



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

NAIC Group Code	0084 (Current)	0084 (Prior)	NAIC Company Code	41858	Employer's ID Number	31-1036473
Organized under the Laws of	OH			State of Domicile or Port of Entry		OH
Country of Domicile	United States of America					
Incorporated/Organized	01/12/1982			Commenced Business		01/01/1983
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

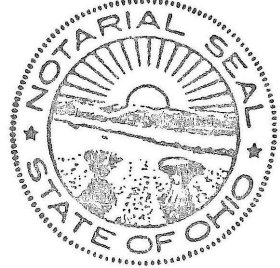
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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	4,186,104	8.347	4,186,104	0	4,186,104	8.347
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	11,002,627	21.938	11,002,627	0	11,002,627	21.938
1.06 Industrial and miscellaneous	32,957,235	65.713	32,957,235	0	32,957,235	65.713
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	48,145,966	95.998	48,145,966	0	48,145,966	95.998
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)	37,932	0.076	37,932	0	37,932	0.076
6.02 Cash equivalents (Schedule E, Part 2)	1,969,263	3.926	1,969,263	0	1,969,263	3.926
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	2,007,195	4.002	2,007,195	0	2,007,195	4.002
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)	0	0.000	0	0	0	0.000
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	50,153,162	100.000	50,153,162	0	50,153,162	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 FIDELITY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	44,693,817
2.	Cost of bonds and stocks acquired, Part 3, Column 7	17,936,158
3.	Accrual of discount	33,421
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	(15,270)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	14,393,576
7.	Deduct amortization of premium	108,584
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)	48,145,966
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	48,145,966

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	4,186,104 0 0	3,889,219 0 0	4,177,613 0 0	4,200,000 0 0
	4. Totals	4,186,104	3,889,219	4,177,613	4,200,000
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	11,002,627	10,553,370	11,181,265	10,839,118
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	26,762,306 500,000 5,694,930	24,833,584 495,242 5,316,004	26,749,038 500,000 5,695,115	27,282,235 500,000 5,695,115
	11. Totals	32,957,235	30,644,829	32,944,153	33,477,350
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	48,145,966	45,087,418	48,303,031	48,516,467
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States 15. Canada 16. Other Countries	0 0 0	0 0 0	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					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States 21. Canada 22. Other Countries	0 0 0	0 0 0	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	48,145,966	45,087,418	48,303,031	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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	1,299,287	2,886,817	0	0	0	XXX	4,186,104	8.7	4,209,894	9.4	4,186,104	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	1,299,287	2,886,817	0	0	0	XXX	4,186,104	8.7	4,209,894	9.4	4,186,104	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	2.2	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	2.2	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	602,708	1,509,872	848,129	972,488	7,069,430	XXX	11,002,627	22.9	14,215,099	31.8	11,002,627	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	602,708	1,509,872	848,129	972,488	7,069,430	XXX	11,002,627	22.9	14,215,099	31.8	11,002,627	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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	1,961,468	18,997,192	3,333,989	3,379,994	1,029,752	XXX	28,702,395	59.6	24,764,493	55.4	1,200,508	27,501,887
6.2 NAIC 2	261,368	2,949,458	1,044,014	0	0	XXX	4,254,840	8.8	498,750	1.1	897,006	3,357,834
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	2,222,836	21,946,650	4,378,003	3,379,994	1,029,752	XXX	32,957,235	68.5	25,263,243	56.5	2,097,514	30,859,721
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 FIDELITY 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

	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) 3,863,463	 23,393,881	 4,182,118	 4,352,482	 8,099,182	 0	 43,891,126	 91.2	 XXX	 XXX	 16,389,239	 27,501,887
12.2 NAIC 2	(d) 261,368	 2,949,458	 1,044,014	 0	 0	 0	 4,254,840	 8.8	 XXX	 XXX	 897,006	 3,357,834
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	 4,124,831	 26,343,339	 5,226,132	 4,352,482	 8,099,182	 0	(b) 48,145,966	 100.0	 XXX	 XXX	 17,286,245	 30,859,721
12.8 Line 12.7 as a % of Col. 7	8.6	54.7	10.9	9.0	16.8	0.0	100.0	XXX	XXX	XXX	35.9	64.1
13. Total Bonds Prior Year												
13.1 NAIC 1	 8,708,864	 23,743,779	 8,675,563	 2,022,255	 1,044,607	 0	 XXX	 XXX	 44,195,067	 98.9	 22,459,354	 21,735,713
13.2 NAIC 2	 16,907	 67,627	 84,534	 169,068	 160,614	 0	 XXX	 XXX	 498,750	 1.1	 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	 8,725,771	 23,811,406	 8,760,097	 2,191,323	 1,205,221	 0	 XXX	 XXX	(b) 44,693,817	 100.0	 22,459,354	 22,234,463
13.8 Line 13.7 as a % of Col. 9	19.5	53.3	19.6	4.9	2.7	0.0	XXX	XXX	100.0	XXX	50.3	49.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 1,902,116	 5,095,537	 848,151	 1,474,005	 7,069,430	 0	 16,389,239	 34.0	 22,459,354	 50.3	 16,389,239	 XXX
14.2 NAIC 2	 0	 499,345	 397,661	 0	 0	 0	 897,006	 1.9	 0	 0.0	 897,006	 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	 1,902,116	 5,594,882	 1,245,812	 1,474,005	 7,069,430	 0	 17,286,245	 35.9	 22,459,354	 50.3	 17,286,245	 XXX
14.8 Line 14.7 as a % of Col. 7	 11.0	 32.4	 7.2	 8.5	 40.9	 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	4.0	11.6	2.6	3.1	14.7	0.0	35.9	XXX	XXX	XXX	35.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 1,961,347	 18,298,344	 3,333,967	 2,878,477	 1,029,752	 0	 27,501,887	 57.1	 21,735,713	 48.6	 XXX	 27,501,887
15.2 NAIC 2	 261,368	 2,450,113	 646,353	 0	 0	 0	 3,357,834	 7.0	 498,750	 1.1	 XXX	 3,357,834
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	 2,222,715	 20,748,457	 3,980,320	 2,878,477	 1,029,752	 0	 30,859,721	 64.1	 22,234,463	 49.7	 XXX	 30,859,721
15.8 Line 15.7 as a % of Col. 7	 7.2	 67.2	 12.9	 9.3	 3.3	 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	4.6	43.1	8.3	6.0	2.1	0.0	64.1	XXX	XXX	XXX	XXX	64.1

