



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
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)		
	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)		
	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	Judith Elaine Gill #
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	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	 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	3,765,389	7.287	3,765,389	0	3,765,389	7.287
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	9,002,829	17.423	9,002,829	0	9,002,829	17.423
1.06 Industrial and miscellaneous	36,349,275	70.347	36,349,275	0	36,349,275	70.347
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	49,117,494	95.057	49,117,494	0	49,117,494	95.057
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)	1,260,535	2.440	1,260,535	0	1,260,535	2.440
6.02 Cash equivalents (Schedule E, Part 2)	1,293,686	2.504	1,293,686	0	1,293,686	2.504
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	2,554,220	4.943	2,554,220	0	2,554,220	4.943
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	51,671,714	100.000	51,671,714	0	51,671,714	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE GREAT AMERICAN FIDELITY 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 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	48,145,966
2.	Cost of bonds and stocks acquired, Part 3, Column 7	6,964,975
3.	Accrual of discount	98,530
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	(26,978)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	6,018,008
7.	Deduct amortization of premium	46,991
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)	49,117,494
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	49,117,494

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	3,765,389 0 0	3,574,095 0 0	3,758,747 0 0	3,775,000 0 0
	4. Totals	3,765,389	3,574,095	3,758,747	3,775,000
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	9,002,829	8,516,459	9,136,874	8,910,354
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	29,911,624 500,000 5,937,651	28,752,653 502,057 5,747,771	29,816,701 500,000 5,937,830	30,350,247 500,000 5,937,830
	11. Totals	36,349,275	35,002,480	36,254,531	36,788,077
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	49,117,494	47,093,034	49,150,151	49,473,431
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	49,117,494	47,093,034	49,150,151	

ANNUAL STATEMENT FOR THE YEAR 2023 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	0	3,765,389	0	0	0	XXX	3,765,389	7.7	4,186,104	8.7	3,765,389	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	3,765,389	0	0	0	XXX	3,765,389	7.7	4,186,104	8.7	3,765,389	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	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	572,646	643,475	788,924	1,682,972	5,314,812	XXX	9,002,829	18.3	11,002,627	22.9	9,002,829	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	572,646	643,475	788,924	1,682,972	5,314,812	XXX	9,002,829	18.3	11,002,627	22.9	9,002,829	0

ANNUAL STATEMENT FOR THE YEAR 2023 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	4,623,667	15,773,455	6,315,495	2,566,930	810,157	XXX	30,089,705	61.3	28,702,395	59.6	1,650,721	28,438,984
6.2 NAIC 2	152,351	3,870,364	2,236,855	0	0	XXX	6,259,570	12.7	4,254,840	8.8	3,410,047	2,849,523
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	4,776,018	19,643,820	8,552,350	2,566,930	810,157	XXX	36,349,275	74.0	32,957,235	68.5	5,060,768	31,288,507
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 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) 5,196,314	 20,182,319	 7,104,419	 4,249,902	 6,124,969	 0	 42,857,923	 87.3	 XXX.	 XXX.	 14,418,939	 28,438,984
12.2 NAIC 2	(d) 152,351	 3,870,364	 2,236,855	 0	 0	 0	 6,259,570	 12.7	 XXX.	 XXX.	 3,410,047	 2,849,523
12.3 NAIC 3	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX.	 XXX.	 0	 0
12.4 NAIC 4	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX.	 XXX.	 0	 0
12.5 NAIC 5	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX.	 XXX.	 0	 0
12.6 NAIC 6	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX.	 XXX.	 0	 0
12.7 Totals	 5,348,665	 24,052,684	 9,341,274	 4,249,902	 6,124,969	 0	(b) 49,117,494	 100.0	 XXX.	 XXX.	 17,828,986	 31,288,507
12.8 Line 12.7 as a % of Col. 7	 10.9	 49.0	 19.0	 8.7	 12.5	 0.0	 100.0	 XXX	 XXX	 XXX	 36.3	 63.7
13. Total Bonds Prior Year												
13.1 NAIC 1	 3,863,463	 23,393,881	 4,182,118	 4,352,482	 8,099,182	 0	 XXX.	 XXX.	 43,891,126	 91.2	 16,389,239	 27,501,887
13.2 NAIC 2	 261,368	 2,949,458	 1,044,014	 0	 0	 0	 XXX.	 XXX.	 4,254,840	 8.8	 897,006	 3,357,834
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	 4,124,831	 26,343,339	 5,226,132	 4,352,482	 8,099,182	 0	 XXX.	 XXX.	(b) 48,145,966	 100.0	 17,286,245	 30,859,721
13.8 Line 13.7 as a % of Col. 9	 8.6	 54.7	 10.9	 9.0	 16.8	 0.0	 XXX	 XXX	 100.0	 XXX	 35.9	 64.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 572,710	 5,408,177	 1,438,722	 1,684,518	 5,314,812	 0	 14,418,939	 29.4	 16,389,239	 34.0	 14,418,939	 XXX.
14.2 NAIC 2	 0	 2,411,868	 998,179	 0	 0	 0	 3,410,047	 6.9	 897,006	 1.9	 3,410,047	 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	 572,710	 7,820,045	 2,436,901	 1,684,518	 5,314,812	 0	 17,828,986	 36.3	 17,286,245	 35.9	 17,828,986	 XXX.
14.8 Line 14.7 as a % of Col. 7	 3.2	 43.9	 13.7	 9.4	 29.8	 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	 1.2	 15.9	 5.0	 3.4	 10.8	 0.0	 36.3	 XXX	 XXX	 XXX	 36.3	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 4,623,604	 14,774,142	 5,665,697	 2,565,384	 810,157	 0	 28,438,984	 57.9	 27,501,887	 57.1	 XXX.	 28,438,984
15.2 NAIC 2	 152,351	 1,458,497	 1,238,676	 0	 0	 0	 2,849,523	 5.8	 3,357,834	 7.0	 XXX.	 2,849,523
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	 4,775,955	 16,232,639	 6,904,373	 2,565,384	 810,157	 0	 31,288,507	 63.7	 30,859,721	 64.1	 XXX.	 31,288,507
15.8 Line 15.7 as a % of Col. 7	 15.3	 51.9	 22.1	 8.2	 2.6	 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	 9.7	 33.0	 14.1	 5.2	 1.6	 0.0	 63.7	 XXX	 XXX	 XXX	 XXX	 63.7

