments (Including all obligations guaranteed by governments)	1. United States 2. Canada 3. Other Countries 4. Totals	4,730,763 0 0 4,730,763	4,287,492 0 0 4,287,492	4,726,785 0 0 4,726,785	4,750,000 0 0 4,750,000
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	4,076,200	3,951,011	4,164,987	3,976,775
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States 9. Canada 10. Other Countries 11. Totals	14,171,260 0 4,763,913 18,935,173	13,408,044 0 4,439,221 17,847,265	14,145,435 0 4,764,069 18,909,504	14,781,008 0 4,764,080 19,545,087
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	27,742,136	26,085,769	27,801,276	28,271,862
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States 15. Canada 16. Other Countries 17. Totals	0 0 0 0	0 0 0 0	0 0 0 0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States 21. Canada 22. Other Countries 23. Totals	0 0 0 0	0 0 0 0	0 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	27,742,136	26,085,769	27,801,276	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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	0	4,730,763	0	0	0	XXX	4,730,763	17.1	3,549,757	13.4	4,730,763	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	0	4,730,763	0	0	0	XXX	4,730,763	17.1	3,549,757	13.4	4,730,763	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	1,005,581	3.8	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	1,005,581	3.8	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	0	1,111,113	185,824	15,000	2,764,263	XXX	4,076,200	14.7	5,631,567	21.3	4,076,200	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	0	1,111,113	185,824	15,000	2,764,263	XXX	4,076,200	14.7	5,631,567	21.3	4,076,200	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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	1,465,362	10,610,629	1,227,899	1,845,272	227,008	XXX	15,376,169	55.4	15,728,227	59.5	699,935	14,676,234
6.2 NAIC 2	110,149	1,844,268	1,604,587	0	0	XXX	3,559,004	12.8	498,750	1.9	1,283,834	2,275,170
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	1,575,511	12,454,897	2,832,486	1,845,272	227,008	XXX	18,935,173	68.3	16,226,977	61.4	1,983,769	16,951,404
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 ALLIANCE INSURANCE 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)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,465,362	 16,452,505	 1,413,723	 1,860,272	 2,991,271	 0	 24,183,132	 87.2	 XXX.	 XXX.	 9,506,898	 14,676,234
12.2 NAIC 2	(d) 110,149	 1,844,268	 1,604,587	 0	 0	 0	 3,559,004	 12.8	 XXX.	 XXX.	 1,283,834	 2,275,170
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	 1,575,511	 18,296,773	 3,018,310	 1,860,272	 2,991,271	 0	(b) 27,742,136	 100.0	 XXX.	 XXX.	 10,790,732	 16,951,404
12.8 Line 12.7 as a % of Col. 7	 5.7	 66.0	 10.9	 6.7	 10.8	 0.0	 100.0	 XXX	 XXX	 XXX	 38.9	 61.1
13. Total Bonds Prior Year												
13.1 NAIC 1	 6,362,476	 14,567,864	 3,773,017	 632,900	 578,874	 0	 XXX.	 XXX.	 25,915,131	 98.1	 12,386,708	 13,528,423
13.2 NAIC 2	 16,907	 67,627	 84,534	 169,068	 160,614	 0	 XXX.	 XXX.	 498,750	 1.9	 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	 6,379,383	 14,635,491	 3,857,551	 801,967	 739,488	 0	 XXX.	 XXX.	(b) 26,413,881	 100.0	 12,386,708	 14,027,173
13.8 Line 13.7 as a % of Col. 9	 24.2	 55.4	 14.6	 3.0	 2.8	 0.0	 XXX	 XXX	 100.0	 XXX	 46.9	 53.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 0	 6,041,811	 185,824	 515,000	 2,764,263	 0	 9,506,898	 34.3	 12,386,708	 46.9	 9,506,898	 XXX.
14.2 NAIC 2	 0	 499,345	 784,489	 0	 0	 0	 1,283,834	 4.6	 0	 0.0	 1,283,834	 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	 0	 6,541,156	 970,314	 515,000	 2,764,263	 0	 10,790,732	 38.9	 12,386,708	 46.9	 10,790,732	 XXX.
