

ANNUAL STATEMENT

For the Year Ended December 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

| | | Al | TUS DENTAL INS | SURANCE CO | ., INC. | | | |
|---|----------------------------|--|------------------------------|--|----------------------------|--|------------------------------------|--------------------|
| NAIC Group Code | 1571 | 1571 | NAIC Company Cod | e 526 | 332 | Employer's ID Number | 05-0513 | 223 |
| Organized under the Law | | (Prior Period) E ISLAND | , S | tate of Domicile o | r Port of Entr | y RI | | |
| Country of Domicile | US | A | V1 D (/0 | | | | | |
| Licensed as business typ | • | tal Service Corporation [| • | ualty e Corporation rally Qualified? | [] [] Yes [] ! | Hospital, Medical & De Health Maintenance Or | | nity [] |
| Incorporated/Organized | Othe | er L August 1, 2 | | | | NO [] Isiness | September 1, 2001 | |
| Statutory Home Office | 10 CHARLES | | .000 | | | OVIDENCE, RI, US 0290 | | |
| Main Administrative Office | | | d Number) | | , | | e, Country and Zip Code) | |
| | | | | (Street and | , | | | |
| | PROV | IDENCE, RI, US 02904 (City or Town, State | e, Country and Zip Code) | | (Area Code | 377-223-0577 e) (Telephone Numbe | er) | |
| Mail Address10 | CHARLES STREET | (Street and Number o | r D O Pov) | | ,PRO | OVIDENCE, RI, US 0290 |)4 e, Country and Zip Code) | |
| Primary Location of Bool | ks and Records | 10 CHARLES STREE | , | (Cit | | E, RI, US 02904 te, Country and Zip Code) | 877-223-0577 | , |
| Internet Web Site Addres | s www.altus | dental.com | | • | | | | <i>,</i> |
| Statutory Statement Con | tact GEOR | GE J. BEDARD | (Nama) | | 877-2 (Area Code | 223-0577 e) (Telephone Numbe | (Futoncian) | |
| | gheda | rd@altusdental.com | (Name) | | (Area Cou | | er) (Extension) 1-457-7260 | |
| | gooda | | Mail Address) | | | | ax Number) | |
| | | | OFFI | CERS | | | | |
| | | Name | | | | Title | | |
| JOSEPH R PERF MELISSA GENN | | | | PRESID | ENT ANT SECRET <i>A</i> | ADV | | |
| 3. RICHARD A. FRI | | | | TREASL | | -IX I | | |
| | | | VICE DDE | CIDENTO | | | | _ |
| Name | | | VICE-PRE Title | SIDEN 12 | Name | | Title | <u>.</u> |
| RICHARD A. FRITZ | | VP & CFO | Title | THOMAS CH | | | CHIEF OPERATING OF | |
| BLAINE CARROLL | | VP - STRATEGIC INITIATI | VES | WENDY DUN | | | CHIEF MARKETING OF | |
| JAMES KINNEY | | VP - SALES | | | | | | |
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| | | | DIRECTORS O | OR TRUSTEES | : | | | |
| ELIZABETH CATUCCI # | | JULIE G. DUFFY | DIRECTORS | THOMAS P. E | | F | FRANCIS J. FLYNN | |
| JONATHAN W. HALL | | PETER C. HAYES | | STEVEN J. IS | | | IUNIOR JABBIE | |
| COLIN P. KANE | | MARK A. PAULHUS | | HEATHER A. | | | IAMES V. ROSATI | |
| JOHN T. RUGGEIRI | | EDWIN J. SANTOS | | MARK A. SHA | W | | | |
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| State of RHODE IS | CI AND | | | | | | | |
| State of RHODE I | SLAND | | | | | | | |
| County of PROVIDE | NCE | SS | | | | | | |
| The officers of this reporting | entity being duly s | worn, each depose and say tha | at they are the described of | officers of said repor | rting entity, and | d that on the reporting perio | od stated above, all of th | e herein described |
| • | | eporting entity, free and clear | - | • | | _ | | |
| | | rred to, is a full and true statem | | | | | | |
| | | he period ended, and have bee | • | | | | = | · · |
| | - | that state rules or regulation the scope of this attestation b | · | | - | | _ | |
| = : | · · | nic filing) of the enclosed staten | = | | - | - | • | |
| | | 5 / | · · | , , | , , | | | |
| | | | | | | _ | | |
| , | Signature) | | , , | gnature) | | | (Signature) | |
| | PH R PERRONI nted Name) | | | A GENNARI ed Name) | | - | RICHARD A. FRITZ (Printed Name) | |
| (PII | 1. | | (11111) | 2. | | | (Printed Name) 3. | |
| 5.5 | DECIDENT | | A0010TAN | T CECDETARY | | | TDEACHDED | |
| PF | RESIDENT | | | T SECRETARY | | - | TREASURER | |
| Subscribed and sworn to (or | (Title) | this on this | (| Title) | | | (Title) | |
| · | amrmed) before me LUARY | this on this , 2022, by | | | | | | |
| | | · · · · · · | | | | a. Is this an original filing? | | [X]Yes []No |
| VELLY 00==:: | | | | | | | mendment number | |
| KELLY COTOIA My commission expires 8/7/2 | 95 | | | | | Date filed Number of the second secon | pages attached | |

SUMMARY INVESTMENT SCHEDULE

| | Gross Inve | | | Admitted Assets a | • | , |
|--|------------|------------------------|------------|---|----------------------|----------------------------------|
| Investment Catacorics | 1 | Percentage of Column 1 | 3 | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) | 6 Percentage of Column 5 Line 13 |
| Investment Categories | Amount | Lille 13 | Amount | Amount | Amount | Lille 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. Governments | | | | | | |