(a) Includes \$ 31,288,507 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 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	0	3,765,389	0	0	0	XXX	3,765,389	7.7	4,186,104	8.7	3,765,389	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	3,765,389	0	0	0	XXX	3,765,389	7.7	4,186,104	8.7	3,765,389	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	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	501,156	0	0	513,948	XXX	1,015,104	2.1	501,540	1.0	1,015,104	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 ...	560,947	100,195	745,424	1,619,490	4,776,456	XXX	7,802,512	15.9	10,298,245	21.4	7,802,512	0
5.05 Totals	572,646	643,475	788,924	1,682,972	5,314,812	XXX	9,002,829	18.3	11,002,627	22.9	9,002,829	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	999,993	3,660,834	2,647,959	0	0	XXX	7,308,786	14.9	4,845,993	10.1	5,058,794	2,249,993
6.02 Residential Mortgage-Backed Securities	1,341,115	3,792,954	2,553,188	2,233,526	482,310	XXX	10,403,094	21.2	10,396,847	21.6	1,974	10,401,120
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 ...	2,434,911	12,190,031	3,351,202	333,404	327,847	XXX	18,637,395	37.9	17,714,395	36.8	0	18,637,395
6.05 Totals	4,776,018	19,643,820	8,552,350	2,566,930	810,157	XXX	36,349,275	74.0	32,957,235	68.5	5,060,768	31,288,507
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 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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	999,993	7,927,379	2,647,959	0	513,948	XXX	12,089,279	24.6	XXX	XXX	9,839,287	2,249,993
12.02 Residential Mortgage-Backed Securities	1,352,814	3,835,078	2,596,689	2,297,008	506,718	XXX	10,588,308	21.6	XXX	XXX	187,187	10,401,120
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	2,995,858	12,290,226	4,096,626	1,952,894	5,104,303	XXX	26,439,907	53.8	XXX	XXX	7,802,512	18,637,395
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	5,348,665	24,052,684	9,341,274	4,249,902	6,124,969	0	49,117,494	100.0	XXX	XXX	17,828,986	31,288,507
12.10 Line 12.09 as a % of Col. 7	10.9	49.0	19.0	8.7	12.5	0.0	100.0	XXX	XXX	XXX	36.3	63.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,299,287	6,836,689	897,661	500,000	0	XXX	XXX	XXX	9,533,636	19.8	6,783,122	2,750,514
13.02 Residential Mortgage-Backed Securities	1,284,248	5,006,550	2,093,890	1,775,507	439,495	XXX	XXX	XXX	10,599,690	22.0	204,878	10,394,812
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	1,541,296	14,500,100	2,234,581	2,076,975	7,659,687	XXX	XXX	XXX	28,012,640	58.2	10,298,245	17,714,395
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	4,124,831	26,343,339	5,226,132	4,352,482	8,099,182	0	XXX	XXX	48,145,966	100.0	17,286,245	30,859,721
13.10 Line 13.09 as a % of Col. 9	8.6	54.7	10.9	9.0	16.8	0.0	XXX	XXX	100.0	XXX	35.9	64.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	0	7,677,379	1,647,959	0	513,948	XXX	9,839,287	20.0	6,783,122	14.1	9,839,287	XXX
14.02 Residential Mortgage-Backed Securities	11,763	42,470	43,518	65,028	24,408	XXX	187,187	0.4	204,878	0.4	187,187	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	560,947	100,195	745,424	1,619,490	4,776,456	XXX	7,802,512	15.9	10,298,245	21.4	7,802,512	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	572,710	7,820,045	2,436,901	1,684,518	5,314,812	0	17,828,986	36.3	17,286,245	35.9	17,828,986	XXX
14.10 Line 14.09 as a % of Col. 7	3.2	43.9	13.7	9.4	29.8	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	1.2	15.9	5.0	3.4	10.8	0.0	36.3	XXX	XXX	XXX	36.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	999,993	250,000	1,000,000	0	0	XXX	2,249,993	4.6	2,750,514	5.7	XXX	2,249,993
15.02 Residential Mortgage-Backed Securities	1,341,051	3,792,608	2,553,170	2,231,980	482,310	XXX	10,401,120	21.2	10,394,812	21.6	XXX	10,401,120
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	2,434,911	12,190,031	3,351,202	333,404	327,847	XXX	18,637,395	37.9	17,714,395	36.8	XXX	18,637,395
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	0	0.0	XXX	0
15.09 Totals	4,775,955	16,232,639	6,904,373	2,565,384	810,157	0	31,288,507	63.7	30,859,721	64.1	XXX	31,288,507
15.10 Line 15.09 as a % of Col. 7	15.3	51.9	22.1	8.2	2.6	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	9.7	33.0	14.1	5.2	1.6	0.0	63.7	XXX	XXX	XXX	XXX	63.7