(a) Includes \$ 30,859,721 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 FIDELITY 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	1,299,287	2,886,817	0	0	0	XXX	4,186,104	8.7	4,209,894	9.4	4,186,104	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	1,299,287	2,886,817	0	0	0	XXX	4,186,104	8.7	4,209,894	9.4	4,186,104	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	2.2	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	2.2	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	501,540	0	0	0	XXX	501,540	1.0	2,501,920	5.6	501,540	0
5.02 Residential Mortgage-Backed Securities	16,844	56,521	51,050	59,024	19,404	XXX	202,843	0.4	283,002	0.6	202,843	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 ...	585,864	951,812	797,079	913,464	7,050,026	XXX	10,298,245	21.4	11,430,177	25.6	10,298,245	0
5.05 Totals	602,708	1,509,872	848,129	972,488	7,069,430	XXX	11,002,627	22.9	14,215,099	31.8	11,002,627	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	3,448,332	897,661	500,000	0	XXX	4,845,993	10.1	5,697,399	12.7	2,095,478	2,750,514
6.02 Residential Mortgage-Backed Securities	1,267,404	4,950,029	2,042,840	1,716,483	420,091	XXX	10,396,847	21.6	2,423,299	5.4	2,036	10,394,812
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,000,000	4.5	0	0
6.04 Other Loan-Backed and Structured Securities ...	955,432	13,548,289	1,437,502	1,163,511	609,661	XXX	17,714,395	36.8	15,142,545	33.9	0	17,714,395
6.05 Totals	2,222,836	21,946,650	4,378,003	3,379,994	1,029,752	XXX	32,957,235	68.5	25,263,243	56.5	2,097,514	30,859,721
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 FIDELITY 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	1,299,287	6,836,689	897,661	500,000	0	XXX	9,533,636	19.8	XXX	XXX	6,783,122	2,750,514
12.02 Residential Mortgage-Backed Securities	1,284,248	5,006,550	2,093,890	1,775,507	439,495	XXX	10,599,690	22.0	XXX	XXX	204,878	10,394,812
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	1,541,296	14,500,100	2,234,581	2,076,975	7,659,687	XXX	28,012,640	58.2	XXX	XXX	10,298,245	17,714,395
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	4,124,831	26,343,339	5,226,132	4,352,482	8,099,182	0	48,145,966	100.0	XXX	XXX	17,286,245	30,859,721
12.10 Line 12.09 as a % of Col. 7	8.6	54.7	10.9	9.0	16.8	0.0	100.0	XXX	XXX	XXX	35.9	64.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,425,369	5,989,425	2,000,000	0	0	XXX	XXX	XXX	13,414,794	30.0	10,415,310	2,999,484
13.02 Residential Mortgage-Backed Securities	685,661	1,162,279	600,881	246,318	11,162	XXX	XXX	XXX	2,706,301	6.1	286,013	2,420,287
13.03 Commercial Mortgage-Backed Securities	750,000	1,250,000	0	0	0	XXX	XXX	XXX	2,000,000	4.5	0	2,000,000
13.04 Other Loan-Backed and Structured Securities	1,864,741	15,409,702	6,159,216	1,945,005	1,194,059	XXX	XXX	XXX	26,572,722	59.5	11,758,031	14,814,691
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	8,725,771	23,811,406	8,760,097	2,191,323	1,205,221	0	XXX	XXX	44,693,817	100.0	22,459,354	22,234,463
13.10 Line 13.09 as a % of Col. 9	19.5	53.3	19.6	4.9	2.7	0.0	XXX	XXX	100.0	XXX	50.3	49.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,299,287	4,586,174	397,661	500,000	0	XXX	6,783,122	14.1	10,415,310	23.3	6,783,122	XXX
14.02 Residential Mortgage-Backed Securities	16,965	56,896	51,072	60,540	19,404	XXX	204,878	0.4	286,013	0.6	204,878	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	585,864	951,812	797,079	913,464	7,050,026	XXX	10,298,245	21.4	11,758,031	26.3	10,298,245	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	1,902,116	5,594,882	1,245,812	1,474,005	7,069,430	0	17,286,245	35.9	22,459,354	50.3	17,286,245	XXX
14.10 Line 14.09 as a % of Col. 7	11.0	32.4	7.2	8.5	40.9	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	4.0	11.6	2.6	3.1	14.7	0.0	35.9	XXX	XXX	XXX	35.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	2,250,514	500,000	0	0	XXX	2,750,514	5.7	2,999,484	6.7	XXX	2,750,514
15.02 Residential Mortgage-Backed Securities	1,267,283	4,949,654	2,042,818	1,714,966	420,091	XXX	10,394,812	21.6	2,420,287	5.4	XXX	10,394,812
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,000,000	4.5	XXX	0
15.04 Other Loan-Backed and Structured Securities	955,432	13,548,289	1,437,502	1,163,511	609,661	XXX	17,714,395	36.8	14,814,691	33.1	XXX	17,714,395
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	2,222,715	20,748,457	3,980,320	2,878,477	1,029,752	0	30,859,721	64.1	22,234,463	49.7	XXX	30,859,721
15.10 Line 15.09 as a % of Col. 7	7.2	67.2	12.9	9.3	3.3	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	4.6	43.1	8.3	6.0	2.1	0.0	64.1	XXX	XXX	XXX	XXX	64.1