14.8 Line 14.7 as a % of Col. 7	 0.0	 60.6	 9.0	 4.8	 25.6	 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	 0.0	 23.6	 3.5	 1.9	 10.0	 0.0	 38.9	 XXX	 XXX	 XXX	 38.9	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 1,465,362	 10,410,694	 1,227,899	 1,345,272	 227,008	 0	 14,676,234	 52.9	 13,528,423	 51.2	 XXX.	 14,676,234
15.2 NAIC 2	 110,149	 1,344,923	 820,098	 0	 0	 0	 2,275,170	 8.2	 498,750	 1.9	 XXX.	 2,275,170
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	 1,575,511	 11,755,617	 2,047,996	 1,345,272	 227,008	 0	 16,951,404	 61.1	 14,027,173	 53.1	 XXX.	 16,951,404
15.8 Line 15.7 as a % of Col. 7	 9.3	 69.3	 12.1	 7.9	 1.3	 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	 5.7	 42.4	 7.4	 4.8	 0.8	 0.0	 61.1	 XXX	 XXX	 XXX	 XXX	 61.1

(a) Includes \$ 16,108,499 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$0 current year of bonds with Z designations and \$0 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 ALLIANCE INSURANCE 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	0	4,730,763	0	0	0	XXX	4,730,763	17.1	3,549,757	13.4	4,730,763	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	0	4,730,763	0	0	0	XXX	4,730,763	17.1	3,549,757	13.4	4,730,763	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	1,005,581	3.8	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	1,005,581	3.8	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	501,537	0	0	0	XXX	501,537	1.8	1,010,020	3.8	501,537	0
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	609,576	185,824	15,000	2,764,263	XXX	3,574,664	12.9	4,621,547	17.5	3,574,664	0
5.05 Totals	0	1,111,113	185,824	15,000	2,764,263	XXX	4,076,200	14.7	5,631,567	21.3	4,076,200	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	2,757,421	784,489	500,000	0	XXX	4,041,910	14.6	5,494,306	20.8	1,983,769	2,058,141
6.02 Residential Mortgage-Backed Securities	561,528	2,633,256	814,565	846,846	227,008	XXX	5,083,202	18.3	0	0.0	0	5,083,202
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 ...	1,013,983	7,064,221	1,233,431	498,426	0	XXX	9,810,061	35.4	10,732,671	40.6	0	9,810,061
6.05 Totals	1,575,511	12,454,897	2,832,486	1,845,272	227,008	XXX	18,935,173	68.3	16,226,977	61.4	1,983,769	16,951,404
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 ALLIANCE INSURANCE 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	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	0	7,989,720	784,489	500,000	0	XXX	9,274,209	33.4	XXX	XXX	7,216,069	2,058,141
12.02 Residential Mortgage-Backed Securities	561,528	2,633,256	814,565	846,846	227,008	XXX	5,083,202	18.3	XXX	XXX	0	5,083,202
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	1,013,983	7,673,797	1,419,256	513,426	2,764,263	XXX	13,384,724	48.2	XXX	XXX	3,574,664	9,810,061
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	1,575,511	18,296,773	3,018,310	1,860,272	2,991,271	0	27,742,136	100.0	XXX	XXX	10,790,732	16,951,404
12.10 Line 12.09 as a % of Col. 7	5.7	66.0	10.9	6.7	10.8	0.0	100.0	XXX	XXX	XXX	38.9	61.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,263,325	5,796,338	0	0	0	XXX	XXX	XXX	11,059,663	41.9	7,765,161	3,294,502
13.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
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	1,116,057	8,839,154	3,857,551	801,967	739,488	XXX	XXX	XXX	15,354,218	58.1	4,621,547	10,732,671
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	6,379,383	14,635,491	3,857,551	801,967	739,488	0	XXX	XXX	26,413,881	100.0	12,386,708	14,027,173
13.10 Line 13.09 as a % of Col. 9	24.2	55.4	14.6	3.0	2.8	0.0	XXX	XXX	100.0	XXX	46.9	53.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	0	5,931,579	784,489	500,000	0	XXX	7,216,069	26.0	7,765,161	29.4	7,216,069	XXX
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	609,576	185,824	15,000	2,764,263	XXX	3,574,664	12.9	4,621,547	17.5	3,574,664	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	0	6,541,156	970,314	515,000	2,764,263	0	10,790,732	38.9	12,386,708	46.9	10,790,732	XXX
