



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN E & S INSURANCE COMPANY

NAIC Group Code00840084NAIC Company Code37532Employer's ID Number31-0954439

(Current)(Prior)

Organized under the Laws ofOH, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized02/28/1979Commenced Business08/01/1979

Statutory Home Office301 E. Fourth StreetCincinnati, OH, US 45202

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office301 E. Fourth Street

(Street and Number)

Cincinnati, OH, US 45202513-369-5000

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address301 E. Fourth StreetCincinnati, OH, US 45202

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records301 E. Fourth Street

(Street and Number)

Cincinnati, OH, US 45202513-369-5000

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.greatamericaninsurancegroup.com

Statutory Statement ContactJudith Elaine Gill513-369-5000

(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

PresidentDavid Lawrence Thompson Jr.

Vice President & ControllerJudith Elaine Gill #

SecretaryMatthew David Felvus

Vice President & ActuaryLisa 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

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 ofOhio

County ofHamilton

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

Judith Elaine Gill
Vice President & Controller

Subscribed and sworn to before me this

14th day of February, 2024

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	3,342,682	6.475	3,342,683	0	3,342,683	6.475
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	148,537	0.288	148,537	0	148,537	0.288
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,881,422	17.204	8,881,422	0	8,881,422	17.204
1.06 Industrial and miscellaneous	37,203,879	72.066	37,203,879	0	37,203,879	72.066
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	49,576,520	96.032	49,576,520	0	49,576,520	96.032
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)	810,989	1.571	810,989	0	810,989	1.571
6.02 Cash equivalents (Schedule E, Part 2)	1,237,319	2.397	1,237,319	0	1,237,319	2.397
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	2,048,308	3.968	2,048,308	0	2,048,308	3.968
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	51,624,828	100.000	51,624,828	0	51,624,828	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6)

2.2 Additional investment made after acquisition (Part 2, Column 9)

3. Current year change in encumbrances:

3.1 Totals, Part 1, Column 13

3.2 Totals, Part 3, Column 11

4. Total gain (loss) on disposals, Part 3, Column 18

5. Deduct amounts received on disposals, Part 3, Column 15

6. Total foreign exchange change in book/adjusted carrying value:

6.1 Totals, Part 1, Column 15

6.2 Totals, Part 3, Column 13

7. Deduct current year's other than temporary impairment recognized:

7.1 Totals, Part 1, Column 12

7.2 Totals, Part 3, Column 10

8. Deduct current year's depreciation:

8.1 Totals, Part 1, Column 11

8.2 Totals, Part 3, Column 9

9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)

10. Deduct total nonadmitted amounts

11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year

2. Cost of acquired:

2.1 Actual cost at time of acquisition (Part 2, Column 7)

2.2 Additional investment made after acquisition (Part 2, Column 8)

3. Capitalized deferred interest and other:

3.1 Totals, Part 1, Column 12

3.2 Totals, Part 3, Column 11

4. Accrual of discount

5. Unrealized valuation increase/(decrease):

5.1 Totals, Part 1, Column 9

5.2 Totals, Part 3, Column 8

6. Total gain (loss) on disposals, Part 3, Column 18

7. Deduct amounts received on disposals, Part 3, Column 15

8. Deduct amortization of premium and mortgage interest points and commitment fees

9. Total foreign exchange change in book value/recorded investment excluding accrued interest:

9.1 Totals, Part 1, Column 13

9.2 Totals, Part 3, Column 13

10. Deduct current year's other than temporary impairment recognized:

10.1 Totals, Part 1, Column 11

10.2 Totals, Part 3, Column 10

11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)

12. Total valuation allowance

13. Subtotal (Line 11 plus 12)

14. Deduct total nonadmitted amounts

15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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	46,755,844
2.	Cost of bonds and stocks acquired, Part 3, Column 7	10,820,382
3.	Accrual of discount	76,139
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	(72,724)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	7,947,990
7.	Deduct amortization of premium	55,131
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)	49,576,520
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	49,576,520