| 1.02 All other governments | | | | | | |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | | | | | | |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | | | | | | |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | | | | | | |
| 1.06 Industrial and miscellaneous | 42,366,143 | 95.11 | 42,366,143 | | 42,366,143 | 95.11 |
| 1.07 Hybrid securities | | | | | | |
| 1.08 Parent, subsidiaries and affiliates | | | | | | |
| 1.09 SVO identified funds | | | | | | |
| 1.10 Unaffiliated bank loans | | | | | | |
| 1.11 Total long-term bonds | 42,366,143 | 95.11 | 42,366,143 | | 42,366,143 | 95.11 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | | | | | | |
| 2.02 Parent, subsidiaries and affiliates | | | | | | |
| 2.03 Total preferred stocks | | | | | | |
| 3 Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | | | | | | |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | | | | | | |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | | | | | |
| 3.04 Parent, subsidiaries and affiliates Other | | | | | | |
| 3.05 Mutual funds | | | | | | |
| 3.06 Unit investment trusts | | | | | | |
| 3.07 Closed-end funds | | | | | | |
| 3.08 Total common stocks | | | | | | |
| Mortgage loans (Schedule B): | | | | | | |
| 4.01 Form markedage | | | | | | |
| 4.01 Farm mongages 4.02 Residential mortgages | | | | | | |
| 4.03 Commercial mortgages | | | | | | |
| 4.04 Mezzanine real estate loans | | | | | | |
| 4.05 Total valuation allowance | | | | | | |
| 4.06 Total mortgage loans | | | | | | |
| Real estate (Schedule A): | | | | | | |
| ` ' | | | | | • | |
| 5.01 Properties occupied by company | | | | | | |
| 5.02 Properties held for production of income | | | | | | |
| 5.03 Properties held for sale | | | | | | |
| 5.04 Total real estate | | | | | | |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 1,354,165 | 3.04 | 1,354,165 | | 1,354,165 | 3.04 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 823,934 | 1.85 | 823,934 | | 823,934 | 1.85 |
| 6.03 Short-term investments (Schedule DA) | | | | | | |
| 6.04 Total cash, cash equivalents and short-term investments | 2,178,099 | 4.89 | 2,178,099 | | 2,178,099 | 4.89 |
| 7. Contract loans | | | | | | |
| 8. Derivatives (Schedule DB) | | | | | | |
| 9. Other invested assets (Schedule BA) | | | | | | |
| 10. Receivables for securities | | | | | | |
| 11. Securities Lending (Schedule DL, Part 1) | | | | X X X | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | | | | | | |
| 13. Total invested assets | 44,544,242 | 100.00 | 44,544,242 | | 44,544,242 | 100.00 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| • • • | 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. | Deduct amounts received on disposals, Part 3, Column 15 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) |
| | |
| | Deduct total nonadmitted amounts Statement value at end of current period (Line 9 minus Line 10) |
| | |
| | SCHEDULE B - VERIFICATION BETWEEN YEARS Mortgage Loans |
| 4 | Dealt when the control of the contro |
| | Book value/recorded investment excluding accrued interest, December 31 of prior year |
| ۷. | Coat of page iron |
| | Cost of acquired: 3.1. Actual cost at time of acquisitions (Post 3. Column 7) |
| 2 | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) |
| J. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) |
| | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: |
| | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 |
| 4 | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 |
| 4. 5 | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount |
| 4. 5. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): |
| 4. 5. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 |
| 5. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 |
| 5.6. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 |
| 5. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 |
| 5.6.7.8. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees |
| 5.6.7.8. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amounts received on premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest: |
| 5.6.7.8. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest: 9.1 Totals, Part 1, Column 13 |
| 5.6.7.8.9. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amounts received on premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest: 9.1 Totals, Part 1, Column 13 |
| 5.6.7.8.9. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: |
| 5.6.7.8.9. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 1, Column 11 |
| 5.6.7.8.9.10. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: |
| 5.6.7.8.9.10. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 1, Column 11 10.2 Totals, Part 3, Column 10 Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) |