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	1,969,263	0	1,969,263	0
2. Cost of cash equivalents acquired	6,286,843	0	6,286,843	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	6,962,420	0	6,962,420	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)	1,293,686	0	1,293,686	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,293,686	0	1,293,686	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 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
91282C-AZ-4	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	1,250,273	..92.8594	1,160,743	1,250,000	1,250,107	0	(56)	0	0	..0.375	0.371	MN	410	4,688	12/23/2020	11/30/2025
91282C-BH-3	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	238,744	..92.3750	221,700	240,000	239,469	0	253	0	0	..0.375	0.482	JJ	377	900	02/12/2021	01/31/2026
91282C-BH-3	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	9,948	..92.3750	9,238	10,000	9,978	0	11	0	0	..0.375	0.482	JJ	16	38	02/12/2021	01/31/2026
91282C-CP-4	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	724,069	..91.5938	668,635	730,000	726,893	0	1,155	0	0	..0.625	0.792	JJ	1,909	4,415	08/09/2021	07/31/2026
91282C-CP-4	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	267,806	..91.5938	247,303	270,000	268,851	0	471	0	0	..0.625	0.792	JJ	706	1,835	08/09/2021	07/31/2026
91282C-ET-4	UNITED STATES TREASURY	..SD..	.....	.....	.. 1.A	392,563	..95.7500	383,000	400,000	394,784	0	1,429	0	0	..2.625	3.030	MN	918	10,500	06/08/2022	05/31/2027
91282C-HM-6	UNITED STATES TREASURY .....	.....	.....	.....	.. 1.A	875,344	..100.9688	883,477	875,000	875,308	0	(37)	0	0	..4.500	4.485	JJ	18,190	0	07/26/2023	07/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,758,747	XXX	3,574,095	3,775,000	3,765,389	0	3,227	0	0	XXX	XXX	XXX	22,525	22,375	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,758,747	XXX	3,574,095	3,775,000	3,765,389	0	3,227	0	0	XXX	XXX	XXX	22,525	22,375	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
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
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	..SD..	.....	.....	.. 1.A FE	504,545	104.0030	520,015	500,000	501,156	0	(384)	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						1,019,075	XXX	1,042,655	1,000,000	1,015,104	0	(966)	0	0	XXX	XXX	XXX	9,375	30,111	XXX	XXX
31400C-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	(8,837)	0	0	..3.500	2.497	MN	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	MN	1,853	14,500	08/05/2016	11/15/2029
31350A-BR-8	FEDMFIH 15M034 A - CMBS .....	.....	.....	.....	.. 1.B FE	20,550	.....	20,009	20,000	20,000	0	0	0	0	..4.150	3.668	MON	37	830	09/11/2015	04/15/2025
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS .....	.....	.....	.....	.. 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
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS .....	.....	.....	2	.. 1.B FE	41,975	..99.3680	39,747	40,000	40,212	0	(687)	0	0	..3.500	2.880	MN	179	1,467	08/07/2015	11/15/2035
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C .....	.....	.....	2	.. 1.B FE	215,000	..97.0730	208,707	215,000	214,998	0	0	0	0	..3.242	3.242	MS	2,323	7,832	04/07/2017	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C .....	.....	.....	.....	.. 1.B FE	649,939	..98.7340	597,341	605,000	631,095	0	(6,957)	0	0	..3.500	2.602	MS	7,058	21,920	10/04/2019	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M .....	.....	.....	2	.. 1.C FE	70,131	..99.9090	64,941	65,000	65,455	0	(1,217)	0	0	..4.000	3.218	JD	217	2,599	08/06/2015	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M .....	.....	.....	2	.. 1.C FE	217,950	..99.0070	202,964	205,000	208,304	0	(2,868)	0	0	..3.500	2.805	JD	598	7,175	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	.....	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
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
61212U-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R .....	.....	.....	2	.. 1.B FE	94,441	..99.2680	89,341	90,000	91,021	0	(1,536)	0	0	..3.500	2.678	JD	263	3,149	09/10/2015	12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG .....	.....	.....	.....	.. 1.A FE	518,484	.....	480,344	485,000	503,912	0	(9,423)	0	0	..3.750	3.506	MS	6,063	24,498	10/03/2019	09/01/2049
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	.....	2	.. 1.A FE	116,730	..98.5410	108,395	110,000	112,745	0	(1,558)	0	0	..3.500	2.758	MS	1,283	3,850	03/16/2016	03/01/2046
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS .....	.....	.....	2	.. 1.A FE	334,616	.....	321,852	321,746	321,746	0	(1,682)	0	0	..4.500	4.500	MON	1,207	14,479	08/08/2013	10/01/2043
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS .....	.....	.....	2	.. 1.B FE	534,892	.....	555,294	550,000	540,899	0	631	0	0	..4.950	5.200	FA	10,379	27,473	06/14/2011	08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS .....	.....	.....	2	.. 1.A FE	58,180	..99.3870	54,663	55,000	55,188	0	(461)	0	0	..3.500	3.034	AO	481	2,419	10/15/2015	10/01/2030
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R .....	.....	.....	2	.. 1.B FE	90,000	..93.7550	84,380	90,000	89,998	0	0	0	0	..2.850	2.850	JJ	1,283	2,565	08/05/2016	07/01/2032
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV .....	.....	.....	2	.. 1.A FE	187,708	..80.7478	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	95,228	..99.6440	89,680	90,000	90,341	0	(486)	0	0	..3.500	3.112	JJ	1,575	3,608	08/05/2015	07/01/2036
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG .....	.....	.....	2	.. 1.A FE	119,738	..99.5710	109,528	110,000	111,915	0	(1,457)	0	0	..4.000	3.096	JJ	2,200	4,485	06/29/2016	07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE .....	.....	.....	2	.. 1.B FE	265,000	.....	246,066	265,000	265,013	0	(21)	0	0	..3.125	3.118	MS	2,760	8,496	10/15/2015	03/01/2046
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