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

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	5,342,584	0	5,342,584	0
2. Cost of cash equivalents acquired	14,907,679	0	14,907,679	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	18,281,000	0	18,281,000	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)	1,969,263	0	1,969,263	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,969,263	0	1,969,263	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 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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-Y6-1	UNITED STATES TREASURY	..SD..			..1.A	1,289,233	..98.9063	1,280,836	1,295,000	1,294,290	..0	1,196	..0	..0	..2.750	..2.846	JJ	14,903	35,613	07/26/2018	07/31/2023
912828-Y6-1	UNITED STATES TREASURY	..SD..			..1.A	4,978	..98.9063	4,945	5,000	4,997	..0	5	..0	..0	..2.750	..2.846	JJ	58	138	07/26/2018	07/31/2023
91282C-AZ-4	UNITED STATES TREASURY	..SD..			..1.A	1,250,273	..89.5313	1,119,141	1,250,000	1,250,162	..0	(55)	..0	..0	..0.375	..0.371	MN	412	4,688	12/23/2020	11/30/2025
91282C-BH-3	UNITED STATES TREASURY	..SD..			..1.A	238,744	..89.0313	213,675	240,000	239,215	..0	251	..0	..0	..0.375	..0.482	JJ	377	891	02/12/2021	01/31/2026
91282C-BH-3	UNITED STATES TREASURY	..SD..			..1.A	9,948	..89.0313	8,903	10,000	9,967	..0	12	..0	..0	..0.375	..0.482	JJ	16	47	02/12/2021	01/31/2026
91282C-CP-4	UNITED STATES TREASURY	..SD..			..1.A	441,384	..88.4219	393,477	445,000	442,382	..0	373	..0	..0	..0.625	..0.792	JJ	1,164	1,411	08/09/2021	07/31/2026
91282C-CP-4	UNITED STATES TREASURY	..SD..			..1.A	550,491	..88.4219	490,741	555,000	551,735	..0	1,241	..0	..0	..0.625	..0.792	JJ	1,452	4,839	08/09/2021	07/31/2026
91282C-ET-4	UNITED STATES TREASURY	..SD..			..1.A FE	392,563	..94.3750	377,500	400,000	393,355	..0	792	..0	..0	..2.625	..3.030	MN	923	5,250	06/08/2022	05/31/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,177,613	XXX	3,889,219	4,200,000	4,186,104	0	3,813	0	0	XXX	XXX	XXX	19,304	52,875	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,177,613	XXX	3,889,219	4,200,000	4,186,104	0	3,813	0	0	XXX	XXX	XXX	19,304	52,875	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	501,540	..0	(380)	..0	..0	..4.000	..3.908	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	501,540	0	(380)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
31400C-DT-0	FN CA4613 - RMBS	..SD..	4		..1.A	83,545	..90.4241	74,348	82,222	83,079	..0	(13)	..0	..0	..3.500	..3.346	MON	240	2,878	11/07/2019	11/01/2049
31418D-HY-1	FN MA3846 - RMBS	..SD..	4		..1.A	119,917	..87.8142	104,959	119,524	119,763	..0	(9)	..0	..0	..3.000	..2.965	MON	299	3,586	10/18/2019	11/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						203,462	XXX	179,308	201,746	202,843	0	(22)	0	0	XXX	XXX	XXX	539	6,463	XXX	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS	..SD..	2		..1.A FE	623,447	100.7260	594,283	590,000	609,576	..0	(8,659)	..0	..0	..4.250	..3.499	MN	4,356	25,992	11/28/2018	05/01/2049
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..SD..	2		..1.A FE	799,777	..98.9130	731,956	740,000	780,290	..0	(14,805)	..0	..0	..3.500	..2.497	MN	3,309	26,778	10/09/2019	11/15/2043
20775C-LE-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..SD..	2		..1.A FE	500,000	..96.2290	481,145	500,000	499,994	..0	0	..0	..0	..2.900	..2.900	MN	1,853	14,500	08/05/2016	11/15/2029
31350A-BR-8	FEDMFH 15M034 A - CMBS	..SD..			..1.B FE	20,550	100.0560	20,011	20,000	20,000	..0	0	..0	..0	..4.150	..3.873	MON	37	830	09/11/2015	04/15/2025