| 5. 6. 7. 8. 9. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 1, Column 11 10.2 Totals, Part 3, Column 10 Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) |
| 5. 6. 7. 8. 9. 10. 11. 12. 13. 14. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 3, Column 10 Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) Total valuation allowance Subtotal (Line 11 plus Line 12) Deduct total nonadmitted amounts |
| 5. 6. 7. 8. 9. 10. | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15 Deduct amounts received on disposals, Part 3, Column 16 Deduct amortization of premium and mortgage interest points and commitment fees 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 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 1, Column 11 10.2 Totals, Part 3, Column 10 Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) Total valuation allowance Subtotal (Line 11 plus Line 12) |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| 1. | Book/adjusted carrying value, December 31 of prior year |
|-----|--|
| | 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 Total gain (loss) on disposals, Part 3, Column 19 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 |
| | 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 the 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 | 41,923,999 |
|-----|---|------------|
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | 11,592,724 |
| 3. | | 32,979 |
| 4. | Unrealized valuation increase (decrease): | |
| | 4.1 Part 1, Column 12 | |
| | 4.2 Part 2, Section 1, Column 15 | |
| | 4.3 Part 2, Section 2, Column 13 | |
| | 4.4 Part 4,Column 11 | |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | (35,644) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | 10,782,278 |
| 7. | Deduct amortization of premium | 468,879 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | |
| | 8.1 Part 1, Column 15 | |
| | 8.2 Part 2, Section 1, Column 19 | |
| | 8.3 Part 2, Section 2, Column 16 | |
| | 8.4 Part 4, Column 15 | |
| 9. | Deduct current year's other-than-temporary impairment recognized: | |
| | 9.1 Part 1, Column 14 | |
| | 9.2 Part 2, Section 1, Column 17 | |
| | 9.3 Part 2, Section 2, Column 14 | |
| | 9.4 Part 4, Column 13 | |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2 | 103,242 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) | 42,366,143 |
| 12. | Deduct total nonadmitted amounts | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 42,366,143 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| | | | 1 | 2 | 3 | 4 |
|--|-----|------------------------|----------------|------------|------------|------------|
| | | | Book/Adjusted | Fair | Actual | Par Value |
| Description | | | Carrying Value | Value | Cost | of Bonds |
| BONDS | 1. | United States | | | | |
| Governments | | Canada | | | | |
| (Including all obligations guaranteed | | Other Countries | | | | |
| by governments) | 4. | Totals | | | | |
| U.S. States, Territories and Possessions (Direct and | | | | | | |
| guaranteed) | 5. | Totals | | | | |
| U.S. Political Subdivisions of States, Territories | | | | | | |
| and Possessions (Direct and guaranteed) | 6. | Totals | | | | |
| 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. | United States | 37,270,174 | 37,513,947 | 37,874,671 | 35,573,000 |
| Industrial and Miscellaneous, SVO Identified | 1 | Canada | 2,373,870 | 2,409,771 | 2,394,564 | 2,350,000 |
| Funds, Unaffiliated Bank Loans and Hybrid | 10. | Other Countries | 2,722,099 | 2,746,559 | 2,749,560 | 2,625,000 |
| Securities (unaffiliated) | 11. | Totals | 42,366,143 | 42,670,277 | 43,018,795 | 40,548,000 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 42,366,143 | 42,670,277 | 43,018,795 | 40,548,000 |
| PREFERRED STOCKS | 14. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | | | | |
| | 17. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | | | | |
| COMMON STOCKS | 20. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | | Other Countries | | | | |
| | 23. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | | | | |
| | 25. | Total Common Stocks | | | | |
| | 26. | Total Stocks | | | | |
| | 27. | Total Bonds and Stocks | 42,366,143 | 42,670,277 | 43,018,795 | |

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

| | 1 | 2 | 3 | 4 | | 6 | 7 | 0 | 9 | 10 | 11 | 12 |
|--|---------|-------------|--------------|---------------|---------|-------------|---------|-------------|------------|--------------|----------|-------------|
| | ' | 2 | 3 | 4 | 5 | 0 | / | 8 Col. 7 | 9 | 10 % From | 11 | 12 Total |
| | | Over 1 Year | Over 5 Years | Over 10 Years | | | Total | as a % | Total from | Col. 8 | Total | Privately |
| | 1 Year | Through | Through | Through | Over 20 | No Maturity | Current | of | Col. 7 | Prior | Publicly | Placed |
| NAIC Designation | or Less | 5 Years | 10 Years | 20 Years | Years | Date | Year | Line 11.7 | Prior Year | Year | Traded | (a) |