14.10 Line 14.09 as a % of Col. 7	0.0	60.6	9.0	4.8	25.6	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	0.0	23.6	3.5	1.9	10.0	0.0	38.9	XXX	XXX	XXX	38.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	2,058,141	0	0	0	XXX	2,058,141	7.4	3,294,502	12.5	XXX	2,058,141
15.02 Residential Mortgage-Backed Securities	561,528	2,633,256	814,565	846,846	227,008	XXX	5,083,202	18.3	0	0.0	XXX	5,083,202
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	1,013,983	7,064,221	1,233,431	498,426	0	XXX	9,810,061	35.4	10,732,671	40.6	XXX	9,810,061
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	1,575,511	11,755,617	2,047,996	1,345,272	227,008	0	16,951,404	61.1	14,027,173	53.1	XXX	16,951,404
15.10 Line 15.09 as a % of Col. 7	9.3	69.3	12.1	7.9	1.3	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	5.7	42.4	7.4	4.8	0.8	0.0	61.1	XXX	XXX	XXX	XXX	61.1

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 ALLIANCE INSURANCE 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	3,599,619	0	3,599,619	0
2. Cost of cash equivalents acquired	11,447,810	0	11,447,810	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	13,691,017	0	13,691,017	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)	1,356,413	0	1,356,413	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,356,413	0	1,356,413	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]

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

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 ALLIANCE INSURANCE 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
912828-27-8	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	590,063	..90.3750	542,250	600,000	591,724	0	1,648	0	0	1.500	1.852	JJ	3,766	4,500	02/22/2022	01/31/2027
912828-27-8	UNITED STATES TREASURY .....	.....	.....	.....	..1.A	98,344	..90.3750	90,375	100,000	98,620	0	290	0	0	1.500	1.853	JJ	628	750	02/22/2022	01/31/2027
91282C-AJ-0	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	500,000	..89.9688	449,844	500,000	500,000	0	0	0	0	0.250	0.250	FA	425	1,250	09/02/2020	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	1,999,688	..89.5313	1,790,625	2,000,000	1,999,817	0	63	0	0	0.375	0.378	MN	659	7,500	12/08/2020	11/30/2025
91282C-CF-6	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	295,000	..89.2656	263,334	295,000	295,000	0	0	0	0	0.750	0.750	MN	195	2,213	06/09/2021	05/31/2026
91282C-CF-6	UNITED STATES TREASURY .....	.....	.....	.....	..1.A	5,000	..89.2656	4,463	5,000	5,000	0	0	0	0	0.750	0.750	MN	3	38	06/09/2021	05/31/2026
91282C-DQ-1	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	686,294	..89.6406	621,658	693,500	687,657	0	1,352	0	0	1.250	1.468	JD	4,358	4,334	01/13/2022	12/31/2026
91282C-DQ-1	UNITED STATES TREASURY .....	.....	.....	.....	..1.A	55,913	..89.6406	50,647	56,500	56,024	0	122	0	0	1.250	1.468	JD	355	353	01/13/2022	12/31/2026
91282C-EN-7	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE	436,906	..94.8594	417,381	440,000	437,291	0	387	0	0	2.750	2.902	AO	2,072	6,050	05/04/2022	04/30/2027
91282C-EN-7	UNITED STATES TREASURY	..SD..	.....	.....	..1.A FE	59,578	..94.8594	56,916	60,000	59,631	0	50	0	0	2.750	2.902	AO	283	825	05/04/2022	04/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,726,785	XXX	4,287,492	4,750,000	4,730,763	0	3,911	0	0	XXX	XXX	XXX	12,744	27,813	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,726,785	XXX	4,287,492	4,750,000	4,730,763	0	3,911	0	0	XXX	XXX	XXX	12,744	27,813	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	501,537	0	(383)	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	501,537	0	(383)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS .....	.....	.....	2	..1.A FE	623,447	100.7260	594,283	590,000	609,576	0	0	0	0	4.250	3.499	MN	4,356	26,019	11/28/2018	05/01/2049