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		..1.C FE	290,813	..99.1200	272,580	275,000	283,576	..0	(4,151)	..0	..0	..3.500	..2.444	FA	4,010	9,931	03/11/2020	08/01/2046
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		..1.A FE	246,776	100.0800	230,184	230,000	237,195	..0	(2,735)	..0	..0	..4.000	..3.206	AO	2,450	9,738	12/01/2017	10/01/2048
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS	..SD..			..1.B FE	125,924	..99.0350	118,842	120,000	121,344	..0	(1,706)	..0	..0	..3.500	..2.880	MN	537	4,236	08/07/2015	11/15/2035
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..SD..	2		..1.B FE	290,000	..96.6870	280,392	290,000	289,998	..0	(1)	..0	..0	..3.242	..3.242	MS	3,134	10,433	04/07/2017	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..SD..	2		..1.B FE	703,653	..98.9200	647,926	655,000	688,290	..0	(8,625)	..0	..0	..3.500	..2.602	MS	7,642	23,802	10/04/2019	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	..SD..	2		..1.C FE	183,420	..99.9140	169,854	170,000	172,450	..0	(2,824)	..0	..0	..4.000	..3.218	JD	567	6,797	08/06/2015	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	..SD..	2		..1.C FE	318,951	..99.1270	297,381	300,000	306,742	..0	(4,336)	..0	..0	..3.500	..2.805	JD	875	10,499	09/23/2016	06/01/2047
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..SD..	2		..1.A FE	192,249	..95.1270	182,881	192,249	192,249	..0	0	..0	..0	..3.000	..2.999	MON	481	5,767	03/11/2015	04/01/2045
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..SD..	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
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..SD..	2		..1.A FE	1,927,930	..92.9080	1,791,201	1,927,930	1,927,930	..0	0	..0	..0	..2.050	..2.050	MON	3,294	40,401	11/10/2021	12/01/2051
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..SD..	2		..1.A FE	85,059	..84.3810	71,773	85,059	85,059	..0	0	..0	..0	..3.050	..3.050	MON	216	2,594	06/24/2015	12/01/2034
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R	..SD..	2		..1.B FE	167,894	..98.8220	158,115	160,000	163,056	..0	(2,848)	..0	..0	..3.500	..2.678	JD	467	5,597	09/10/2015	12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	..SD..	2		..1.B FE	652,114	..99.0690	604,321	610,000	639,067	..0	(10,800)	..0	..0	..3.750	..2.901	MS	7,625	24,020	10/03/2019	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS	..SD..	2		..1.A FE	148,565	..98.2220	137,511	140,000	144,451	..0	(2,196)	..0	..0	..3.500	..2.758	MS	1,633	5,054	03/16/2016	03/01/2046
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS	..SD..	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
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS	..SD..	2		..1.B FE	558,987	100.0290	580,168	580,000	564,604	..0	1,433	..0	..0	..4.950	..5.200	FA	10,846	28,710	06/14/2011	08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS	..SD..	2		..1.A FE	105,781	..99.0090	99,009	100,000	100,787	..0	(647)	..0	..0	..3.500	..3.034	AO	875	3,500	10/15/2015	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R	..SD..	2		..1.B FE	90,000	..92.9590	83,663	90,000	89,998	..0	1	..0	..0	..2.850	..2.850	JJ	1,283	2,936	08/05/2016	07/01/2032
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..SD..	2		..1.A FE	212,348	..95.1220	201,990	212,348	212,348	..0	0	..0	..0	..2.700	..2.699	MON	478	5,733	04/21/2015	03/01/2036
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..SD..	2		..1.C FE	195,747	..98.4560	183,994	186,380	186,380	..0	(1,462)	..0	..0	..3.500	..3.112	JJ	3,238	7,397	08/05/2015	07/01/2036
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	..SD..	2		..1.A FE	157,837	..99.5130	144,294	145,000	148,730	..0	(2,667)	..0	..0	..4.000	..3.096	JJ	2,900	6,011	06/29/2016	07/01/2043