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	3,342,682 0 0	3,205,329 0 0	3,336,606 0 0	3,350,000 0 0
	4. Totals	3,342,682	3,205,329	3,336,606	3,350,000
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	148,537	144,561	156,114	145,000
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	8,881,422	8,351,759	8,977,376	8,778,124
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	30,504,538 500,000 6,199,341	29,592,288 502,057 6,004,088	30,488,920 500,000 6,199,508	30,974,314 500,000 6,199,508
	11. Totals	37,203,879	36,098,432	37,188,428	37,673,822
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	49,576,520	47,800,081	49,658,524	49,946,945
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	49,576,520	47,800,081	49,658,524	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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	3,342,682	0	0	0	XXX	3,342,682	6.7	3,389,735	7.2	3,342,682	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	3,342,682	0	0	0	XXX	3,342,682	6.7	3,389,735	7.2	3,342,682	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	0	0.0	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	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	148,537	XXX	148,537	0.3	221,937	0.5	148,537	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	148,537	XXX	148,537	0.3	221,937	0.5	148,537	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	504,369	137,320	788,941	1,588,223	5,862,570	XXX	8,881,422	17.9	10,553,914	22.6	8,881,422	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	504,369	137,320	788,941	1,588,223	5,862,570	XXX	8,881,422	17.9	10,553,914	22.6	8,881,422	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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	3,345,373	18,947,717	4,776,191	2,401,022	895,241	XXX	30,365,544	61.2	29,750,296	63.6	1,408,540	28,957,004
6.2 NAIC 2	17,817	3,831,652	2,988,866	0	0	XXX	6,838,335	13.8	2,839,964	6.1	4,400,962	2,437,373
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	3,363,190	22,779,369	7,765,057	2,401,022	895,241	XXX	37,203,879	75.0	32,590,259	69.7	5,809,502	31,394,377
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	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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) 3,849,742	 22,427,719	 5,565,132	 3,989,245	 6,906,347	 0	 42,738,186	 86.2	 XXX	 XXX	 13,781,182	 28,957,004
12.2 NAIC 2	(d) 17,817	 3,831,652	 2,988,866	 0	 0	 0	 6,838,335	 13.8	 XXX	 XXX	 4,400,962	 2,437,373
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	 3,867,559	 26,259,371	 8,553,998	 3,989,245	 6,906,347	 0	(b) 49,576,520	 100.0	 XXX	 XXX	 18,182,143	 31,394,377
12.8 Line 12.7 as a % of Col. 7	 7.8	 53.0	 17.3	 8.0	 13.9	 0.0	 100.0	 XXX	 XXX	 XXX	 36.7	 63.3
13. Total Bonds Prior Year												
13.1 NAIC 1	 4,067,332	 25,349,406	 3,158,470	 3,577,812	 7,762,860	 0	 XXX	 XXX	 43,915,881	 93.9	 15,283,404	 28,632,477
13.2 NAIC 2	 101,708	 2,309,735	 428,520	 0	 0	 0	 XXX	 XXX	 2,839,964	 6.1	 897,006	 1,942,958
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	 4,169,040	 27,659,141	 3,586,991	 3,577,812	 7,762,860	 0	 XXX	 XXX	(b) 46,755,844	 100.0	 16,180,409	 30,575,435
13.8 Line 13.7 as a % of Col. 9	 8.9	 59.2	 7.7	 7.7	 16.6	 0.0	 XXX	 XXX	 100.0	 XXX	 34.6	 65.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 524,688	 4,310,784	 1,299,136	 1,635,466	 6,011,107	 0	 13,781,182	 27.8	 15,283,404	 32.7	 13,781,182	 XXX
14.2 NAIC 2	 0	 2,411,745	 1,989,217	 0	 0	 0	 4,400,962	 8.9	 897,006	 1.9	 4,400,962	 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	 524,688	 6,722,529	 3,288,353	 1,635,466	 6,011,107	 0	 18,182,143	 36.7	 16,180,409	 34.6	 18,182,143	 XXX
14.8 Line 14.7 as a % of Col. 7	 2.9	 37.0	 18.1	 9.0	 33.1	 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	 1.1	 13.6	 6.6	 3.3	 12.1	 0.0	 36.7	 XXX	 XXX	 XXX	 36.7	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 3,325,053	 18,116,935	 4,265,997	 2,353,779	 895,241	 0	 28,957,004	 58.4	 28,632,477	 61.2	 XXX	 28,957,004
15.2 NAIC 2	 17,817	 1,419,907	 999,649	 0	 0	 0	 2,437,373	 4.9	 1,942,958	 4.2	 XXX	 2,437,373
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	 3,342,871	 19,536,842	 5,265,646	 2,353,779	 895,241	 0	 31,394,377	 63.3	 30,575,435	 65.4	 XXX	 31,394,377
15.8 Line 15.7 as a % of Col. 7	 10.6	 62.2	 16.8	 7.5	 2.9	 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	 6.7	 39.4	 10.6	 4.7	 1.8	 0.0	 63.3	 XXX	 XXX	 XXX	 XXX	 63.3