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C .....	.....	.....	2	..1.B FE	703,653	98.9200	647,926	655,000	688,290	0	(8,598)	0	0	3.500	0	MS	7,642	23,846	10/04/2019	03/01/2050
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F .....	.....	.....	2	..1.A FE	142,226	93.3000	132,697	142,226	142,226	0	0	0	0	2.700	2.700	MON	320	3,840	03/11/2016	04/01/2046
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG .....	.....	.....	2	..1.B FE	652,114	99.0690	604,321	610,000	639,067	0	(11,491)	0	0	3.750	2.901	MS	7,625	24,020	10/03/2019	09/01/2049
647200-AR-2	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	.....	2	..1.A FE	132,648	98.2220	122,778	125,000	128,974	0	(1,946)	0	0	3.500	2.758	MS	1,458	4,529	03/16/2016	03/01/2046
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	.....	2	..1.B FE	363,531	100.8290	352,447	349,549	351,376	0	(2,658)	0	0	4.500	4.461	MON	1,311	15,730	08/08/2013	10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS .....	.....	.....	2	..1.A FE	111,070	99.0090	103,959	105,000	105,826	0	(868)	0	0	3.500	3.034	AO	919	3,675	10/15/2015	10/01/2030
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	2,622	08/05/2016	07/01/2032
68608T-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV .....	.....	.....	2	..1.C FE	15,000	99.4530	14,918	15,000	15,000	0	0	0	0	2.500	2.500	JJ	188	469	05/31/2013	07/01/2034
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE .....	.....	.....	2	..1.B FE	275,000	93.1780	256,240	275,000	275,033	0	(19)	0	0	3.125	3.118	MS	2,865	8,930	10/15/2015	03/01/2046
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O .....	.....	.....	2	..1.C FE	237,251	98.8760	222,471	225,000	229,142	0	(3,405)	0	0	3.500	2.778	MS	2,625	7,875	03/24/2016	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O .....	.....	.....	2	..1.C FE	324,502	98.6130	300,770	305,000	310,156	0	(3,905)	0	0	3.500	2.836	MS	3,558	10,675	09/21/2016	09/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,660,442	XXX	3,427,176	3,476,775	3,574,664	0	(41,709)	0	0	XXX	XXX	XXX	34,006	132,229	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						4,164,987	XXX	3,951,011	3,976,775	4,076,200	0	(42,092)	0	0	XXX	XXX	XXX	40,673	152,229	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
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	..SD..	.....	.....	..1.F FE	714,464	97.6910	698,491	715,000	714,920	0	86	0	0	3.250	3.261	JJ	9,747	23,238	01/24/2017	01/30/2024
55903V-AE-3	WARNERMEDIA HOLDINGS INC .....	.....	.....	1	..2.C FE	501,555	95.1678	475,839	500,000	500,316	0	(1,239)	0	0	3.638	3.528	MS	5,356	9,095	03/09/2022	03/15/2025
845011-AF-2	SOUTHWEST GAS CORP .....	.....	.....	1,2	..2.A FE	499,335	102.3458	511,729	500,000	499,345	0	10	0	0	5.800	5.831	JD	2,417	0	11/29/2022	12/01/2027
862088-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I .....	.....	.....	.....	..1.C FE	842,905	90.5059	762,878	842,905	842,905	0	0	0	0	5.500	5.500	MJSD	3,863	46,360	08/19/2021	03/01/2026
876030-AA-5	TAPESTRY INC .....	.....	.....	1,2	..2.C FE	384,390	78.3692	391,846	500,000	386,828	0	2,438	0	0	3.050	6.334	MS	4,490	0	09/22/2022	03/15/2032
89236T-GL-3	TOYOTA MOTOR CREDIT CORP .....	.....	.....	1	..1.E FE	74,933	95.1620	71,372	75,000	74,975	0	14	0	0	2.000	2.019	AO	350	1,500	10/02/2019	10/07/2024
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						4,035,829	XXX	3,915,206	4,257,905	4,041,910	0	5,633	0	0	XXX	XXX	XXX	38,905	89,818	XXX	XXX
12662Y-AA-7	COLT 226 A1 - CMO/RMBS .....	.....	.....	4	..1.A FE	472,566	96.0473	461,282	480,265	472,465	0	(100)	0	0	4.650	5.349	MON	1,861	11,116	06/30/2022	07/25/2067

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS .....	.....	4	.....	.. 1.A PL	453,047	..89.9668	447,295	497,177	460,393	0	7,346	0	0	...2.000	...5.512	MON	166	3,266	...06/21/2022	...06/25/2052