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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 (Amortization) 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
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2			1.B FE	295,000	93.1780	274,875	295,000	295,035	0	(20)	0	0	3.125	3.118	MS	3,073	9,562	10/15/2015	03/01/2046
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS	4			1.A FE	358,011	94.6910	339,005	358,011	357,878	0	(27)	0	0	3.125	3.110	MON	932	11,188	05/24/2017	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2			1.C FE	160,140	99.6310	149,447	150,000	153,418	0	(3,792)	0	0	4.000	2.905	MS	2,000	6,000	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2			1.C FE	226,707	98.8760	212,583	215,000	218,958	0	(3,416)	0	0	3.500	2.778	MS	2,508	7,525	03/24/2016	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2			1.C FE	329,821	98.6130	305,700	310,000	315,240	0	(3,952)	0	0	3.500	2.836	MS	3,617	10,850	09/21/2016	09/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						10,473,258	XXX	9,850,227	10,137,371	10,298,245	0	(80,892)	0	0	XXX	XXX	XXX	75,865	345,951	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						11,181,265	XXX	10,553,370	10,839,118	11,002,627	0	(81,294)	0	0	XXX	XXX	XXX	83,070	372,414	XXX	XXX
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	497,840	88.7891	443,946	500,000	498,537	0	427	0	0	1.000	1.089	MN	681	5,000	05/10/2021	05/12/2026
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
45823T-AL-0	INTACT FINANCIAL CORP	C		1,2	1.G FE	500,000	99.0483	495,242	500,000	500,000	0	0	0	0	5.459	5.459	MS	7,506	0	09/15/2022	09/22/2032
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	999,250	97.6910	976,910	1,000,000	999,882	0	115	0	0	3.250	3.260	JJ	13,632	32,500	01/24/2017	01/30/2024
55903V-AE-3	WARNERMEDIA HOLDINGS INC			1	2.C FE	1,003,110	95.1678	951,678	1,000,000	1,000,632	0	(2,478)	0	0	3.638	3.528	MS	10,712	18,190	03/09/2022	03/15/2025
771196-BV-3	ROCHE HOLDINGS INC			1,2	1.C FE	250,000	91.2109	228,027	250,000	250,000	0	0	0	0	2.314	2.314	MS	1,784	2,893	03/03/2022	03/10/2027
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
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	1			1.E FE	199,820	95.1620	190,324	200,000	199,936	0	36	0	0	2.000	2.018	AO	933	4,000	10/02/2019	10/07/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,842,715	XXX	4,681,954	4,950,000	4,845,993	0	2,410	0	0	XXX	XXX	XXX	49,762	69,708	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
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS			4	1.A FE	801,006	91.8403	736,210	801,620	793,851	0	(7,155)	0	0	3.626	4.234	MON	484	24,222	03/15/2022	03/01/2060
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS			4	1.F FE	478,984	97.4200	476,193	488,804	478,764	0	(220)	0	0	6.000	7.154	MON	2,444	7,332	09/20/2022	10/25/2057
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS			4	1.A FE	915,862	91.5938	838,881	915,872	916,348	0	466	0	0	3.901	4.412	MON	2,977	26,796	03/17/2022	02/25/2067
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
126694-HN-1	CIHL 2005-25 A9 - CMO/RMBS			4	1.A FM	2,701	52.0799	2,119	4,069	2,036	0	(55)	0	0	5.500	7.532	MON	19	217	11/10/2005	11/25/2035
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1.F FE	464,917	96.1300	456,759	475,147	464,668	0	(249)	0	0	5.000	6.267	MON	1,980	11,879	06/24/2022	05/25/2067
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
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	875,022	81.4600	742,976	912,075	874,122	0	(900)	0	0	2.500	3.200	MON	1,900	19,002	02/10/2022	02/26/2052
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
69377E-AA-7	PRPM 221NV1 A1 - RMBS			4	1.A FE	472,369	94.3400	458,120	485,606	470,124	0	(2,245)	0	0	4.400	5.806	MON	1,781	12,464	06/23/2022	04/25/2067
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	1.A	1,819,418	80.4005	1,453,960	1,808,398	1,817,867	0	(2,520)	0	0	2.500	2.444	MON	3,768	45,239	09/29/2021	10/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	305,040	84.1200	258,601	307,420	305,572	0	102	0	0	2.750	2.939	MON	141	8,454	10/09/2019	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	247,280	93.8243	232,009	247,280	247,282	0	6	0	0	1.259	1.265	MON	35	3,158	11/17/2021	11/25/2031
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						10,405,886	XXX	9,381,731	10,666,625	10,396,847	0	(9,823)	0	0	XXX	XXX	XXX	27,028	243,894	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
00500J-AA-1	ACRES 2021-FL2 A - CMBS			4	1.A FE	2,000,000	95.6017	1,912,035	2,000,000	2,000,000	0	0	0	0	5.726	5.797	MON	4,772	58,934	12/07/2021	01/16/2037
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
12510H-AP-5	CAUTO 221 A1 - ABS			4	1.A FE	1,939,832	89.2990	1,732,400	1,940,000	1,939,832	0	0	0	0	3.350	3.350	MON	2,888	48,401	03/08/2022	03/15/2052
23342K-AC-8	DRB 2017-A A2B - ABS			4	1.A FE	14,537	99.7652	14,508	14,543	14,542	0	2	0	0	2.850	2.901	MON	7	414	04/13/2017	05/27/2042
244608-AQ-8	DPATH 2018-1 A2R - CDO	C		4	1.A FE	500,000	93.3311	466,656	500,000	500,000	0	4,976	0	0	4.946	0	JAJJ	5,221	6,801	06/06/2022	07/15/2033
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	997,500	95.7345	954,952	997,500	997,500	0	0	0	0	7.206	7.206	JAJJ	12,180	23,760	06/28/2022	07/30/2052