(a) Includes \$31,394,377 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 2023 OF THE GREAT AMERICAN E & S 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	3,342,682	0	0	0	XXX	3,342,682	6.7	3,389,735	7.2	3,342,682	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	3,342,682	0	0	0	XXX	3,342,682	6.7	3,389,735	7.2	3,342,682	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	0	0.0	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	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	148,537	XXX	148,537	0.3	221,937	0.5	148,537	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	148,537	XXX	148,537	0.3	221,937	0.5	148,537	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	1,021,934	XXX	1,021,934	2.1	0	0.0	1,021,934	0
5.02 Residential Mortgage-Backed Securities	11,699	42,124	43,501	63,482	24,408	XXX	185,213	0.4	202,843	0.4	185,213	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 ...	492,670	95,195	745,441	1,524,741	4,816,228	XXX	7,674,275	15.5	10,351,071	22.1	7,674,275	0
5.05 Totals	504,369	137,320	788,941	1,588,223	5,862,570	XXX	8,881,422	17.9	10,553,914	22.6	8,881,422	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	6,710,063	3,988,866	0	0	XXX	10,698,929	21.6	6,394,972	13.7	5,700,342	4,998,587
6.02 Residential Mortgage-Backed Securities	927,871	2,766,409	1,978,999	1,906,098	412,603	XXX	7,991,981	16.1	7,695,122	16.5	109,160	7,882,821
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 ...	2,435,319	13,302,897	1,797,192	494,924	482,637	XXX	18,512,969	37.3	18,500,166	39.6	0	18,512,969
6.05 Totals	3,363,190	22,779,369	7,765,057	2,401,022	895,241	XXX	37,203,879	75.0	32,590,259	69.7	5,809,502	31,394,377
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 2023 OF THE GREAT AMERICAN E & S 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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	0	10,052,745	3,988,866	0	1,170,471	XXX	15,212,082	30.7	XXX	XXX	10,213,495	4,998,587
12.02 Residential Mortgage-Backed Securities	939,570	2,808,534	2,022,500	1,969,580	437,011	XXX	8,177,194	16.5	XXX	XXX	294,373	7,882,821
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 ..	2,927,989	13,398,092	2,542,633	2,019,665	5,298,865	XXX	26,187,244	52.8	XXX	XXX	7,674,275	18,512,969
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	3,867,559	26,259,371	8,553,998	3,989,245	6,906,347	0	49,576,520	100.0	XXX	XXX	18,182,143	31,394,377
12.10 Line 12.09 as a % of Col. 7	7.8	53.0	17.3	8.0	13.9	0.0	100.0	XXX	XXX	XXX	36.7	63.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,000,091	7,608,891	897,661	500,000	0	XXX	XXX	XXX	10,006,643	21.4	5,507,213	4,499,430
13.02 Residential Mortgage-Backed Securities	974,010	4,077,252	1,241,514	1,235,064	370,124	XXX	XXX	XXX	7,897,965	16.9	322,125	7,575,839
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 ..	2,194,939	15,972,997	1,447,816	1,842,748	7,392,736	XXX	XXX	XXX	28,851,236	61.7	10,351,071	18,500,166
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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	4,169,040	27,659,141	3,586,991	3,577,812	7,762,860	0	XXX	XXX	46,755,844	100.0	16,180,409	30,575,435
13.10 Line 13.09 as a % of Col. 9	8.9	59.2	7.7	7.7	16.6	0.0	XXX	XXX	100.0	XXX	34.6	65.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	0	6,553,807	2,489,217	0	1,170,471	XXX	10,213,495	20.6	5,507,213	11.8	10,213,495	XXX
14.02 Residential Mortgage-Backed Securities	32,018	73,527	53,695	110,726	24,408	XXX	294,373	0.6	322,125	0.7	294,373	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 ..	492,670	95,195	745,441	1,524,741	4,816,228	XXX	7,674,275	15.5	10,351,071	22.1	7,674,275	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	0	0.0	0	XXX
14.09 Totals	524,688	6,722,529	3,288,353	1,635,466	6,011,107	0	18,182,143	36.7	16,180,409	34.6	18,182,143	XXX
14.10 Line 14.09 as a % of Col. 7	2.9	37.0	18.1	9.0	33.1	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	1.1	13.6	6.6	3.3	12.1	0.0	36.7	XXX	XXX	XXX	36.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	3,498,938	1,499,649	0	0	XXX	4,998,587	10.1	4,499,430	9.6	XXX	4,998,587
15.02 Residential Mortgage-Backed Securities	907,552	2,735,007	1,968,805	1,858,854	412,603	XXX	7,882,821	15.9	7,575,839	16.2	XXX	7,882,821
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 ..	2,435,319	13,302,897	1,797,192	494,924	482,637	XXX	18,512,969	37.3	18,500,166	39.6	XXX	18,512,969
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	0	0.0	XXX	0
15.09 Totals	3,342,871	19,536,842	5,265,646	2,353,779	895,241	0	31,394,377	63.3	30,575,435	65.4	XXX	31,394,377
15.10 Line 15.09 as a % of Col. 7	10.6	62.2	16.8	7.5	2.9	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	6.7	39.4	10.6	4.7	1.8	0.0	63.3	XXX	XXX	XXX	XXX	63.3