| U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | | | | | _ | xxx | | | | | | |
| 1.2 NAIC 2 | | | | | | XXX | | | | | | |
| 1.3 NAIC 3 | | | | | NON | XXX XXX | | | | | | |
| 1.4 NAIC 4 | | | | | | XXX | | | | | | |
| 1.5 NAIC 5 | .] | | | | | XXX | | | | | | l |
| 1.6 NAIC 6 | | | | | | XXX | | | | | | |
| 1.7 Totals | | | | | | XXX | | | | | | |
| . All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | | | | | | |
| 2.2 NAIC 2 | 1 | | | | | XXX | | | | | | |
| 2.3 NAIC 3 | | | | l | NON | XXX | | | | | | l |
| 2.4 NAIC 4 | | | | | | XXX | | | | | | |
| 2.5 NAIC 5 | | | | | T | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | | | | | | XXX | | | | | | |
| U.S. States, Territories and Possessions, etc., | | | | | | | | | | | | |
| Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | | | | | | |
| 3.2 NAIC 2 | | | | | NON | XXX | | | | | | |
| 3.3 NAIC 3 | | | | | N()N | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | | | | | | XXX | | | | | | |
| . U.S. Political Subdivisions of States, Territories | | | | | | | | | | | | |
| and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | | | | | | |
| 4.2 NAIC 2 | | | | | | XXX | | | | | | |
| 4.3 NAIC 3 | .] | | | | NON | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | 1 |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | | | | | | XXX | | | | | | |
| U.S. Special Revenue & Special Assessment | | | | | | | | | | | | |
| Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | . [| | | | | XXX | | | | | | [|
| 5.2 NAIC 2 | | | | [| | | | | | | | I |
| 5.3 NAIC 3 | . [| | | I | NON | XXX XXX | 1 | | | | | I |
| 5.4 NAIC 4 | 1 | | | | | XXX | | | | | | I |
| 5.5 NAIC 5 | . [| | | I | L | XXX | 1 | | | | | I |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | | | | <u> </u> | | XXX | | | | | | |

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 Col. 7 | 9 | 10 % From | 11 | 12 Total |
|--|-------------------|-----------------------------------|-------------------------------------|--------------------------------------|------------------|---------------------------------------|--------------------------|---------------------------|------------------------------------|-------------------------|-----------------------------|----------------------|
| 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 | as a % of Line 11.7 | Total from Col. 7 Prior Year | Col. 8 Prior Year | Total Publicly Traded | Privately Placed (a) |
| 6. Industrial & Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 6,158,731 | 26,045,901 | | l | | XXX | 32,204,632 | 76.015 | 37,910,419 | 90.427 | 31,811,253 | 393,379 |
| 6.2 NAIC 2 | 1,000,321 | 9,161,190 | | | | XXX | 10,161,511 | 23.985 | 4,013,580 | 9.573 | 9,611,724 | 549,787 |
| 6.3 NAIC 3 | | | | | | XXX | | | | | | |
| 6.4 NAIC 4 | | | | l | | XXX | | | | | | |
| 6.5 NAIC 5 | | | | | | XXX | | | | | | |
| 6.6 NAIC 6 | | | | | | XXX | | | | | | |
| 6.7 Totals | 7,159,052 | 35,207,091 | | | | XXX | 42,366,143 | 100.000 | 41,923,999 | 100.000 | 41,422,977 | 943,166 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX XXX XXX | | | | | | |
| 7.2 NAIC 2 | | | | | NON | XXX | | | | | | |
| 7.3 NAIC 3 | | | | | 14()1 | XXX | | | | | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | xxx | | | | • | | |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | N()N | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | Exxx | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | | | | | | XXX | | | | | | |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | X X_X | · · · · · · · · · · · · · · · · · · · | | | | | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | | | | | | | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | | | | | | | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | | | | | | | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Unaffiliated Bank Loans | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10.1 NAIC 1 | | | | | | xxx | | | | | | |
| 10.2 NAIC 1 | | | | | | | | | | | | |
| 10.2 NAIC 2 10.3 NAIC 3 | | | | | | Exxx | | | | | | |
| 10.4 NAIC 4 | | | | | | | | | | | | |
| 10.5 NAIC 5 | | | | | | XXX | | | | | | |
| 10.6 NAIC 6 | | | | | | XXX | | | | | | |
| 10.6 NAIC 6 | | | | | | XXX | | | | | | |

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 |
|--|--------------------|-------------------|--------------|---------------|---------|-------------|--------------------|----------------|----------------------|------------------|------------|--------------------|
| | | Over 1 Year | Over 5 Years | Over 10 Years | | | Total | Col. 7 | Total from | % From Col. 7 | Total | Total Privatelv |
| | 1 Year | Through | Through | Through | Over 20 | No Maturity | Current | as a % | Total from Col. 8 | Col. 7 Prior | Publicly | Privately |