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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
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	2,000,000	96.2655	1,925,311	2,000,000	2,000,000	0	0	0	0	5.769	5.803	JAJO	24,359	54,674	05/28/2021 ...	07/15/2033
74331C-AA-6	PROG 2020-SFR1 A - RMBS .....	.....	.....	4	.. 1.A FE	998,172	91.2327	910,690	998,205	997,848	0	(111)	0	0	1.732	1.726	MON	1,441	17,289	03/04/2020 ...	04/17/2037
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	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
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
87342R-AH-7	BELL 2021-1 A22 - RMBS .....	.....	.....	4	.. 2.B FE	411,005	80.2132	397,055	495,000	416,292	0	5,287	0	0	2.294	5.482	FMAN	1,136	5,678	06/22/2022 ...	08/25/2051
89613T-AA-6	TAH 2018-SFR1 A - RMBS .....	.....	.....	4	.. 1.A FE	933,336	94.3324	885,544	938,748	938,748	0	0	0	0	3.530	3.486	MON	2,761	34,081	04/11/2018 ...	05/19/2037
97988Q-AL-8	WDMNT 172R A1R - CDO .....	.....	.....	4	.. 1.A FE	500,000	97.0000	485,000	500,000	500,000	0	0	0	0	5.913	6.086	JAJO	5,995	13,757	02/05/2021 ...	04/20/2033
98878F-AC-3	ZCCP 2021-1 A1F - CDO .....	.....	C	4	.. 1.A FE	2,000,000	89.5230	1,790,459	2,000,000	2,000,000	0	0	0	0	2.571	2.579	JAJO	10,855	66,703	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						17,695,552	XXX	16,581,144	17,860,725	17,714,395	0	13,544	0	0	XXX	XXX	XXX	82,092	465,583	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,944,153	XXX	30,644,829	33,477,350	32,957,235	0	6,131	0	0	XXX	XXX	XXX	158,882	779,185	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						9,524,873	XXX	9,095,008	9,650,000	9,533,636	0	5,844	0	0	XXX	XXX	XXX	75,733	142,583	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						10,609,347	XXX	9,561,039	10,868,371	10,599,690	0	(9,845)	0	0	XXX	XXX	XXX	27,566	250,357	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						28,168,810	XXX	26,431,372	27,998,097	28,012,640	0	(67,348)	0	0	XXX	XXX	XXX	157,957	811,534	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						48,303,031	XXX	45,087,418	48,516,467	48,145,966	0	(71,349)	0	0	XXX	XXX	XXX	261,256	1,204,474	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$ 34,390,741 1B ..\$3,971,834 1C ..\$1,886,765 1D ..\$498,537 1E ..\$199,936 1F ..\$1,943,314 1G ..\$1,000,000
1B 2A ...\$499,345 2B ..\$2,357,202 2C ..\$1,398,293
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 FIDELITY 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
91282C-ET-4	UNITED STATES TREASURY		..06/08/2022 ..	JP Morgan		392,563	400,000	258
0109999999. Subtotal - Bonds - U.S. Governments						392,563	400,000	258
07336C-AA-1	BDS 22FL12 A - CMBS		..09/08/2022 ..	WELLS FARGO SECURITIES LLC		997,499	1,000,000	.0
07336L-AB-9	BV1NV 2021-INV2 A2 - CMO/RMBS		..02/10/2022 ..	BANC OF AMERICA/FIXED INCOME		889,284	924,983	835
08261X-AG-7	BLACKSTONE SECURED LENDING FUND		..09/13/2022 ..	OPPENHEIMER & CO.		393,360	500,000	6,531
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		..03/15/2022 ..	BARCLAYS CAPITAL INC FIXED INC		999,233	1,000,000	4,633
12510H-AA-8	CAUTO 2020-1 A1 - ABS		..06/17/2022 ..	CANTOR FITZGERALD + CO.		422,153	447,759	234
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		..03/08/2022 ..	GOLDMAN		1,999,826	2,000,000	.0
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		..09/20/2022 ..	PERFORMANCE TRUST CAPITAL PARTNERS		489,955	500,000	1,833
12659Y-AA-2	COLT 223 A1 - CMO/RMBS		..03/17/2022 ..	GOLDMAN		999,990	1,000,000	2,384
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		..06/30/2022 ..	GOLDMAN		491,984	500,000	2,390
17030E-AA-5	CHNGE 223 A1 - RMBS		..06/24/2022 ..	CANTOR FITZGERALD + CO.		489,236	500,000	1,944
244608-AA-8	DPATH 181R A2R - CDO	C.....	..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
34417R-AB-2	FOCUS 221 A2 - RMBS		..06/28/2022 ..	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	.0
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		..08/12/2022 ..	CREDIT SUISSE SECURITIES (USA)		499,998	500,000	1,317
45823T-AL-0	INTACT FINANCIAL CORP	C.....	..09/15/2022 ..	JP Morgan		500,000	500,000	.0
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
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		..02/10/2022 ..	J P MORGAN SECURITIES		929,867	969,242	875
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.		1,003,110	1,000,000	.0
69377E-AA-7	PRPM 221NV1 A1 - RMBS		..06/23/2022 ..	NOMURA SECURITIES/FIXED INCOME		486,371	500,000	3,606
771196-BV-3	ROCHE HOLDINGS INC		..03/03/2022 ..	DEUTSCHE BANK SECURITIES, INC.		250,000	250,000	.0
845011-AF-2	SOUTHWEST GAS CORP		..11/29/2022 ..	WELLS FARGO SECURITIES LLC		499,335	500,000	.0
87342R-AH-7	BELL 2021-1 A22 - RMBS		..06/22/2022 ..	Bank of America Merrill Lynch		413,080	497,500	919
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,543,596	18,088,954	34,184
2509999997. Total - Bonds - Part 3						17,936,158	18,488,954	34,443
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						17,936,158	18,488,954	34,443
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						17,936,158	XXX	34,443