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 2023 OF THE GREAT AMERICAN E & S 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	2,882,389	0	2,882,389	0
2. Cost of cash equivalents acquired	10,359,667	0	10,359,667	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	12,004,738	0	12,004,738	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)	1,237,319	0	1,237,319	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,237,319	0	1,237,319	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 2023 OF THE GREAT AMERICAN E & S 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
912828-27-8	UNITED STATES TREASURY	..SD..			..1.A	191,770	..92.8438	181,045	195,000	192,951	0	637	0	0	1.500	1.852	JJ	1,224	2,901	02/22/2022	01/31/2027
912828-27-8	UNITED STATES TREASURY	..SD..			..1.A	4,917	..92.8438	4,642	5,000	4,947	0	20	0	0	1.500	1.853	JJ	31	99	02/22/2022	01/31/2027
91282C-CJ-8	UNITED STATES TREASURY	..SD..			..1.A	499,219	..92.4844	462,422	500,000	499,606	0	155	0	0	0.875	0.907	JD	2,200	4,834	06/25/2021	06/30/2026
91282C-CP-4	UNITED STATES TREASURY	..SD..			..1.A	991,875	..91.5938	915,938	1,000,000	995,743	0	1,626	0	0	0.625	0.792	JJ	2,615	6,250	08/09/2021	07/31/2026
91282C-DQ-1	UNITED STATES TREASURY	..SD..			..1.A	197,922	..92.3281	184,656	200,000	198,727	0	412	0	0	1.250	1.468	JD	1,257	2,594	01/13/2022	12/31/2026
91282C-GA-3	UNITED STATES TREASURY	..SD..			..1.A	500,529	..99.4844	497,422	500,000	500,369	0	(152)	0	0	4.000	3.960	JD	929	20,000	12/13/2022	12/15/2025
91282C-HM-6	UNITED STATES TREASURY	..SD..			..1.A	710,279	100.9688	716,878	710,000	710,250	0	(31)	0	0	4.500	4.485	JJ	14,760	0	07/26/2023	07/15/2026
91282C-HM-6	UNITED STATES TREASURY	..SD..			..1.A	240,094	100.9688	242,325	240,000	240,090	0	(3)	0	0	4.500	4.484	JJ	4,989	0	07/26/2023	07/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,336,606	XXX	3,205,329	3,350,000	3,342,682	0	2,665	0	0	XXX	XXX	XXX	28,005	36,678	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,336,606	XXX	3,205,329	3,350,000	3,342,682	0	2,665	0	0	XXX	XXX	XXX	28,005	36,678	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
68609T-DW-7	OREGON	...	2		..1.B FE	156,114	..99.6970	144,561	145,000	148,537	0	(2,837)	0	0	4.000	3.118	JD	483	5,800	12/14/2017	12/01/2048
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						156,114	XXX	144,561	145,000	148,537	0	(2,837)	0	0	XXX	XXX	XXX	483	5,800	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						156,114	XXX	144,561	145,000	148,537	0	(2,837)	0	0	XXX	XXX	XXX	483	5,800	XXX	XXX
60535Q-L4-0	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	...			..1.A FE	514,530	104.5280	522,640	500,000	513,948	0	(582)	0	0	6.500	6.289	JD	2,708	10,111	07/07/2023	12/01/2053
91743P-EV-3	UTAH HSG CORP	...			..1.B FE	508,202	108.2000	538,185	497,398	507,985	0	(262)	0	0	6.000	5.846	MON	829	12,444	06/29/2023	07/21/2053
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,022,732	XXX	1,060,825	997,398	1,021,934	0	(844)	0	0	XXX	XXX	XXX	3,537	22,555	XXX	XXX
3140QC-DT-0	FN CA4613 - RMBS	...	4		..1.A	75,125	..90.3471	66,798	73,935	74,687	0	(19)	0	0	3.500	3.370	MON	216	2,588	11/07/2019	11/01/2049
31418D-HY-1	FN MA3846 - RMBS	...	4		..1.A	110,677	..87.1047	96,090	110,315	110,527	0	(9)	0	0	3.000	2.972	MON	276	3,309	10/18/2019	11/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						185,802	XXX	162,888	184,250	185,213	0	(28)	0	0	XXX	XXX	XXX	491	5,897	XXX	XXX
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	...	2		..1.A FE	621,449	..98.8390	568,324	575,000	601,293	0	(12,362)	0	0	3.500	2.497	MM	2,572	20,125	10/09/2019	11/15/2043
20775C-LE-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	...	2		..1.A FE	500,000	..95.2230	476,115	500,000	499,993	0	0	0	0	2.900	2.900	MM	1,853	14,500	08/05/2016	11/15/2029
31350A-BR-8	FEDMFH 15M034 A - CMBS	...			..1.B FE	15,413	100.0470	15,007	15,000	15,000	0	0	0	0	4.150	3.668	MON	28	622	09/11/2015	04/15/2025
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R	...	2		..1.B FE	344,252	100.1130	310,350	310,000	335,445	0	(5,006)	0	0	4.000	3.024	JJ	6,200	12,400	10/04/2019	01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS	...	2		..1.C FE	211,500	..99.0210	198,042	200,000	204,265	0	(1,972)	0	0	3.500	2.444	FA	2,917	7,000	03/11/2020	08/01/2046
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	...	2		..1.A FE	220,033	..90.4880	199,104	220,033	220,033	0	0	0	0	2.875	2.875	MON	527	6,326	04/18/2017	11/01/2038
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	...	2		..1.B FE	210,000	..97.0730	203,853	210,000	209,998	0	0	0	0	3.242	3.242	MS	2,269	7,666	04/07/2017	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	...	2		..1.B FE	333,027	..98.7340	306,075	310,000	323,371	0	(3,536)	0	0	3.500	2.602	MS	3,617	11,223	10/04/2019	03/01/2050
584653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	...	2		..1.C FE	202,002	..99.0070	188,113	190,000	193,398	0	(2,977)	0	0	3.500	2.730	JD	554	6,650	09/23/2016	06/01/2047
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	...	2		..1.A FE	168,515	..92.2380	155,435	168,515	168,515	0	0	0	0	3.000	2.999	MON	421	5,055	03/11/2015	04/01/2045
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	...	2		..1.A FE	126,525	..89.4010	113,115	126,525	126,525	0	0	0	0	2.700	2.700	MON	285	3,416	03/11/2016	04/01/2046
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	...	2		..1.A FE	1,835,724	..86.5410	1,588,654	1,835,724	1,835,724	0	0	0	0	2.050	2.050	MON	3,136	37,632	11/10/2021	12/01/2051
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS	...	2		..1.B FE	70,147	..99.8640	64,912	65,000	65,339	0	(566)	0	0	4.000	3.464	JJ	1,300	2,818	07/31/2015	01/01/2041
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	...	2		..1.A FE	58,303	..89.0080	51,895	58,303	58,303	0	0	0	0	3.050	3.050	MON	148	1,778	06/24/2015	12/01/2034
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	...	2		..1.A FE	251,224	..99.0400	232,744	235,000	244,164	0	(4,731)	0	0	3.750	3.560	MS	2,938	9,144	10/03/2019	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS	...	2		..1.A FE	106,118	..98.5410	98,541	100,000	102,495	0	(1,612)	0	0	3.500	2.758	MS	1,167	3,500	03/16/2016	03/01/2046
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS	...	2		..1.A FE	97,900	..91.5720	90,099	98,392	98,357	0	0	0	0	2.850	2.852	MON	234	2,804	08/29/2014	07/01/2043
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS	...	2		..1.B FE	467,428	100.0530	485,257	485,000	472,621	0	554	0	0	4.950	5.201	FA	9,070	24,008	06/14/2011	08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS	...	2		..1.A FE	63,469	..99.3870	59,632	60,000	60,205	0	(461)	0	0	3.500	3.034	AO	525	2,570	10/15/2015	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R	...	2		..1.B FE	85,000	..93.7550	79,692	85,000	84,998	0	0	0	0	2.850	2.850	JJ	1,211	2,423	08/05/2016	07/01/2032
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	...	2		..1.A FE	187,708	..80.7470	151,568	187,708	187,708	0	0	0	0	2.700	2.699	MON	422	5,068	04/21/2015	03/01/2036
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	...	2		..1.C FE	100,519	..99.6440	94,662	95,000	95,362	0	(508)	0	0	3.500	3.110	JJ	1,663	3,790	08/05/2015	07/01/2036