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS .....	.....	4	.....	.. 1.A FE	486,799	..97.1412	472,883	486,800	487,035	0	236	0	0	...5.269	...5.789	MON	2,137	8,550	...08/12/2022	...08/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS .....	.....	4	.....	.. 1.A FE	942,708	..94.4770	890,653	942,720	940,135	0	(2,574)	0	0	...4.380	...4.573	MON	3,441	27,527	...04/14/2022	...05/25/2067
46655G-AB-1	JPMMT 2022-4 A2 - CMO/RMBS .....	.....	4	.....	.. 1.A	1,799,888	..87.0063	1,664,039	1,912,549	1,796,400	0	(3,488)	0	0	...3.500	...4.493	MON	5,578	44,626	...04/27/2022	...10/25/2052
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS .....	.....	4	.....	.. 1.A	927,607	..84.2095	789,023	936,977	926,775	0	(832)	0	0	...3.000	...3.189	MON	2,342	23,424	...02/10/2022	...03/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,082,615	XXX	4,725,175	5,256,489	5,083,202	0	587	0	0	XXX	XXX	XXX	15,526	118,510	XXX	XXX
00180A-AA-7	AMSR 2020-SFR1 A - CMBS .....	.....	4	.....	.. 1.A FE	999,005	..91.4499	913,622	999,041	997,562	0	(1,753)	0	0	...1.819	...1.924	MON	1,514	18,173	...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-AA-8	CAUTO 2020-1 A1 - ABS .....	.....	4	.....	.. 1.A FE	421,034	..93.2628	416,486	446,572	425,756	0	4,722	0	0	...2.690	...5.076	MON	534	6,007	...06/17/2022	...02/15/2050
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	4	.....	.. 1.A FE	500,000	..93.3311	466,656	500,000	500,000	0	0	0	0	...4.946	...4.976	JAJO	5,221	6,801	...06/06/2022	...07/15/2033
466365-AD-5	JACK 221 A21 - RMBS .....	.....	4	.....	.. 2.B FE	445,193	..86.6606	426,803	492,500	449,660	0	4,467	0	0	...3.445	...5.967	FMAN	1,697	8,483	...06/16/2022	...02/26/2052
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	499,989	..85.4839	427,420	500,000	499,994	0	2	0	0	...2.638	...2.647	JAJO	2,785	13,190	...05/28/2021	...07/15/2033
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	4	.....	.. 1.A FE	123,128	..99.5645	122,592	123,128	123,125	0	2	0	0	...3.868	...3.890	JAJO	939	4,763	...05/21/2018	...04/20/2028
78449P-AB-5	SMB 2018-A A2A - ABS .....	.....	4	.....	.. 1.A FE	254,496	..95.3249	242,643	254,543	254,527	0	3	0	0	...3.500	...3.528	MON	396	8,909	...03/14/2018	...02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO	C	4	.....	.. 1.A FE	891,674	..96.6926	862,182	891,674	891,728	0	(25)	0	0	...4.088	...4.104	MJSD	911	36,452	...04/30/2018	...06/24/2030
83404R-AB-4	SOFI 2018-B A2F - ABS .....	.....	4	.....	.. 1.A FE	123,924	..96.8619	120,160	124,053	124,004	0	12	0	0	...3.340	...3.388	MON	69	4,143	...03/13/2018	...08/25/2047
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	4	.....	.. 1.B FE	749,278	..93.7553	702,487	749,278	749,066	0	135	0	0	...6.530	...6.611	MJSD	272	27,258	...11/20/2018	...09/30/2039
95058X-AK-4	WEN 211 A2 - RMBS .....	.....	4	.....	.. 2.B FE	820,936	..80.6809	794,707	985,000	831,444	0	10,508	0	0	...2.370	...5.472	MJSD	1,038	11,672	...06/16/2022	...06/15/2051
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						9,791,060	XXX	9,206,884	10,030,694	9,810,061	0	18,864	0	0	XXX	XXX	XXX	38,523	250,431	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,909,504	XXX	17,847,265	19,545,087	18,935,173	0	25,084	0	0	XXX	XXX	XXX	92,953	458,758	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						9,267,159	XXX	8,726,533	9,507,905	9,274,209	0	9,161	0	0	XXX	XXX	XXX	58,316	137,630	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						5,082,615	XXX	4,725,175	5,256,489	5,083,202	0	587	0	0	XXX	XXX	XXX	15,526	118,510	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						13,451,503	XXX	12,634,060	13,507,469	13,384,724	0	(22,844)	0	0	XXX	XXX	XXX	72,529	382,660	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						27,801,276	XXX	26,085,768	28,271,862	27,742,136	0	(13,096)	0	0	XXX	XXX	XXX	146,371	638,800	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$18,588,245 1B ..\$2,782,830 1C ..\$1,397,202 1D ..\$0 1E ..\$199,935 1F ..\$714,920 1G ..\$500,000
1B 2A ..\$499,345 2B ..\$1,774,854 2C ..\$1,284,805
1C 3A ..\$0 3B ..\$0 3C ..\$0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE COMPANY