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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	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-XQ-8	UNITED STATES TREASURY		07/31/2022	Maturity @ 100.00		420,000	420,000	421,313	420,029	0	(166)	0	(166)	0	420,000	0	0	0	8,400	07/31/2022
0109999999. Subtotal - Bonds - U.S. Governments						420,000	420,000	421,313	420,029	0	(166)	0	(166)	0	420,000	0	0	0	8,400	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	504,584	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	1,005,581	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		150,000	150,000	158,504	150,907	0	(907)	0	(907)	0	150,000	0	0	0	2,802	05/01/2049
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		150,000	150,000	162,117	150,937	0	(937)	0	(937)	0	150,000	0	0	0	1,531	11/15/2043
31350A-BR-8	FEDINFH 15M034 A - CMBS		04/15/2022	Call @ 100.00		305,000	305,000	313,388	305,000	0	0	0	0	0	305,000	0	0	0	4,167	04/15/2025
31397P-PV-6	FHM M012 A31 - CMBS		06/15/2022	Various		570,512	570,513	570,513	570,030	0	481	0	481	0	570,512	0	0	0	6,251	08/15/2051
31400C-DT-0	FN CA4613 - RMBS		12/01/2022	Paydown		42,525	42,525	43,209	(450)	0	(450)	0	(450)	0	42,525	0	0	0	446	11/01/2049
31418D-HY-1	FN MA3846 - RMBS		12/01/2022	Paydown		37,085	37,085	37,206	37,162	0	(77)	0	(77)	0	37,085	0	0	0	372	11/01/2049
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		65,000	65,000	69,741	66,296	0	(257)	0	(257)	0	66,040	0	(1,040)	(1,040)	712	10/01/2048
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		11/17/2022	Direct		90,000	90,000	94,443	(509)	0	(509)	0	(509)	0	90,000	0	0	0	2,387	11/15/2035
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00		115,000	115,000	115,000	114,999	0	0	0	0	0	114,999	0	1	1	1,194	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		95,000	95,000	102,057	96,837	0	(559)	0	(559)	0	96,277	0	(1,277)	(1,277)	2,200	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		110,000	110,000	118,683	110,774	0	(774)	0	(774)	0	110,000	0	0	0	3,303	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		110,000	110,000	116,949	110,673	0	(673)	0	(673)	0	110,000	0	0	0	2,889	06/01/2047
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		55,566	55,566	55,566	55,566	0	0	0	0	0	55,566	0	0	0	715	04/01/2045
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
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		05/01/2022	Paydown		42,096	42,096	42,096	42,096	0	0	0	0	0	42,096	0	0	0	257	12/01/2051
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		29,974	29,974	29,974	29,974	0	0	0	0	0	29,974	0	0	0	497	12/01/2051
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2022	Paydown		67,692	67,692	67,692	67,692	0	0	0	0	0	67,692	0	0	0	1,103	12/01/2034
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/01/2022	Direct		85,000	85,000	89,194	85,628	0	(628)	0	(628)	0	85,000	0	0	0	2,191	12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		175,000	175,000	187,082	178,007	0	(1,525)	0	(1,525)	0	176,482	0	(1,482)	(1,482)	4,137	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Direct		40,000	40,000	42,447	40,276	0	(276)	0	(276)	0	40,000	0	0	0	1,071	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
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS		08/15/2022	Direct		30,000	30,000	28,913	29,978	0	22	0	22	0	30,000	0	0	0	1,114	08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV		09/30/2022	Call @ 100.00		55,000	55,000	58,180	55,456	0	(187)	0	(187)	0	55,270	0	(270)	(270)	963	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		11/01/2022	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,992	07/01/2032
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Paydown		45,061	45,061	45,061	45,061	0	0	0	0	0	45,061	0	0	0	615	03/01/2036
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
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		105,000	105,000	111,099	105,354	0	(354)	0	(354)	0	105,000	0	0	0	3,162	07/01/2036
76221R-UK-7	RHODE ISLAND HSG & MTG FIN CORP		11/21/2022	Call @ 100.00		170,000	170,000	182,446	173,858	0	(3,024)	0	(3,024)	0	170,835	0	(835)	(835)	5,386	04/01/2033
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/03/2022	Direct		55,000	55,000	59,869	55,360	0	(360)	0	(360)	0	55,000	0	0	0	1,639	07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		55,000	55,000	55,000	55,010	0	(1)	0	(1)	0	55,009	0	(9)	(9)	894	03/01/2046
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2022	Paydown		62,665	62,665	62,665	62,646	0	19	0	19	0	62,665	0	0	0	996	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		90,000	90,000	96,084	90,675	0	(675)	0	(675)	0	90,000	0	0	0	2,600	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		100,000	100,000	105,445	100,495	0	(495)	0	(495)	0	100,000	0	0	0	2,625	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		110,000	110,000	117,033	110,440	0	(440)	0	(440)	0	110,000	0	0	0	2,800	09/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,400,082	3,400,084	3,527,820	3,418,904	0	(13,817)	0	(13,817)	0	3,405,088	0	(5,006)	(5,006)	65,173	XXX
05587T-AA-4	BSPT 2019-FL5 A - CMBS		09/15/2022	Paydown		34,162	34,162	34,162	34,162	0	0	0	0	0	34,162	0	0	0	539	05/15/2029
05587T-AA-4	BSPT 2019-FL5 A - CMBS		12/15/2022	Paydown		333,787	333,787	333,787	333,787	0	0	0	0	0	333,787	0	0	0	2,321	05/15/2029
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2022	Paydown		81,440	81,440	78,297	0	0	3,143	0	3,143	0	81,440	0	0	0	805	06/26/2051
10569F-AA-6	BRAVO 22NQ1 A1 - CMO/RMBS		12/25/2022	Paydown		198,380	198,380	198,228	0	0	152	0	152	0	198,380	0	0	0	2,528	03/01/2060
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
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2022	Paydown		60,000	60,000	59,995	0	0	5	0	5	0	60,000	0	0	0	808	03/15/2052
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		12/01/2022	Paydown		11,196	11,196	10,971	0	0	225	0	225	0	11,196	0	0	0	90	10/25/2057