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	2 .....	.....	.....	1.A FE	87,082	99.5710	79,657	80,000	81,393	0	(1,243)	0	0	4.000	3.096	JJ	1,600	3,309	06/29/2016	07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2 .....	.....	.....	1.B FE	245,000	92.8550	227,495	245,000	245,012	0	(18)	0	0	3.125	3.118	MS	2,552	7,718	10/15/2015	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2 .....	.....	.....	1.B FE	508,693	93.1120	473,654	508,693	508,693	0	0	0	0	3.100	3.115	MON	1,314	15,808	06/08/2017	09/01/2047
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS	4 .....	.....	.....	1.A FE	317,583	95.6840	303,876	317,583	317,440	0	(25)	0	0	3.125	3.109	MON	827	9,924	05/24/2017	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2 .....	.....	.....	1.C FE	80,070	99.6960	74,772	75,000	75,933	0	(2,034)	0	0	4.000	2.905	MS	1,000	3,000	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2 .....	.....	.....	1.C FE	131,806	99.0760	123,845	125,000	126,458	0	(2,057)	0	0	3.500	2.778	MS	1,458	4,375	03/24/2016	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2 .....	.....	.....	1.C FE	122,353	98.7470	113,559	115,000	116,232	0	(1,186)	0	0	3.500	2.836	MS	1,342	4,025	09/21/2016	09/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						7,768,843	XXX	7,128,047	7,596,476	7,674,275	0	(39,462)	0	0	XXX	XXX	XXX	53,148	238,679	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						8,977,376	XXX	8,351,759	8,778,124	8,881,422	0	(40,334)	0	0	XXX	XXX	XXX	57,177	267,131	XXX	XXX
023135-BX-3	AMAZON.COM INC	..SD..	.....	1,2	1.D FE	298,704	92.3239	276,972	300,000	299,380	0	368	0	0	1.000	1.089	MM	408	4,339	05/10/2021	05/12/2026
09261X-AG-7	BLACKSTONE SECURED LENDING FUND .....	.....	.....	1,2	2.C FE	393,360	86.3791	431,896	500,000	412,586	0	14,925	0	0	2.850	7.215	MS	3,602	14,250	09/13/2022	09/30/2028
15089Q-AW-4	CELANESE US HOLDINGS LLC .....	.....	.....	1,2	2.C FE	499,930	104.9662	524,831	500,000	499,877	0	(53)	0	0	6.350	6.356	MM	4,057	7,144	08/10/2023	11/15/2028
24703D-BJ-9	DELL INTERNATIONAL LLC .....	.....	.....	1,2	2.B FE	499,775	102.3573	511,787	500,000	499,818	0	43	0	0	5.250	5.260	FA	10,938	13,635	01/09/2023	02/01/2028
42250P-AE-3	HEALTHPEAK PROPERTIES INC .....	.....	.....	1,2	2.A FE	499,415	101.0746	505,373	500,000	499,437	0	22	0	0	5.250	5.266	JD	1,167	23,917	01/09/2023	12/15/2032
45823T-AL-0	INTACT FINANCIAL CORP .....	.....	.....	1,2	1.G FE	500,000	100.4113	502,057	500,000	500,000	0	0	0	0	5.459	5.459	MS	7,506	27,295	09/15/2022	09/22/2032
46647P-DK-9	JPMORGAN CHASE & CO .....	.....	.....	1,2	1.G FE	500,000	103.4809	517,405	500,000	500,000	0	0	0	0	5.717	5.717	MS	8,496	28,585	09/07/2022	09/14/2033
49338C-AD-5	KEYSPAN GAS EAST CORP .....	.....	.....	1,2	2.A FE	500,000	102.0172	510,086	500,000	500,000	0	0	0	0	5.994	5.994	MS	9,574	14,985	03/01/2023	03/06/2033
539439-AX-7	LLOYDS BANKING GROUP PLC	C .....	.....	2	1.G FE	500,000	103.1353	515,677	500,000	500,000	0	0	0	0	5.871	5.869	MS	9,377	14,678	02/27/2023	03/06/2029
55903V-AZ-6	WARNERMEDIA HOLDINGS INC .....	.....	.....	1	2.C FE	501,555	97.8263	489,132	500,000	500,000	0	(316)	0	0	3.638	3.636	MS	5,356	18,190	03/09/2022	03/15/2025
571676-AT-2	MARS INC	..SD..	.....	1,2	1.E FE	999,290	100.1290	1,001,290	1,000,000	999,393	0	103	0	0	4.550	4.566	AO	8,974	22,750	04/17/2023	04/20/2028
758750-AE-3	REGAL REXNORD CORP .....	.....	.....	1,2	2.C FE	499,575	102.1941	510,971	500,000	499,649	0	74	0	0	6.300	6.314	FA	11,900	17,588	01/09/2023	02/15/2030
771196-BV-3	ROCHE HOLDINGS INC .....	.....	.....	1,2	1.C FE	1,155,000	94.1369	1,087,281	1,155,000	1,155,000	0	0	0	0	2.314	2.314	MS	8,241	32,373	03/03/2022	03/10/2027
771196-BV-3	ROCHE HOLDINGS INC	..SD..	.....	1,2	1.C FE	845,000	94.1369	795,457	845,000	845,000	0	0	0	0	2.314	2.314	MS	6,029	13,907	03/03/2022	03/10/2027
845011-AF-2	SOUTHWEST GAS CORP .....	.....	.....	1,2	2.A FE	499,335	103.1084	515,542	500,000	499,464	0	119	0	0	5.800	5.831	JD	2,417	29,000	11/29/2022	12/01/2027
866677-AJ-6	SUN COMMUNITIES OPERATING LP .....	.....	.....	1,2	2.C FE	498,645	100.9078	504,539	500,000	498,742	0	97	0	0	5.700	5.736	JJ	13,142	14,092	01/09/2023	01/15/2033
92345Y-AH-9	VERISK ANALYTICS INC .....	.....	.....	1,2	2.B FE	990,390	106.7322	1,067,322	1,000,000	991,038	0	648	0	0	5.750	5.877	AO	14,375	32,583	03/02/2023	04/01/2033
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC .....	.....	.....	1	2.C FE	499,040	99.0445	495,223	500,000	499,545	0	314	0	0	5.125	5.195	MM	3,417	25,625	05/10/2022	05/13/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,679,014	XXX	10,762,837	10,800,000	10,698,929	0	16,343	0	0	XXX	XXX	XXX	128,974	354,935	XXX	XXX
03464H-AA-3	ACMT 225 A1 - CMO/RMBS .....	.....	.....	4	1.A FE	838,008	97.4151	837,136	859,349	841,207	0	4,415	0	0	4.500	5.570	MON	3,223	38,671	07/29/2022	05/25/2067
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....	.....	.....	4	1.A	766,081	81.9688	653,155	796,834	765,365	0	291	0	0	2.500	3.056	MON	1,660	19,921	02/10/2022	06/26/2051
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS .....	.....	.....	4	1.E FE	388,331	98.9573	392,161	396,293	390,351	0	2,198	0	0	6.000	7.111	MON	1,981	23,778	09/20/2022	10/25/2057
12662Y-AA-7	COLT 226 A1 - CMO/RMBS .....	.....	.....	4	1.A FE	414,207	98.3005	413,802	420,956	416,281	0	2,162	0	0	4.650	5.538	MON	1,631	19,414	06/30/2022	07/25/2067
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS .....	.....	.....	4	1.A FE	436,064	91.8438	439,388	478,408	456,702	0	13,589	0	0	2.000	5.509	MON	159	8,758	06/21/2022	06/25/2052
32052K-AB-1	PHASI 2006-AR2 2A1 - CMO/RMBS .....	.....	.....	4	1.A FM	163,430	65.7273	139,080	211,602	109,160	0	(3,625)	0	0	5.048	6.420	MON	890	9,601	05/20/2015	07/25/2036
36168M-AA-1	GCAT 2022-NM3 A1 - CMO/RMBS .....	.....	.....	4	1.A FE	423,180	96.5668	433,582	448,997	424,191	0	1,011	0	0	4.349	6.004	MON	1,627	6,507	08/24/2023	04/25/2067
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS .....	.....	.....	4	1.A	847,673	88.4320	796,535	900,732	846,471	0	441	0	0	3.500	4.422	MON	2,627	31,526	04/27/2022	10/25/2052
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS .....	.....	.....	4	1.A	881,104	83.6538	744,522	890,004	879,995	0	(320)	0	0	3.000	3.172	MON	2,225	26,700	02/10/2022	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS .....	.....	.....	4	1.A FE	419,914	100.4134	439,362	437,553	420,319	0	405	0	0	5.000	6.395	MON	1,823	5,450	09/19/2023	07/25/2062
69377E-AA-7	PPPM 221NV1 A1 - RMBS .....	.....	.....	4	1.A FE	439,109	97.6668	440,881	451,414	439,498	0	2,475	0	0	4.400	5.619	MON	1,655	19,862	06/23/2022	04/25/2067
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS .....	.....	.....	4	1.A	1,729,660	81.3141	1,397,939	1,719,184	1,727,329	0	(857)	0	0	2.500	2.449	MON	3,582	42,980	09/29/2021	10/25/2051
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS .....	.....	.....	4	1.A FE	274,511	87.9105	243,207	276,653	275,111	0	121	0	0	2.750	2.939	MON	127	7,608	10/09/2019	10/25/2063