ANNUAL STATEMENT FOR THE YEAR 2023 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
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	...	2	...	.. 1.C FE	74,732	..99.6960	69,787	70,000	70,871	0	(1,916)	0	0	4.000	2.905	MS	933	2,800	09/04/2015	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	...	2	...	.. 1.C FE	137,079	..99.0760	128,799	130,000	131,516	0	(2,031)	0	0	3.500	2.778	MS	1,517	4,550	03/24/2016	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	...	2	...	.. 1.C FE	250,026	..98.7470	232,055	235,000	237,518	0	(2,494)	0	0	3.500	2.836	MS	2,742	8,225	09/21/2016	09/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						7,931,997	XXX	7,310,917	7,726,104	7,802,512	0	(44,998)	0	0	XXX	XXX	XXX	55,677	256,921	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						9,136,874	XXX	8,516,459	8,910,354	9,002,829	0	(45,991)	0	0	XXX	XXX	XXX	65,543	292,929	XXX	XXX
023135-BX-3	AMAZON.COM INC	..SD..	1,2	...	.. 1.D FE	497,840	..92.3239	461,620	500,000	498,967	0	430	0	0	1.000	1.089	MM	681	5,000	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	7.275	MS	3,602	14,250	09/13/2022	09/30/2028
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
341081-GL-5	FLORIDA POWER & LIGHT CO	...	1,2	...	.. 1.D FE	149,757	..103.5936	155,390	150,000	149,781	0	24	0	0	5.100	5.120	AO	1,913	4,420	02/28/2023	04/01/2033
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	502.0	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
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	..SD..	1	...	.. 1.F FE	999,250	..99.7445	997,445	1,000,000	999,993	0	111	0	0	3.250	3.260	JJ	13,632	32,500	01/24/2017	01/30/2024
49338C-AD-5	KEYSPAN GAS EAST CORP	...	1,2	...	.. 2.A FE	500,000	..102.0172	501,086	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	1,003,110	..97.8263	978,263	1,000,000	1,000,000	0	(632)	0	0	3.638	3.636	MS	10,712	36,380	03/09/2022	03/15/2025
771196-BV-3	ROCHE HOLDINGS INC	...	1,2	...	.. 1.C FE	250,000	..94.1369	235,342	250,000	250,000	0	0	0	0	2.314	2.314	MS	1,784	5,785	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
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,290,487	XXX	7,342,420	7,400,000	7,308,786	0	15,138	0	0	XXX	XXX	XXX	94,938	264,521	XXX	XXX
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
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS	...	4	...	.. 1.A FE	721,229	..93.6849	676,201	721,782	725,488	0	11,426	0	0	3.626	4.197	MON	2,181	26,172	03/15/2022	09/26/2061
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
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS	...	4	...	.. 1.A FE	845,694	..94.1175	795,954	845,702	851,120	0	5,025	0	0	3.901	4.450	MON	2,749	32,991	03/17/2022	02/25/2067
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
126694-HN-1	CIVIL 2005-25 A9 - CMO/RMBS	...	4	...	.. 1.A FM	2,701	..49.7827	2,025	4,069	1,974	0	(62)	0	0	5.500	7.532	MON	19	208	11/10/2005	11/25/2035
17030E-AA-5	CHNGE 2022-3 A1 - RMBS	...	4	...	.. 1.F FE	410,746	..98.0017	411,395	419,783	413,178	0	2,652	0	0	5.000	6.142	MON	1,749	20,989	06/24/2022	05/25/2067
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
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS	...	4	...	.. 1.A FE	439,812	..100.6429	442,641	439,813	442,174	0	2,149	0	0	5.269	5.797	MON	1,931	23,174	08/12/2022	08/25/2067
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS	...	4	...	.. 1.A	815,762	..81.8603	696,062	850,305	815,247	0	325	0	0	2.500	3.103	MON	1,771	21,258	02/10/2022	02/26/2052
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS	...	4	...	.. 1.A	1,695,346	..88.4320	1,593,070	1,801,464	1,692,942	0	881	0	0	3.500	4.422	MON	5,254	63,051	04/27/2022	10/25/2052
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
74969R-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
74969T-AA-8	RBIT 2021-HB1 A - RMBS	...	4	...	.. 1.A FE	115,650	..96.2425	111,305	115,651	115,628	0	(24)	0	0	1.259	1.285	MON	20	1,490	11/17/2021	11/25/2031
927958-AA-6	VISIO 231 A1 - RMBS	...	4	...	.. 1.A FE	454,381	..99.9833	454,305	454,381	454,386	0	5	0	0	6.314	6.285	MON	2,391	21,517	03/17/2023	03/25/2058
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						10,369,198	XXX	9,602,853	10,630,244	10,403,094	0	42,765	0	0	XXX	XXX	XXX	30,685	358,619	XXX	XXX
00180A-AA-7	AMSR 2020-SFR1 A - CMBS	...	4	...	.. 1.A FE	999,005	..95.0801	949,890	999,041	996,965	0	(597)	0	0	1.819	1.990	MON	1,514	18,173	03/04/2020	04/17/2037
00500J-AA-1	ACRES 2021-FL2 A - CMBS	...	4,5	...	.. 1.A FE	2,000,000	..99.6700	1,993,400	2,000,000	2,000,000	0	0	0	0	6.876	6.981	MON	5,730	130,167	12/07/2021	01/16/2037
05377R-HC-1	AESOP 235 A - ABS	...	4	...	.. 1.A FE	999,843	..101.2531	1,012,531	1,000,000	995,471	0	(4,372)	0	0	5.780	6.022	MON	1,766	31,951	05/24/2023	04/20/2028