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		12/01/2022	Paydown		84,128	84,128	84,128	0	0	1	0	1	0	84,128	0	0	0	1,269	02/25/2067
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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE GREAT AMERICAN FIDELITY 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
126694-HN-1	CIHL 2005-25 A9 - CMO/RMBS		12/01/2022	Paydown		919	884	587	921	0	(2)	0	(2)	0	919	0	0	0	15	11/25/2035
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
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		12/01/2022	Paydown		24,853	24,853	24,318	0	0	535	0	535	0	24,853	0	0	0	306	05/25/2067
23342K-AC-8	DRB 2017-A A2B - ABS		12/25/2022	Paydown		89,107	89,107	89,074	89,090	0	17	0	17	0	89,107	0	0	0	1,122	05/27/2042
244608-AA-3	DPATH 181 A1 - CDO	C	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	C	07/06/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,181	0	(181)	0	(181)	0	1,000,000	0	0	0	32,814	01/15/2031
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
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	60	07/30/2052
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
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		40,000	40,000	42,300	40,127	0	(127)	0	(127)	0	40,000	0	0	0	744	08/01/2046
46636S-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
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		12/01/2022	Paydown		57,167	57,167	54,845	0	0	2,322	0	2,322	0	57,167	0	0	0	558	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
478160-CD-4	JOHNSON & JOHNSON		03/03/2022	Maturity @ 100.00		1,000,000	1,000,000	997,280	999,904	0	96	0	96	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	0	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	999,737	0	263	0	263	0	1,000,000	0	0	0	12,500	04/13/2022
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/08/2022	Maturity @ 100.00 CANTOR FITZGERALD + CO.		1,000,000	1,000,000	999,630	999,981	0	19	0	19	0	1,000,000	0	0	0	13,250	04/08/2022
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
69377E-AA-7	PRPM 221NV1 A1 - RMBS		12/25/2022	Paydown		14,394	14,394	14,002	0	0	392	0	392	0	14,394	0	0	0	210	04/25/2067
74331C-AA-6	PROG 2020-SFR1 A - RMBS		12/01/2022	Paydown		1,795	1,795	1,795	1,795	0	0	0	0	0	1,795	0	0	0	27	04/17/2037
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		12/01/2022	Paydown		112,898	112,898	113,586	113,647	0	(748)	0	(748)	0	112,898	0	0	0	1,185	10/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2022	Paydown		181,938	181,938	180,529	180,784	0	1,154	0	1,154	0	181,938	0	0	0	1,956	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - ABS		05/25/2022	Paydown		110,696	110,696	110,696	110,694	0	2	0	2	0	110,696	0	0	0	341	11/25/2031
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2022	Paydown		116,129	116,129	116,128	116,127	0	2	0	2	0	116,129	0	0	0	993	11/25/2031
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	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
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
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	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
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		2,500	2,500	2,076	0	0	424	0	424	0	2,500	0	0	0	22	08/25/2051
89613T-AA-6	TAH 2018-SFR1 A - RMBS		12/01/2022	Paydown		49,454	49,454	49,169	49,454	0	0	0	0	0	49,454	0	0	0	1,162	05/19/2037
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	101	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,573,494	9,582,152	9,561,580	8,913,727	0	15,750	0	15,750	0	9,583,759	0	(10,265)	(10,265)	145,998	XXX
2509999997. Total - Bonds - Part 4						14,393,576	14,402,236	14,636,278	13,758,241	0	(3,813)	0	(3,813)	0	14,408,846	0	(15,270)	(15,270)	242,071	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						14,393,576	14,402,236	14,636,278	13,758,241	0	(3,813)	0	(3,813)	0	14,408,846	0	(15,270)	(15,270)	242,071	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						14,393,576	XXX	14,636,278	13,758,241	0	(3,813)	0	(3,813)	0	14,408,846	0	(15,270)	(15,270)	242,071	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	36	0	5,072	..XXX.
PNC BANK Pittsburgh, Pennsylvania		0.000	0	0	25,267	..XXX.
Cash Held With Securities On Deposit	SD	0.000	0	0	7,594	..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	36	0	37,932	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	36	0	37,932	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	36	0	37,932	XXX

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

1. January.....	56,414	4. April.....	405,826	7. July.....	406,010	10. October.....	406,113
2. February....	30,518	5. May.....	408,540	8. August.....	423,689	11. November...	412,940
3. March	30,517	6. June	405,501	9. September	423,147	12. December	37,932

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

1.	Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Number								
1A	1A ..\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0
	1E ..\$	0	1F ..\$	0	1G ..\$	0		
1B	2A ..\$	0	2B ..\$	0	2C ..\$	0		
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 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		0	0	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA		0	0	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
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	124,591	111,289
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		0	0	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM		0	0	0	0
33. New York	NY	0. PROPERTY AND CASUALTY	0	0	3,456,845	3,224,893
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	B. PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	1,999,958	1,944,691	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
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	154,915	153,305
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	0	0
59. Subtotal	XXX	XXX	1,999,958	1,944,691	3,736,351	3,489,487
DETAILS OF WRITE-INS						
5801.						
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	0	0