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S INSURANCE COMPANY

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ..\$	32,147,036	1B ..\$	4,590,376	1C ..\$	2,811,649	1D ..\$	299,380	1E ..\$	1,389,744	1F ..\$	0	1G ..\$	1,500,000
1B	2A ..\$	1,498,900	2B ..\$	2,429,035	2C ..\$	2,910,399								
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 2023 OF THE GREAT AMERICAN E & S 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-HM-6	UNITED STATES TREASURY		..07/26/2023 ..	Marketaxess		950,374	950,000	1,394
0109999999.	Subtotal - Bonds - U.S. Governments					950,374	950,000	1,394
60535Q-L4-0	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		..07/07/2023 ..	RAYMOND JAMES & ASSOCIATES INC.		514,530	500,000	0
91743P-EV-3	UTAH HSG CORP		..06/29/2023 ..	Stifel, Nicolaus & Co., Inc.		510,860	500,000	1,583
0909999999.	Subtotal - Bonds - U.S. Special Revenues					1,025,390	1,000,000	1,583
05377R-HC-1	AESOP 235 A - ABS		..05/24/2023 ..	JP Morgan		999,843	1,000,000	0
15089Q-AW-4	CELANESE US HOLDINGS LLC		..08/10/2023 ..	Bank of America Merrill Lynch		499,930	500,000	0
24703D-BJ-9	DELL INTERNATIONAL LLC		..01/09/2023 ..	WELLS FARGO SECURITIES LLC		499,775	500,000	0
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		..09/25/2023 ..	Direct		1,392	1,392	0
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		..08/24/2023 ..	BANCO SANTANDER		430,171	456,415	1,488
42250P-AE-3	HEALTHPEAK PROPERTIES INC		..01/09/2023 ..	WELLS FARGO SECURITIES LLC		499,415	500,000	0
49338C-AD-5	KEYSPAN GAS EAST CORP		..03/01/2023 ..	J P MORGAN SECURITIES		500,000	500,000	0
539439-AX-7	LLOYDS BANKING GROUP PLC	C.....	..02/27/2023 ..	MORGAN STANLEY CO		500,000	500,000	0
571676-AT-2	MARS INC		..04/17/2023 ..	JP Morgan		999,290	1,000,000	0
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		..09/19/2023 ..	MORGAN STANLEY CO		426,363	444,272	1,234
758750-AE-3	REGAL REXNORD CORP		..01/09/2023 ..	JP Morgan		499,575	500,000	0
866677-AJ-6	SUN COMMUNITIES OPERATING LP		..01/09/2023 ..	CITIGROUP		498,645	500,000	0
92258W-AA-3	VCC 233 A - RMBS		..08/04/2023 ..	BARCLAYS CAPITAL INC FIXED INC		499,918	500,000	3,944
92259H-AA-5	VCC 234 A - CMBS		..10/31/2023 ..	CITIGROUP		999,911	1,000,000	7,457
92345Y-AH-9	VERISK ANALYTICS INC		..03/02/2023 ..	Bank of America Merrill Lynch		990,390	1,000,000	0
1109999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					8,844,618	8,902,080	14,124
2509999997.	Total - Bonds - Part 3					10,820,382	10,852,080	17,101
2509999998.	Total - Bonds - Part 5					0	0	0
2509999999.	Total - Bonds					10,820,382	10,852,080	17,101
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					10,820,382	XXX	17,101