| NAIC Designation | or Less | 5 Years | 10 Years | 20 Years | Years | Date | Year | Line 11.7 | Prior Year | Year | Traded | (a) |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 6,158,731 | 26,045,901 | | | | | 32,204,632 | 76.015 | XXX | XXX | 31,811,253 | 393,37 |
| 11.2 NAIC 2 | (d) 1,000,321 | 9,161,190 | | | | | 10,161,511 | 23.985 | XXX | XXX | 9,611,724 | 549,78 |
| 11.3 NAIC 3 11.4 NAIC 4 | (d) | | | | | | | | XXX | XXX | | |
| 11.5 NAIC 5 | (d) | | | | | | (0) | | XXX | XXX | | |
| 11.6 NAIC 6 | (4) | | | | | | (c) | | XXX | XXX | | |
| 11.7 Totals | 7,159,052 | 35,207,091 | | | | | (b) 42,366,143 | 100.000 | XXX | XXX | 41,422,977 | 943,16 |
| 11.8 Line 11.7 as a % of Col. 7 | 16.898 | 83.102 | | | | | 100.000 | XXX | XXX | XXX | 97.774 | 2.22 |
| 2. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 4,959,750 | 32,950,669 | | | | | XXX | XXX | 37,910,419 | 90.427 | 36,511,209 | 1,399,21 |
| 12.2 NAIC 2 12.3 NAIC 3 | 2,533,724 | 1,479,856 | | | | | XXX | X X X X X X | 4,013,580 | 9.573 | 3,463,927 | 549,65 |
| 12.3 NAIC 3 | | | | | | | XXX | XXX | | | | |
| 12.5 NAIC 5 | | | | | | | xxx | XXX | (c) | | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) | | | |
| 12.7 Totals | 7,493,474 | 34,430,525 | | | | | XXX | XXX | (b) 41,923,999 | 100.000 | 39,975,136 | 1,948,86 |
| 12.8 Line 12.7 as a % of Col. 9 | 17.874 | 82.126 | | | | | XXX | XXX | 100.000 | XXX | 95.351 | 4.64 |
| 3. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 6,018,289 | 25,792,964 | | | | | 31,811,253 | 75.086 | 36,511,209 | 87.089 | 31,811,253 | XXX |
| 13.2 NAIC 2 13.3 NAIC 3 | 500,320 | 9,111,404 | | | | | 9,611,724 | 22.687 | 3,463,927 | 8.262 | 9,611,724 | XXX |
| 13.4 NAIC 4 | | | | | | | | | | | | XXX |
| 13.5 NAIC 5 | | | | | | | | | | | | XXX |
| 13.6 NAIC 6 | | | | | | | | | | | | XXX |
| 13.7 Totals | 6,518,608 | 34,904,369 | | | | | 41,422,977 | 97.774 | 39,975,136 | 95.351 | 41,422,977 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 15.737 | 84.263 | | | | | 100.000 | XXX | XXX | XXX | 100.000 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 15.386 | 82.387 | | | | | 97.774 | XXX | XXX | XXX | 97.774 | XXX |
| 4. Total Privately Placed Bonds | 440.440 | 050 007 | | | 4 | | 202.270 | 0.000 | 4 200 044 | 2 227 | V V V | 202.25 |
| 14.1 NAIC 1 | 140,443 500,002 | 252,937 49,786 | | | | | 393,379 549,787 | 0.929 1.298 | 1,399,211 549,652 | 3.337 | XXX | 393,37 549,78 |
| 14.3 NAIC 3 | 500,002 | 49,700 | | | | | 343,707 | 1.230 | 543,032 | | XXX | 549,70 |
| 14.4 NAIC 4 | | | | | | | | | | | XXX | |
| 14.5 NAIC 5 14.6 NAIC 6 | | | | | | | | | | | XXX XXX | |
| 14.7 Totals | 640,444 | 302,722 | | | | | 943,166 | 2.226 | 1,948,863 | 4.649 | XXX | 943,16 |
| 14.8 Line 14.7 as a % of Col. 7 | 67.904 | 32.096 | | | | 1 | 100.000 | XXX | XXX | XXX | XXX | 100.00 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 1.512 | 0.715 | | | 1 | | 2.226 | XXX | XXX | XXX | XXX | 2.22 |

| (b) Includes \$ | 0 current year of bonds with Z designations, and \$ | 0 prior year of bonds with Z designations and \$ | 0 current year. The letter "Z" r | means the NAIC designation was not assigned by | y |
|----------------------------|--|--|---------------------------------------|---|---|
| the Securities Valuation | on Office (SVO) at the date of the statement. | | | | |
| (c) Includes \$ | 0 current year of bonds with 5GI designations, \$ | 0 prior year of bonds with 5GI designations and \$ | 0 current year, \$ | 0 prior year of bonds with 6* designations. "5* | " means the NAIC designation was assigned by the SVO in |
| reliance on the insure | r'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 certific | ation of principal and interest payments. | |
| (d) Includes the following | amount of short-term and cash equivalent bonds by NAIC designa | ation: NAIC 1 \$0; NAIC 2 \$ |); NAIC 3 \$0; NAIC 4 \$ | \$ 0; NAIC 5 \$ 0; N | AIC 6 \$0. |

SCHEDULE D - PART 1A - SECTION 2

| | | | Maturity Distribution | | | Book/Adjusted Carry | | or Type and Subtype o | 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 11.7 | 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 | 0. 2000 | 0.00.0 | 10 100.0 | | | | 1.00. | 20 | | | | |
| " | 1.01 Issuer Obligations | | | | | ONE | xxx | | | | | | |
| | 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| | 1.03 Commercial Mortgage-Backed Securities | | | | | V I I | ^ ^ ^ | | | | | | |
| | 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| | 1.05 Totals | | | | | | XXX | | | | | | |
| 2. | All Other Governments | | | | | ONE | VVV | | | | | | |
| | 2.01 Issuer Obligations 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| | 2.03 Commercial Mortgage-Backed Securities | | | | | OIL | XXX | | | | | | |
| | 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| | 2.05 Totals | | | | | | XXX | | | | | | |