ANNUAL STATEMENT FOR THE YEAR 2023 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
07336C-AA-1	BDS 22FL12 A - CMBS .....	.....	.....	4,5	.. 1.A FE	997,490	..99.4734	994,725	999,991	998,953	0	672	0	0	...7.493	7.649	MON	2,081	71,953	09/08/2022	08/15/2038
12510H-AA-8	CAUTO 2020-1 A1 - ABS .....	.....	.....	4	.. 1.A FE	418,797	..95.6861	425,037	444,200	432,916	0	9,422	0	0	...2.690	5.083	MON	531	11,950	06/17/2022	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS .....	.....	.....	4	.. 1.A FE	1,859,839	..89.0163	1,655,703	1,860,000	1,859,678	0	(161)	0	0	...3.350	3.377	MON	2,769	62,368	03/08/2022	03/15/2052
244608-AQ-8	DPATH 2018-1 A2R - CDO	C .....	.....	4	.. 1.A FE	500,000	..96.8402	484,201	500,000	500,000	0	0	0	0	...4.946	4.976	JAJO	5,221	24,730	06/06/2022	07/15/2033
34417R-AB-2	FOCUS 221 A2 - RMBS .....	.....	.....	4	.. 2.B FE	987,500	101.2175	999,523	987,500	987,500	0	0	0	0	...7.206	7.206	JAJO	12,058	71,159	06/28/2022	07/30/2052
466365-AD-5	JACK 221 A21 - RMBS .....	.....	.....	4	.. 2.B FE	436,154	..92.0234	444,013	482,500	449,429	0	8,899	0	0	...3.445	5.966	FIAN	1,662	16,622	06/16/2022	02/26/2052
56577J-AA-1	MIRNON 2021-2 AR - CDO	C .....	.....	4,5	.. 1.A FE	2,000,000	..99.3461	1,986,922	2,000,000	2,000,000	0	0	0	0	...7.345	7.393	JAJO	31,422	134,309	05/28/2021	07/15/2033
74331C-AA-6	PROG 2020-SFR1 A - CMBS .....	.....	.....	4	.. 1.A FE	995,510	..95.2762	948,516	995,543	995,074	0	(113)	0	0	...1.732	1.726	MON	1,437	17,243	03/04/2020	04/17/2037
78449P-AB-5	SMB 2018-A A2A - ABS .....	.....	.....	4	.. 1.A FE	169,030	..96.5967	163,307	169,061	169,052	0	2	0	0	...3.500	3.528	MON	263	5,917	03/14/2018	02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO	C .....	.....	4	.. 1.A FE	261,678	..97.9513	256,317	261,678	261,689	0	(5)	0	0	...4.088	4.104	MJSD	267	10,697	04/30/2018	06/24/2030
83404R-AB-4	SOFI 2018-B A2F - ABS .....	.....	.....	4	.. 1.A FE	76,345	..97.5750	74,571	76,424	76,402	0	8	0	0	...3.340	3.389	MON	43	2,553	03/13/2018	08/25/2047
87267J-AA-1	TFINS 2018-2 A1 - CDO	C .....	.....	4,5	.. 1.B FE	676,152	..96.9481	655,517	676,152	675,962	0	2	0	0	...7.456	7.463	MJSD	12,744	36,024	11/20/2018	09/30/2039
87342R-AH-7	BELL 2021-1 A22 - RMBS .....	.....	.....	4	.. 2.B FE	407,891	..85.3373	419,219	491,250	423,844	0	10,706	0	0	...2.294	5.482	FIAN	1,127	11,269	06/22/2022	08/25/2051
89613T-AA-6	TAH 2018-SFR1 A - CMBS .....	.....	.....	4	.. 1.A FE	826,262	..97.3386	808,935	831,053	831,053	0	0	0	0	...3.530	3.438	MON	2,445	29,860	04/11/2018	05/19/2037
92259H-AA-5	VOC 234 A - CMBS .....	.....	.....	4	.. 1.A FE	994,602	..102.9013	1,023,549	994,690	994,655	0	53	0	0	...7.670	7.670	MON	6,358	12,715	10/31/2023	11/25/2053
97988Q-AL-8	WDMNT 172R A1R - CDO .....	.....	.....	4,5	.. 1.A FE	500,000	..98.7807	493,904	500,000	500,000	0	0	0	0	...7.347	7.379	JAJO	7,449	33,673	02/05/2021	04/20/2033