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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
912828-4X-5	UNITED STATES TREASURY		.08/31/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,625	1,000,065	0	(91)	0	(91)	0	1,000,000	0	0	0	27,500	.08/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						1,000,000	1,000,000	1,000,625	1,000,065	0	(91)	0	(91)	0	1,000,000	0	0	0	27,500	XXX
68609T-DM-7	OREGON		.12/01/2023	Direct		70,000	70,000	75,366	70,562	0	(562)	0	(562)	0	70,000	0	0	0	2,100	.12/01/2048
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						70,000	70,000	75,366	70,562	0	(562)	0	(562)	0	70,000	0	0	0	2,100	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		.02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		594,413	585,000	618,164	604,410	0	(1,029)	0	(1,029)	0	603,381	0	(8,968)	(8,968)	6,545	.05/01/2049
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		.11/15/2023	Direct		160,000	160,000	172,925	161,363	0	(1,363)	0	(1,363)	0	160,000	0	0	0	4,200	.11/15/2043
31400C-DT-0	FN CA4613 - RMBS		.12/01/2023	Paydown		8,287	8,287	8,420	8,374	0	(86)	0	(86)	0	8,287	0	0	0	160	.11/01/2049
31418D-HY-1	FN MA3846 - RMBS		.12/01/2023	Paydown		9,209	9,209	9,240	9,228	0	(18)	0	(18)	0	9,209	0	0	0	153	.11/01/2049
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		.07/03/2023	Call @ 100.00		70,000	70,000	77,734	73,439	0	(443)	0	(443)	0	72,997	0	(2,997)	(2,997)	2,100	.01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS		.08/01/2023	Call @ 100.00		75,000	75,000	79,313	77,339	0	(429)	0	(429)	0	76,909	0	(1,909)	(1,909)	2,625	.08/01/2046
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV - RMBS		.02/01/2023	HILLTOP SECURITIES INC		232,161	230,000	246,776	237,195	0	(603)	0	(603)	0	236,592	0	(4,431)	(4,431)	3,064	.10/01/2048
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV ...		.12/01/2023	Paydown		51,546	51,546	51,546	51,546	0	0	0	0	0	51,546	0	0	0	780	.11/01/2038
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		.08/28/2023	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	783	.09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C ...		.08/17/2023	Direct		25,000	25,000	26,857	25,119	0	(119)	0	(119)	0	25,000	0	0	0	468	.03/01/2050
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		.12/01/2023	Direct		90,000	90,000	95,685	90,611	0	(611)	0	(611)	0	90,000	0	0	0	2,363	.06/01/2047
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.12/01/2023	Paydown		23,734	23,734	23,734	23,734	0	0	0	0	0	23,734	0	0	0	363	.04/01/2045
60416Q-GH-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.12/01/2023	Paydown		15,700	15,700	15,700	15,700	0	0	0	0	0	15,700	0	0	0	283	.04/01/2046
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.12/01/2023	Paydown		92,206	92,206	92,206	92,206	0	0	0	0	0	92,206	0	0	0	1,123	.12/01/2051
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS		.08/01/2023	Call @ 100.00		45,000	45,000	48,564	45,224	0	(148)	0	(148)	0	45,075	0	(75)	(75)	1,182	.01/01/2041
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		.12/01/2023	Paydown		26,750	26,755	26,755	26,755	0	(5)	0	(5)	0	26,750	0	0	0	459	.12/01/2034
61212R-AG-8	MONTANA ST BRD HSG - RMBS		.12/01/2023	Call @ 100.00		20,000	20,000	20,566	20,028	0	(28)	0	(28)	0	20,000	0	0	0	438	.12/01/2044
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG ...		.09/01/2023	Various		65,000	65,000	69,488	65,400	0	(400)	0	(400)	0	65,000	0	0	0	1,575	.09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		.09/01/2023	Direct		35,000	35,000	37,141	35,185	0	(185)	0	(185)	0	35,000	0	0	0	1,050	.03/01/2046
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2023	Paydown		4,925	4,925	4,901	4,998	0	(72)	0	(72)	0	4,925	0	0	0	82	.07/01/2043
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS		.01/30/2023	JP Morgan		364,986	365,000	393,142	385,182	0	(1,320)	0	(1,320)	0	383,862	0	(18,876)	(18,876)	7,394	.07/01/2050
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS ...		.08/15/2023	Call @ 100.00		25,000	25,000	24,094	24,333	0	9	0	9	0	24,342	0	658	658	866	.08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		.09/29/2023	Direct		40,000	40,000	42,312	40,121	0	(121)	0	(121)	0	40,000	0	0	0	577	.10/01/2030
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.12/01/2023	Paydown		24,640	24,640	24,640	24,640	0	0	0	0	0	24,640	0	0	0	332	.03/01/2036
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.12/21/2023	Call @ 100.00		90,000	90,000	95,228	90,518	0	(236)	0	(236)	0	90,282	0	(282)	(282)	3,346	.07/01/2036
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG ...		.07/03/2023	Call @ 100.00		45,000	45,000	48,984	45,579	0	(256)	0	(256)	0	45,323	0	(323)	(323)	1,241	.07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE ...		.09/01/2023	Call @ 100.00		20,000	20,000	20,000	20,002	0	(1)	0	(1)	0	20,001	0	(1)	(1)	394	.03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE ...		.12/01/2023	Paydown		30,054	30,054	30,054	30,054	0	0	0	0	0	30,054	0	0	0	455	.09/01/2047
91743P-EV-3	UTAH HSG CORP		.11/21/2023	Call @ 100.00		2,140	2,140	2,186	0	0	2,150	0	2,150	0	2,150	0	(10)	(10)	25	.07/21/2053
91743P-EV-3	UTAH HSG CORP		.12/21/2023	Direct		462	462	472	0	0	0	0	0	0	462	0	0	0	2	.07/21/2053
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		.12/01/2023	Paydown		40,429	40,429	40,429	40,414	0	15	0	15	0	40,429	0	0	0	672	.11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O ...		.09/01/2023	Call @ 100.00		85,000	85,000	90,746	85,679	0	(679)	0	(679)	0	85,000	0	0	0	2,500	.09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O ...		.09/01/2023	Call @ 100.00		90,000	90,000	94,901	90,442	0	(442)	0	(442)	0	90,000	0	0	0	2,275	.03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O ...		.09/01/2023	Direct		35,000	35,000	37,238	35,118	0	(118)	0	(118)	0	35,000	0	0	0	875	.09/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,611,642	2,600,088	2,745,139	2,654,936	0	(8,690)	0	(8,690)	0	2,648,858	0	(37,215)	(37,215)	50,747	XXX
023135-BX-3	AMAZON.COM INC		.07/11/2023	US BANCORP		179,642	200,000	199,136	199,424	0	(19)	0	(19)	0	199,505	0	(19,863)	(19,863)	0	.05/12/2026
03464H-AA-3	ADMT 225 A1 - CMO/RMBS		.12/01/2023	Paydown		101,634	101,634	99,110	98,967	0	2,668	0	2,668	0	101,634	0	0	0	2,406	.05/25/2067
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS		.08/15/2023	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,388	.09/15/2034
07336C-AA-1	BDS 22FL12 A - CMBS		.12/19/2023	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	1	.08/15/2038
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.12/01/2023	Paydown		46,709	46,709	44,906	44,847	0	1,862	0	1,862	0	46,709	0	0	0	642	.06/26/2051
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.12/15/2023	Paydown		2,373	2,373	2,237	111	0	0	0	111	0	2,373	0	0	0	33	.02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		.12/15/2023	Paydown		40,000	40,000	39,997	39,997	0	3	0	3	0	40,000	0	0	0	699	.03/15/2052
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		.12/01/2023	Paydown		92,511	92,511	90,652	90,611	0	1,900	0	1,900	0	92,511	0	0	0	2,847	.10/25/2057
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.12/25/2023	Paydown		59,310	59,310	58,359	58,346	0	963	0	963	0	59,310	0	0	0	1,534	.07/25/2067