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ..\$	18,588,245	1B ..\$	2,782,830	1C ..\$	1,397,202	1D ..\$	0	1E ..\$	199,935	1F ..\$	714,920	1G ..\$	500,000
1B	2A ..\$	499,345	2B ..\$	1,774,854	2C ..\$	1,284,805								
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 ALLIANCE INSURANCE 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
912828-27-8	UNITED STATES TREASURY		..02/22/2022 ..	GOLDMAN		688,406	700,000	667
91282C-DQ-1	UNITED STATES TREASURY		..01/13/2022 ..	GOLDMAN		742,207	750,000	363
91282C-EN-7	UNITED STATES TREASURY		..05/04/2022 ..	JP Morgan		496,484	500,000	187
0109999999. Subtotal - Bonds - U.S. Governments						1,927,098	1,950,000	1,217
07336C-AA-1	BDS 22FL12 A - CMBS		..09/08/2022 ..	WELLS FARGO SECURITIES LLC		997,499	1,000,000	0
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		..09/13/2022 ..	OPPENHEIMER & CO.		393,360	500,000	6,531
12510H-AA-8	CAUTO 2020-1 A1 - ABS		..06/17/2022 ..	CANTOR FITZGERALD + CO.		422,153	447,759	234
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		..06/30/2022 ..	GOLDMAN		491,984	500,000	2,390
244608-AQ-8	DPATH 181R A2R - CDO		..06/06/2022 ..	GREENSLEDGE CAPITAL MARKETS LLC		500,000	500,000	0
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		..12/25/2022 ..	RAYMOND JAMES & ASSOCIATES INC.		457,413	501,970	0
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		..08/12/2022 ..	CREDIT SUISSE SECURITIES (USA)		499,998	500,000	1,317
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		..04/14/2022 ..	BARCLAYS CAPITAL INC FIXED INC		999,988	1,000,000	2,433
466365-AD-5	JACK 221 A21 - RMBS		..06/16/2022 ..	Bank of America Merrill Lynch		449,713	497,500	1,238
46647P-DK-9	JPMORGAN CHASE & CO		..09/07/2022 ..	JP Morgan		500,000	500,000	0
46655G-AB-1	JPMMT 224 A2 - CMO/RMBS		..04/27/2022 ..	JP Morgan		1,882,188	2,000,000	5,444
55903V-AE-3	MAGALLANES INC		..03/09/2022 ..	Stifel, Nicolaus & Co., Inc.		501,555	500,000	0
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		..02/10/2022 ..	Amherst Securities Group LLC		978,876	988,763	1,071
845011-AF-2	SOUTHWEST GAS CORP		..11/29/2022 ..	WELLS FARGO SECURITIES LLC		499,335	500,000	0
876030-AA-5	TAPESTRY INC		..09/22/2022 ..	JP Morgan		384,390	500,000	466
95058X-AK-4	WEN 211 A2 - RMBS		..06/16/2022 ..	Bank of America Merrill Lynch		825,103	990,000	391
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,783,554	11,425,992	21,516
2509999997. Total - Bonds - Part 3						12,710,652	13,375,992	22,733
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						12,710,652	13,375,992	22,733
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						12,710,652	XXX	22,733

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
912828-6C-9	UNITED STATES TREASURY		..02/15/2022	Maturity @ 100.00		750,000	750,000	750,059	750,003	0	(3)	0	(3)	0	750,000	0	0	0	9,375	02/15/2022	
0109999999. Subtotal - Bonds - U.S. Governments						750,000	750,000	750,059	750,003	0	(3)	0	(3)	0	750,000	0	0	0	9,375	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	
70914P-SK-9	PENNSYLVANIA (COMMONWEALTH OF)		..06/01/2022	Call @ 100.00		500,000	500,000	581,615	502,113	0	(4,584)	0	(4,584)	0	500,000	0	0	0	12,500	06/01/2024	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,125,565	1,003,110	0	(5,581)	0	(5,581)	0	1,000,000	0	0	0	22,500	XXX	
196479-2D-0	COLORADO HSG & FIN AUTH		..11/01/2022	Direct		155,000	155,000	163,787	155,942	0	(942)	0	(942)	0	155,000	0	0	0	2,810	05/01/2049	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		..12/19/2022	Call @ 100.00		100,000	100,000	107,428	102,155	0	(623)	0	(623)	0	101,533	0	(1,533)	(1,533)	2,383	03/01/2050	
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..12/01/2022	Paydown		26,740	26,740	26,740	26,740	0	0	0	0	0	26,740	0	0	0	344	04/01/2046	
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		..12/01/2022	Call @ 100.00		175,000	175,000	187,082	177,317	0	(1,593)	0	(1,593)	0	175,724	0	(724)	(724)	4,137	09/01/2049	