98878F-AC-3	ZCCP 2021-1 A1F - CDO	C .....	.....	4	.. 1.A FE	2,000,000	..92.4569	1,849,138	2,000,000	2,000,000	0	0	0	0	...2.571	2.579	JAJO	10,855	51,420	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS .....	.....	.....	4	.. 2.B FE	488,750	..85.5836	418,290	488,750	488,750	0	0	0	0	...3.238	3.251	JAJO	2,682	15,826	05/27/2021	07/31/2051
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,594,846	XXX	18,057,207	18,757,833	18,637,395	0	24,518	0	0	XXX	XXX	XXX	110,425	800,580	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						36,254,531	XXX	35,002,480	36,788,077	36,349,275	0	82,420	0	0	XXX	XXX	XXX	236,049	1,423,720	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						12,068,309	XXX	11,959,170	12,175,000	12,089,279	0	17,399	0	0	XXX	XXX	XXX	126,839	317,007	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						10,555,000	XXX	9,765,741	10,814,494	10,588,308	0	42,737	0	0	XXX	XXX	XXX	31,176	364,516	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						26,526,842	XXX	25,368,124	26,483,937	26,439,907	0	(20,480)	0	0	XXX	XXX	XXX	166,102	1,057,500	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						49,150,151	XXX	47,093,034	49,473,431	49,117,494	0	39,656	0	0	XXX	XXX	XXX	324,117	1,739,024	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$35,078,188 1B ..\$2,569,196 1C ..\$1,258,270 1D ..\$648,747 1E ..\$390,351 1F ..\$1,413,170 1G ..\$1,500,000
1B 2A ..\$1,498,900 2B ..\$2,849,342 2C ..\$1,911,328
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 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-HM-6	UNITED STATES TREASURY		..07/26/2023 ..	Marketaxess		875,344	875,000	1,284
0109999999. Subtotal - Bonds - U.S. Governments						875,344	875,000	1,284
60535Q-L4-0	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		..07/07/2023 ..	RAYMOND JAMES & ASSOCIATES INC.		514,530	500,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						514,530	500,000	0
05377R-HC-1	AESOP 235 A - ABS		..05/24/2023 ..	JP Morgan		999,843	1,000,000	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
341081-GL-5	FLORIDA POWER & LIGHT CO		..02/28/2023 ..	CITIGROUP		149,757	150,000	0
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
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		..09/19/2023 ..	MORGAN STANLEY CO		426,363	444,272	1,234
866677-AJ-6	SUN COMMUNITIES OPERATING LP		..01/09/2023 ..	CITIGROUP		498,645	500,000	0
92259H-AA-5	VCC 234 A - CMBS		..10/31/2023 ..	CITIGROUP		999,911	1,000,000	7,457
927958-AA-6	VISIO 231 A1 - RMBS		..03/17/2023 ..	BARCLAYS CAPITAL INC FIXED INC		499,999	500,000	1,842
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,575,100	5,595,665	10,533
2509999997. Total - Bonds - Part 3						6,964,975	6,970,665	11,817
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						6,964,975	6,970,665	11,817
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						6,964,975	XXX	11,817