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN E & S 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
23342K-AC-8	DRB 2017-A A2B - ABS		.04/25/2023	Paydown		14,543	14,543	14,537	14,542	0	1	0	1	0	14,543	0	0	0	75	.05/27/2042
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		.12/25/2023	Paydown		20,990	20,162	18,376	18,673	0	2,317	0	2,317	0	20,990	0	0	0	235	.06/25/2052
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		.12/01/2023	Paydown		6,442	8,702	6,721	6,497	0	(55)	0	(55)	0	6,442	0	0	0	183	.07/25/2036
36168M-AA-1	GCAT 2022-NGM3 A1 - CMO/RMBS		.12/01/2023	Paydown		7,418	7,418	6,991	0	0	427	0	427	0	7,418	0	0	0	68	.04/25/2067
466365-AD-5	JACK 221 A21 - RMBS		.11/25/2023	Paydown		10,000	10,000	9,039	9,130	0	870	0	870	0	10,000	0	0	0	215	.02/26/2052
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		.12/01/2023	Paydown		55,543	55,543	52,271	52,170	0	3,373	0	3,373	0	55,543	0	0	0	976	.10/25/2052
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		.07/11/2023	FIXED INC		984,320	1,000,000	999,250	999,875	0	84	0	84	0	999,966	0	(15,646)	(15,646)	30,965	.01/30/2024
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		.12/22/2023	Paydown		471,155	471,155	471,155	471,155	0	0	0	0	0	471,155	0	0	0	19,849	.12/24/2035
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		.12/25/2023	Paydown		46,973	46,973	46,503	46,461	0	511	0	511	0	46,973	0	0	0	783	.03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		.12/01/2023	Paydown		6,719	6,719	6,448	0	0	271	0	271	0	6,719	0	0	0	45	.07/25/2062
69377E-AA-7	PRPM 221NV1 A1 - RMBS		.12/25/2023	Paydown		34,192	34,192	33,260	33,102	0	1,090	0	1,090	0	34,192	0	0	0	829	.04/25/2067
74331C-AA-6	PROG 2020-SFR1 A - RMBS		.04/01/2023	Paydown		2,662	2,662	2,662	2,661	0	1	0	1	0	2,662	0	0	0	11	.04/17/2037
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		.12/01/2023	Paydown		89,214	89,214	89,758	89,681	0	(467)	0	(467)	0	89,214	0	0	0	1,179	.10/25/2051
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		.12/25/2023	Paydown		30,767	30,767	30,529	30,582	0	185	0	185	0	30,767	0	0	0	592	.10/25/2063
78449P-AB-5	SMB 2018-A A2A - ABS		.12/15/2023	Paydown		85,482	85,482	85,466	85,477	0	5	0	5	0	85,482	0	0	0	1,619	.02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO	C	.12/22/2023	Paydown		368,318	368,318	368,318	368,341	0	(22)	0	(22)	0	368,318	0	0	0	9,025	.06/24/2030
83404R-AB-4	SOFI 2018-B A2F - ABS		.12/25/2023	Paydown		47,629	47,629	47,579	47,610	0	19	0	19	0	47,629	0	0	0	828	.08/25/2047
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	.10/02/2023	Paydown		73,126	73,126	73,126	73,105	0	21	0	21	0	73,126	0	0	0	2,868	.09/30/2039
87974K-AS-3	TELOS 145R A2R - CDO		.07/17/2023	Paydown		748,557	748,557	734,990	747,065	0	1,492	0	1,492	0	748,557	0	0	0	15,048	.04/17/2028
89613T-AA-6	TAH 2018-SFR1 A - CMBS		.11/01/2023	Paydown		16,380	16,380	16,286	16,380	0	0	0	0	0	16,380	0	0	0	589	.05/19/2037
89613T-AA-6	TAH 2018-SFR1 A - CMBS		.12/01/2023	Paydown		91,315	91,315	90,789	91,315	0	0	0	0	0	91,315	0	0	0	2,147	.05/19/2037
92258W-AA-3	VCC 233 A - RMBS		.08/25/2023	Paydown		1,537	1,537	1,536	0	0	0	0	0	0	1,537	0	0	0	0	.08/25/2053
92258W-AA-3	VCC 233 A - CMBS		.12/01/2023	Paydown		20,569	20,569	20,566	0	0	3	0	3	0	20,569	0	0	0	461	.08/25/2053
92258H-AA-5	VCC 234 A - CMBS		.12/01/2023	Paydown		5,310	5,310	5,309	0	0	0	0	0	0	5,310	0	0	0	55	.11/25/2053
98920M-AA-0	ZAXBY 211 A2 - ABS		.10/30/2023	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)						4,266,347	4,303,816	4,270,871	4,243,284	0	17,614	0	17,614	0	4,301,856	0	(35,509)	(35,509)	111,297	XXX
2509999997. Total - Bonds - Part 4						7,947,990	7,973,904	8,092,001	7,968,846	0	8,271	0	8,271	0	8,020,714	0	(72,724)	(72,724)	191,644	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						7,947,990	7,973,904	8,092,001	7,968,846	0	8,271	0	8,271	0	8,020,714	0	(72,724)	(72,724)	191,644	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						7,947,990	XXX	8,092,001	7,968,846	0	8,271	0	8,271	0	8,020,714	0	(72,724)	(72,724)	191,644	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		2.250	605	0	5,039	..XXX.
Cash Held With Securities On Deposit	SD.....	0.000	0	0	805,989	..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	605	0	810,989	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	605	0	810,989	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
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.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	605	0	810,989	XXX

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

1. January.....	568,208	4. April.....	33,179	7. July.....	48,252	10. October.....	801,110
2. February....	582,349	5. May.....	32,785	8. August.....	767,814	11. November...	801,540
3. March.....	31,042	6. June.....	45,289	9. September...	778,066	12. December...	810,989

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ..\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0
1B	2A ..\$	0	2B ..\$	0	2C ..\$	0	1E ..\$	0
1C	3A ..\$	0	3B ..\$	0	3C ..\$	0	1F ..\$	0
1D	4A ..\$	0	4B ..\$	0	4C ..\$	0	1G ..\$	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	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR		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	144,700	133,870
23. Michigan	MI	B PROPERTY AND CASUALTY	0	0	119,822	110,958
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 PROPERTY AND CASUALTY	0	0	124,635	117,003
32. New Mexico	NM		0	0	0	0
33. New York	NY	0 PROPERTY AND CASUALTY	0	0	2,815,311	2,690,673
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	0 PROPERTY AND CASUALTY	2,059,176	1,999,952	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	0 PROPERTY AND CASUALTY	0	0	314,513	311,970
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	2,059,176	1,999,952	3,518,981	3,364,474
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