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		..12/01/2022	Call @ 100.00		35,000	35,000	37,141	35,234	0	(234)	0	(234)	0	35,000	0	0	0	896	03/01/2046	
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		..12/01/2022	Paydown		55,167	55,167	57,373	55,874	0	(708)	0	(708)	0	55,167	0	0	0	1,076	10/01/2043	
64988R-GY-2	NEW YORK ST MTG AGY REV		..09/30/2022	Direct		45,000	45,000	47,601	45,135	0	(135)	0	(135)	0	45,000	0	0	0	788	10/01/2030	
64990E-DG-9	NEW YORK STATE DORMITORY AUTHORITY		..12/15/2022	Call @ 100.00		500,000	500,000	565,580	508,100	0	(8,100)	0	(8,100)	0	500,000	0	0	0	25,000	12/15/2027	
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		..11/01/2022	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,915	07/01/2032	
67756Q-RT-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		..12/01/2022	Call @ 100.00		35,000	35,000	36,470	35,863	0	(770)	0	(770)	0	35,094	0	(94)	(94)	1,006	09/01/2036	
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		..11/01/2022	Direct		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	688	07/01/2034	
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		..12/01/2022	Call @ 100.00		60,000	60,000	60,000	60,011	0	(2)	0	(2)	0	60,010	0	(10)	(10)	1,057	03/01/2046	
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		..09/01/2022	Call @ 100.00		95,000	95,000	100,173	95,447	0	(447)	0	(447)	0	95,000	0	0	0	2,450	03/01/2046	
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		..09/01/2022	Direct		110,000	110,000	117,033	110,456	0	(456)	0	(456)	0	110,000	0	0	0	2,888	09/01/2046	
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,496,907	1,496,907	1,611,409	1,513,275	0	(14,008)	0	(14,008)	0	1,499,267	0	(2,360)	(2,360)	47,436	XXX	
12510H-AA-8	CAUTO 2020-1 A1 - ABS		..12/15/2022	Paydown		1,186	1,186	1,119	0	0	68	0	68	0	1,186	0	0	0	9	02/15/2050	
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		..12/25/2022	Paydown		19,735	19,735	19,418	0	0	316	0	316	0	19,735	0	0	0	228	07/25/2067	
166764-BN-9	CHEVRON CORP		..02/03/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,408	03/03/2022	
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	
244608-AJ-4	DPATH 181 A2 - CDO		..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	
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		..11/25/2022	Paydown		6,412	4,793	4,366	0	0	2,046	0	2,046	0	6,412	0	0	0	20	06/25/2052	
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		..12/01/2022	Paydown		13,200	13,200	13,200	0	0	0	0	0	0	13,200	0	0	0	146	08/25/2067	
45276K-AA-5	IMPLR 22NQM3 A1 - CMO/RMBS		..12/25/2022	Paydown		57,280	57,280	57,280	0	0	1	0	1	0	57,280	0	0	0	958	05/25/2067	
466365-AD-5	JACK 221 A21 - RMBS		..11/25/2022	Paydown		5,000	5,000	4,520	0	0	480	0	480	0	5,000	0	0	0	65	02/26/2052	
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		..12/01/2022	Paydown		87,451	87,451	82,299	0	0	5,151	0	5,151	0	87,451	0	0	0	1,037	10/25/2052	
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	
47816Q-CD-4	JOHNSON & JOHNSON		..03/03/2022	Maturity @ 100.00		1,000,000	1,000,000	997,280	999,905	0	95	0	95	0	1,000,000	0	0	0	11,250	03/03/2022	
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		..12/23/2022	Paydown		528,846	528,845	528,845	528,845	0	0	0	0	0	528,846	0	0	0	8,923	12/24/2035	
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II		..04/13/2022	Maturity @ 100.00		1,000,000	1,000,000	995,530	999,753	0	263	0	263	0	1,000,000	0	0	0	12,500	04/13/2022	
58549Q-AC-9	MELLO 22INV1 A2 - CMO/RMBS		..12/25/2022	Paydown		51,786	51,786	51,269	0	0	518	0	518	0	51,786	0	0	0	647	03/25/2052	
65130P-AW-0	NEIPL 2016-1 A2R - CDO		..10/20/2022	Paydown		234,499	234,499	234,499	234,490	0	9	0	9	0	234,499	0	0	0	5,187	04/20/2028	
68269C-AA-4	OMFIT 2018-2 A - ABS		..05/24/2022			989,688	1,000,000	999,785	999,941	0	11	0	11	0	999,952	0	(10,265)	(10,265)	16,065	03/14/2033	