| 3. | U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| | 3.01 Issuer Obligations | . | | l | l | ONE | XXX | 1 | | l | | l | |
| | 3.02 Residential Mortgage-Backed Securities | | | | | UNE | XXX | | | | | | |
| | 3.03 Commercial Mortgage-Backed Securities | | | | | | | | | | | | |
| | 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| _ | 3.05 Totals U.S. Political Subdivisions of States, Territories | | | | | | XXX | | | | | | |
| 4. | u.s. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| | 4.01 Issuer Obligations | | | | | | xxx | | | | | | |
| | 4.02 Residential Mortgage-Backed Securities | | | | | ONE | XXX | | | | | | |
| | 4.03 Commercial Mortgage-Backed Securities | | | | | CIIL | XXX | | | | | | |
| | 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| | 4.05 Totals | | | | | | XXX | | | | | | |
| 5. | U.S. Special Revenue & Special Assessment | | | | | | | | | | | | |
| | Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| | 5.01 Issuer Obligations | | | | | ONE | XXX | | | | | | |
| | 5.02 Residential Mortgage-Backed Securities | | | | | CITL | XXX | | | | | | |
| | 5.03 Commercial Mortgage-Backed Securities 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| | 5.05 Totals | | | | | | XXX | | | | | | |
| 6. | Industrial and Miscellaneous | | | | | | XXX | | | | | | |
| Ŭ. | 6.01 Issuer Obligations | 7,159,052 | 35,207,091 | | | | XXX | 42,366,143 | 100.000 | 41,923,999 | 100.000 | 41,422,977 | 943,16 |
| | 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| | 6.03 Commercial Mortgage-Backed Securities | | | | l | | XXX | 1 | |] | | | |
| | 6.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| | 6.05 Totals | 7,159,052 | 35,207,091 | | | | XXX | 42,366,143 | 100.000 | 41,923,999 | 100.000 | 41,422,977 | 943,16 |
| 7. | Hybrid Securities | | | | | <u></u> | V V V | | | | | | |
| | 7.01 Issuer Obligations | | | | | | XXX | | | | | | |
| | 7.02 Residential Mortgage-Backed Securities 7.03 Commercial Mortgage-Backed Securities | . | | | · · · · · · · V · (| ONE | XXX | | | | | | |
| | 7.04 Other Loan-Backed and Structured Securities | | | | | — | XXX | | | | | | |
| | 7.05 Totals | | | | | | XXX | 1 | | | | | |
| 8. | Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| | 8.01 Issuer Obligations | | | | _ | L | XXX | 1 | | 1 | | | |
| | 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| | 8.03 Commercial Mortgage-Backed Securities | . | | | N.(| | XXX | | | | | | |
| | 8.04 Other Loan-Backed and Structured Securities | . | | | | | XXX | . | | | | | |
| | 8.05 Affiliated Bank Loans – Issued | . | | | | | XXX | | | | | | |
| | 8.06 Affiliated Bank Loans – Acquired | | | - | | | XXX | 1 | | | | | |
| | 8.07 Totals | | | | | | XXX | | | | | | |

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

| | | | | ed December 31, at i | | 3 , | 71 | | | | | |
|---|-----------|-------------|--------------|----------------------|---|---|------------|-----------|------------|------------|------------|-----------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | | Over 1 Year | Over 5 Years | Over 10 Years | | | Total | Col. 7 | Total from | % From | Total | Total |
| | 1 Year | Through | Through | Through | Over 20 | No Maturity | Current | as a % of | Col. 7 | Col. 8 | Publicly | Privately |
| Distribution by Type | or Less | 5 Years | 10 Years | 20 Ye <u>a</u> rs _ | _ Years | Date | Year | Line 11.7 | Prior Year | Prior Year | Traded | Placed |
| 9. SVO Identified Funds | | | | N/ | 7 1 | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | xxx | XXX | XXX X | JINÆ | | | | | | | |
| 10. Unaffiliated Bank Loans | 7,7,7 | 7,7,7, | ,,,,, | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | |)N | XXX | | | | | | |
| 10.03 Totals | | | | 140 | | XXX | | | | | | |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 7,159,052 | 35,207,091 | | | | XXX | 42,366,143 | 100.000 | xxx | XXX | 41,422,977 | 943,166 |
| 11.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | XXX | XXX | | |
| 11.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | XXX | XXX | | |
| 11.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | XXX | XXX | | |
| 11.05 SVO - Identified Securities | XXX | XXX | XXX | XXX | XXX | 1 | | | XXX | XXX | | |
| 11.06 Affiliated Bank Loans | | | | | | XXX | 1 | | XXX | XXX | | |
| 11.07 Unaffiliated Bank Loans | | | | | | XXX | 1 | | XXX | XXX | | |
| 11.08 Totals | 7,159,052 | 35,207,091 | | | | | 42,366,143 | 100.000 | XXX | XXX | 41,422,977 | 943,166 |
| 11.09 Line 11.08 as a % of Col. 7 | 16.898 | 83.102 | | | | | 100.000 | XXX | XXX | XXX | 97.774 | 2.226 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 7,493,474 | 34,430,525 | | | | XXX | XXX | XXX | 41,923,999 | 100.000 | 39,975,136 | 1,948,863 |
| 12.02 Residential Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | | | | |
| 12.03 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | | | | |
| 12.04 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | XXX | | | | |
| 12.05 SVO - Identified Securities | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | | | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 12.08 Totals | 7,493,474 | 34,430,525 | | | | | XXX | XXX | 41,923,999 | 100.000 | 39,975,136 | 1,948,863 |
| 12.09 Line 12.08 as a % of Col. 9 | 17.874 | 82.126 | | | | | XXX | XXX | 100.000% | XXX | 95.351 | 4.649 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 6,518,608 | 34,904,369 | | | | XXX | 41,422,977 | 97.774 | 39,975,136 | 95.351 | 41,422,977 | XXX |
| 13.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | XXX |
| 13.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | X X X |
| 13.04 Other Loan-Backed and Structured Securities 13.05 SVO - Identified Securities | XXX | X X X | | | XXX | XXX | | | | | | XXX |
| 13.05 SVO - Identified Securities 13.06 Affiliated Bank Loans | * * * * | *** | XXX | XXX | | XXX | | | | | | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 13.08 Totals | 6,518,608 | 34.904.369 | | | | ^^^ | 41,422,977 | 97.774 | 39,975,136 | 95.351 | 41.422.977 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 15.737 | 84.263 | | | | | 100.000 | X X X | X X X | X X X | 100.000 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 15.386 | 82.387 | | | | | 97.774 | XXX | XXX | XXX | 97.774 | XXX |
| 14. Total Privately Placed Bonds | 10.000 | 02.001 | | | | | 01.111 | XXX | XXX | XXX | 07.771 | XXX |
| 14.01 Issuer Obligations | 640.444 | 302,722 | | | | xxx | 943,166 | 2.226 | 1,948,863 | 4.649 | xxx | 943.166 |
| 14.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | 1,010,000 | | XXX | |
| 14.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 14.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | XXX | |
| 14.05 SVO - Identified Securities | XXX | XXX | XXX | XXX | XXX | | † 1 | | | | XXX | |
| 14.06 Affiliated Bank Loans | *** | | *** | | | XXX | | | | | XXX | |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 14.08 Totals | 640,444 | 302,722 | | | | | 943,166 | 2.226 | 1,948,863 | 4.649 | XXX | 943,166 |
| 14.09 Line 14.08 as a % of Col. 7 | 67.904 | 32.096 | | | | | 100.000 | XXX | XXX | XXX | XXX | 100.000 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 1.512 | 0.715 | | I | | 1 | 2.226 | XXX | XXX | XXX | XXX | 2.226 |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|--|-------|------------|----------|-------------------|----------------|
| | | | | Other | Investments in |
| | | | | Short-Term | Parent, |
| | | | Mortgage | Investment Assets | Subsidiaries |
| | Total | Bonds | Loans | (a) | and Affiliates |
| Book/adjusted carrying value, December 31 of prior year | | | | | |
| Cost of short-term investments acquired | | | | | |
| 3. Accrual of discount | | | | | |
| Unrealized valuation increase (decrease) | | . _ | | | |
| 5. Total gain (loss) on disposals | NO | | | | |
| Deduct consideration received on disposals | IVOI | N C | | | |
| 7. Deduct amortization of premium | | | | | |
| Total foreign exchange in book/adjusted carrying value | | | | | |
| Deduct current year's other-than-temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | | | | |
| 44. Ded at talet accorded to decrease of | | | | | |
| 11. Deduct total nonadmitted amounts 12. Statement value at end of current period (Line 10 minus Line 11) | | | | | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| 2. Cota paralyconsideration accessed on additions. 2.1 Current year paid(consideration received) at time of acquisition, still open. Section 1. Column 12 2.2 Current year paid(consideration received) at time of acquisition, terminated, Section 2. Column 14 Unrealized Valuation increases (decrease): 3.1 Section 1. Column 17 3.2 Section 2. Column 19 4. Section 3. Column 19 5. Total gain (tess) on termination exceptical. Section 2. Column 22 6. Considerations received/gain) on terminations. Section 2. Column 15 7. Anorization: 7.1 Section 1. Column 19 7.2 Section 2. Column 21 8. Adjustment to the booksiguised conving value of hedged item. 8.1 Section 1. Column 20 8. Section 2. Column 22 8. Section 2. Column 23 9. Section 2. Column 25 9. Section 3. Column 26 9. Section 3. Column 27 9. Section 3. Column 29 9. Section 3. Column 20 9. Section 4. Column 20 9. Section 3. Column 20 9. Section 4. Column 20 9. Section 3. Column 20 9. Section 4. Column 20 9. Section 4. Column 20 9. Section 5. Column 20 9. Section 5. Column 20 9. Section 5. Column 20 9. Section 6. Column 8. Section 6. Column 20 9. Section 7. Column 8. Section 6. Column 8. Section 7. Section 8. Section 7. Section 8. Section 8 | 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | |
|--|-----|--|---|