ANNUAL STATEMENT FOR THE YEAR 2023 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
912828-Y6-1	UNITED STATES TREASURY		.07/31/2023	Maturity @ 100.00		1,300,000	1,300,000	1,294,211	1,299,348	0	713	0	713	0	1,300,000	0	0	0	35,750	.07/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						1,300,000	1,300,000	1,294,211	1,299,348	0	713	0	713	0	1,300,000	0	0	0	35,750	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		.02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		599,413	590,000	623,447	609,576	0	(1,195)	0	(1,195)	0	608,381	0	(8,968)	(8,968)	6,580	.05/01/2049
20775C-5S-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		.11/15/2023	Call @ 100.00		165,000	165,000	178,329	170,160	0	(1,410)	0	(1,410)	0	168,750	0	(3,750)	(3,750)	4,288	.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
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
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		.12/11/2023	Direct		80,000	80,000	83,950	80,445	0	(445)	0	(445)	0	80,000	0	0	0	2,935	.11/15/2035
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	779	.09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		.08/17/2023	Direct		50,000	50,000	53,714	50,238	0	(238)	0	(238)	0	50,000	0	0	0	937	.03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		.12/01/2023	Direct		105,000	105,000	113,289	105,778	0	(778)	0	(778)	0	105,000	0	0	0	3,101	.06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		.12/01/2023	Direct		95,000	95,000	101,001	95,571	0	(571)	0	(571)	0	95,000	0	0	0	2,450	.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
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
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		.12/01/2023	Direct		70,000	70,000	73,454	70,499	0	(499)	0	(499)	0	70,000	0	0	0	1,751	.12/01/2042
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		.09/01/2023	Direct		125,000	125,000	133,630	125,731	0	(731)	0	(731)	0	125,000	0	0	0	5,283	.09/01/2049
64720Q-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		.09/01/2023	Direct		30,000	30,000	31,835	30,149	0	(149)	0	(149)	0	30,000	0	0	0	875	.03/01/2046
64720Q-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2023	Paydown		27,803	27,803	28,916	27,949	0	(145)	0	(145)	0	27,803	0	0	0	685	.10/01/2043
64986E-AF-0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS		.08/15/2023	Call @ 100.00		25,000	25,000	24,094	24,336	0	12	0	12	0	24,348	0	.652	.652	990	.08/15/2038
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		.09/29/2023	Direct		45,000	45,000	47,601	45,138	0	(138)	0	(138)	0	45,000	0	0	0	639	.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		95,000	95,000	100,519	95,553	0	(244)	0	(244)	0	95,309	0	(309)	(309)	3,528	.07/01/2036
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.07/03/2023	Call @ 100.00		35,000	35,000	38,099	35,358	0	(142)	0	(142)	0	35,216	0	(216)	(216)	915	.07/01/2043
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		.10/02/2023	Call @ 100.00		30,000	30,000	30,000	30,002	0	(1)	0	(1)	0	30,001	0	(1)	(1)	566	.03/01/2046
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	Direct		80,000	80,000	85,408	80,631	0	(631)	0	(631)	0	80,000	0	0	0	2,300	.09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		.09/01/2023	Direct		85,000	85,000	89,628	85,410	0	(410)	0	(410)	0	85,000	0	0	0	2,188	.03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		.09/01/2023	Direct		75,000	75,000	79,796	75,228	0	(228)	0	(228)	0	75,000	0	0	0	1,750	.09/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,440,333	2,428,764	2,558,921	2,468,336	0	(9,072)	0	(9,072)	0	2,459,264	0	(18,932)	(18,932)	51,773	XXX
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
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS		.12/01/2023	Paydown		79,838	79,838	79,777	79,789	0	49	0	49	0	79,838	0	0	0	1,651	.09/26/2061
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.12/15/2023	Paydown		2,373	2,373	2,237	2,262	0	111	0	111	0	2,373	0	0	0	33	.02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		.12/15/2023	Paydown		80,000	80,000	79,993	79,993	0	7	0	7	0	80,000	0	0	0	1,398	.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
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		.12/01/2023	Paydown		70,169	70,169	70,169	70,253	0	(84)	0	(84)	0	70,169	0	0	0	1,520	.02/25/2067
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
126694-HN-1	CIVHL 2005-25 A9 - CMO/RMBS		.10/01/2023	Paydown		0	1	0	0	0	0	0	0	0	0	0	0	0	0	.11/25/2035
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		.12/01/2023	Paydown		55,364	55,364	54,172	54,143	0	1,221	0	1,221	0	55,364	0	0	0	1,504	.05/25/2067
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
34417R-AB-2	FOCUS 221 A2 - RMBS		.10/30/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	450	.07/30/2052
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		.12/01/2023	Paydown		46,987	46,987	46,987	47,010	0	(23)	0	(23)	0	46,987	0	0	0	1,480	.08/25/2067
46636S-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
46654C-AE-5	JPMINT 2021-INV7 A2A - CMO/RMBS		.12/01/2023	Paydown		61,770	61,770	59,260	59,199	0	2,570	0	2,570	0	61,770	0	0	0	893	.02/26/2052