78449P-AB-5	SMB 2018-A A2A - ABS		..12/15/2022	Paydown		91,898	91,898	91,881	91,891	0	7	0	7	0	91,898	0	0	0	1,589	02/15/2036	
803169-AQ-4	SRANC 3R AFR - CDO		..12/22/2022	Paydown		96,251	96,251	96,251	96,260	0	(9)	0	(9)	0	96,251	0	0	0	3,684	06/24/2030	
83404R-AB-4	SOFI 2018-B A2F - ABS		..12/25/2022	Paydown		97,875	97,875	97,773	97,826	0	49	0	49	0	97,875	0	0	0	1,488	08/25/2047	
86208R-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		..12/01/2022	Direct		452,093	452,093	452,093	452,093	0	0	0	0	0	452,093	0	0	0	18,707	03/01/2026	
87267J-AA-1	TFINS 2018-2 A1 - CDO		..12/30/2022	Paydown		71,634	71,634	71,634	71,601	0	33	0	33	0	71,634	0	0	0	1,446	09/30/2039	
95058X-AK-4	WEN 211 A2 - RMBS		..12/15/2022	Paydown		5,000	5,000	4,167	0	0	833	0	833	0	5,000	0	0	0	44	06/15/2051	
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)						8,096,154	8,108,526	8,092,995	7,862,821	0	9,608	0	9,608	0	8,110,050	0	(13,896)	(13,896)	152,538	XXX	
2509999997. Total - Bonds - Part 4						11,343,060	11,355,432	11,580,028	11,129,209	0	(9,984)	0	(9,984)	0	11,359,317	0	(16,256)	(16,256)	231,850	XXX	
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						11,343,060	11,355,432	11,580,028	11,129,209	0	(9,984)	0	(9,984)	0	11,359,317	0	(16,256)	(16,256)	231,850	XXX	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
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						11,343,060	XXX	11,580,028	11,129,209	0	(9,984)	0	(9,984)	0	11,359,317	0	(16,256)	(16,256)	231,850	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

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	31	0	5,359	XXX.
PNC Bank Pittsburgh, Pennsylvania		0.000	0	0	96,536	XXX.
Cash Held With Securities on Deposit	SD	0.000	0	0	500,000	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	31	0	601,894	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	31	0	601,894	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	31	0	601,894	XXX

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

1. January.....	6,181	4. April.....	2,193	7. July.....	102,188	10. October.....	102,713
2. February....	1,017,224	5. May.....	4,789	8. August.....	102,576	11. November...	104,636
3. March	1,578	6. June	4,000	9. September	102,008	12. December	601,894

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible][illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN ALLIANCE INSURANCE 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 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	113,414	103,931
5. California	CA	B. PROPERTY AND CASUALTY	0	0	124,959	118,953
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B. PROPERTY AND CASUALTY	0	0	123,276	112,969
9. District of Columbia	DC		0	0	0	0
10. Florida	FL	B. PROPERTY AND CASUALTY	0	0	244,974	239,343
11. Georgia	GA	O. PROPERTY AND CASUALTY	0	0	64,103	58,744
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B. PROPERTY AND CASUALTY	0	0	64,997	58,116
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	149,982	146,537
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	319,964	312,611
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	636,138	624,192
33. New York	NY		0	0	0	0
34. North Carolina	NC	O. PROPERTY AND CASUALTY	0	0	372,645	334,507
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	O. PROPERTY AND CASUALTY	2,012,488	1,807,202	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR	B. PROPERTY AND CASUALTY	0	0	421,329	402,803
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	242,936	219,620
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	B. PROPERTY AND CASUALTY	0	0	74,368	67,230
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	0	0	509,671	459,147
59. Subtotal	XXX	XXX	2,012,488	1,807,202	3,462,756	3,258,702
DETAILS OF WRITE-INS						
5801. US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	509,671	459,147
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	509,671	459,147