ANNUAL STATEMENT FOR THE YEAR 2023 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	
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS		12/01/2023	Paydown		111,086	111,086	104,542	104,339	0	6,746	0	6,746	0	111,086	0	0	0	1,953	10/25/2052	
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	
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 22INV1 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	2,661	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	
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2023	Paydown		131,629	131,629	131,629	131,630	0	(1)	0	(1)	0	131,629	0	0	0	789	11/25/2031	
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		184,159	184,159	184,159	184,170	0	(11)	0	(11)	0	184,159	0	0	0	4,512	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	
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		3,750	3,750	3,114	3,154	0	596	0	596	0	3,750	0	0	0	43	08/25/2051	
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		07/11/2023	US BANCORP		191,910	200,000	199,820	199,936	0	21	0	21	0	199,957	0	(8,047)	(8,047)	3,067	10/07/2024	
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	
92259H-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	
927958-AA-6	VISIO 231 A1 - RMBS		12/25/2023	Paydown		45,619	45,619	45,619	0	0	0	0	0	0	45,619	0	0	0	1,274	03/25/2058	
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)						2,277,675	2,284,937	2,264,723	2,208,104	0	20,241	0	20,241	0	2,285,722	0	(8,047)	(8,047)	56,832	XXX	
2509999997. Total - Bonds - Part 4						6,018,008	6,013,701	6,117,855	5,975,789	0	11,882	0	11,882	0	6,044,986	0	(26,978)	(26,978)	144,355	XXX	
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						6,018,008	6,013,701	6,117,855	5,975,789	0	11,882	0	11,882	0	6,044,986	0	(26,978)	(26,978)	144,355	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	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	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	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	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	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	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						6,018,008	XXX	6,117,855	5,975,789	0	11,882	0	11,882	0	6,044,986	0	(26,978)	(26,978)	144,355	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	220	0	5,004	XXX.
Cash Held With Securities On Deposit	SD	0.000	0	0	1,255,531	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	220	0	1,260,535	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	220	0	1,260,535	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	220	0	1,260,535	XXX

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

1. January.....	49,409	4. April.....	58,490	7. July.....	1,241,289	10. October.....	1,250,979
2. February....	46,629	5. May.....	67,147	8. August.....	1,241,313	11. November...	1,260,634
3. March	57,217	6. June	67,254	9. September	1,251,195	12. December	1,260,535

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

E28

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	124,723	115,469
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	3,510,305	3,356,351
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	0. PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	2,057,615	2,036,580	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	174,255	160,289
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	2,057,615	2,036,580	3,809,284	3,632,108
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