| 2.2 Current year partityconolecterion receivedly at time of acquisition, terminated, Section 2, Column 14 3.1 Section 1, Column 17 3.2 Section 2, Column 19 4. SSAP No. 108 adjustments 5. Total gain floss) on termination received period primariants. Section 2, Column 22 6. Considerations revisive/lipsif) on terminations section 2, Column 15 7. Annotrations 7. Annotrations 7. Annotrations 8. Section 1, Column 19 7. Section 1, Column 19 7. Section 1, Column 20 8. Section 2, Column 21 8. Section 1, Column 20 9. Total foreign exchange change in booksiguisted careying value. 9. Section 1, Column 20 9. Section 2, Column 21 9. Section 1, Column 20 9. Section 1, Column 3, Section 1, Column 18 9. Section 1, Column 18, Section 1, Column | | Cost paid/(consideration received) on additions: | |
| 3. Unrealized Valuation increases/discreases/: 3.1 Section 1, Column 17 3.2 Section 2, Column 19 3.5 Section 1, Column 19 3.5 SAPP No. 108 ediptoments to internations recognized, Section 2, Column 15 5. Total pain (Joss) an internation recognized, Section 2, Column 15 7. Section 1, Column 19 7. Section 2, Column 21 8. Adjustment to the bookind/patised currying value of hedged items: 8.1 Section 1, Column 20 8.2 Section 2, Column 21 9. Total foreign exchange changes in bookind/patised currying value: 9.1 Section 1, Column 19 9.2 Section 2, Column 21 9.1 Section 1, Column 19 9.2 Section 2, Column 21 9.1 Section 1, Column 19 9.2 Section 2, Column 21 9.2 Section 3, Column 20 9.1 Section 1, Column 19 9.2 Section 4, Column 19 9.2 Section 4, Column 19 9.2 Section 3, Column 19 9.2 Section 4, Column 19 9.2 Section 5, Column 19 9.2 Section 5, Column 19 9.2 Section 5, Column 19 9. Section 6, Column 19 9. Section 7, Column 19, Courrel 7, Part Flux 6, Part 7, Pa | | | |
| 3.3 Section 1, Column 17 3.2 Section 2, Column 29 4. SSAP-No. 108 displasments 5. Total grain (loss) on termination recognized. Section 2, Column 22 6. Considerations recovered/spail on terminations. Section 2, Column 25 7. Annotation: 7.1 Section 1, Column 19 7.2 Section 1, Column 29 8.3 Section 1, Column 20 8.2 Section 2, Column 20 8.2 Section 2, Column 20 8.2 Section 3, Column 20 8.2 Section 3, Column 20 8.2 Section 3, Column 20 9.3 Section 1, Column 30 9.2 Section 3, Column 20 9.3 Section 1, Column 30 9.2 Section 3, Column 20 9.3 Section 1, Column 30 9.2 Section 3, Column 20 9.3 Section 1, Column 30 9.2 Section 3, Column 20 9.3 Section 1, Column 30 9.5 Section 3, Column 20 9.5 Section 3, Column 35, procy year (Line 6, procy year) 9.5 Columniative cash changing feetion 1, Broken Nerworket Cash Deposits Footrote- Currulative Cash Change Column) 1. Add: 1. Section 1, Column 15, procy year 1. Section 1, Column 18, procy year 1. Section 1, Column 18, procy year 1. Section 1, Column 17, procy year prisus 3.14 Section 1, Column 18, procy year 2. Section 1, Column 17, procy year prisus 3.25 Section 1, Column 17, procy year prisus 3.26 Section 1, Column 17, procy year prisus 3.27 Section 1, Column 19, procy year prisus 3.28 Section 1, Column 19, procy year prisus 3.29 Section 1, Column 19, procy year prisus 3.20 Section 1, Column 19, procy year prisus 3.21 Section 1, Column 19, procy year prisus 3.22 Section 1, Column 19, procy year prisus 3.23 Section 1, Column 19, procy year prisus 3.24 Section | 2 | | |
| 3.2 Section 2, Column 19 4. Sapt No. 10 September 19 5. Total significant on termination recognized, Section 2, Column 22 6. Considerations recovered/spiled) on terminations, Section 2, Column 15 7. Amortization: 7.1 Section 1, Column 19 7. Section 2, Column 21 8. Adjustment to the book/adjusted carrying value of hadged item: 8. Section 1, Column 20 9. Section 2, Column 20 9. Section 3, Column 3, Column 20 9. Section 3, Column | 3. | | |
| 4. SSAP No. 108 adjustments Total gain (loss) to termination recognized. Socialor 2, Column 22 6. Considerations received(lpsed) on terminations, Section 2, Column 15 Annotazillor: 7. Section 1, Column 19 7. Section 1, Column 19 7. Section 1, Column 20 8. Section 2, Column 21 8. Section 1, Column 20 8. Section 2, Column 20 8. Section 2, Column 20 9. Total fornige sexthange change in book-adjusted carrying value. 9.1 Section 1, Column 18 9. Section 2, Column 20 9. Section 2, Column 20 9. Section 2, Column 20 9. Section 3, Column 20 9. Section 4, Column 20 9. Section 5, Column 20 9. Section 5, Column 20 9. Section 5, Column 20 9. Section 6, Column 20 9. Section 6, Column 20 9. Section 6, Column 20 9. Section 7, Section 7, Section 8, Section 9, Section 8, Sectio | | 3.2 Section 2. Column 19 | |
| 5. Total gain (loss) on termination excognized, Section 2, Column 12 6. Considerations reasonability and terminators, Section 2, Column 15 7. Amortization: 7.1 Section 1, Column 19 7.2 Section 2, Column 21 8. Adjustment to the bookindipated carrying value of hedged item: 8.1 Section 1, Column 23 8.2 Section 2, Column 23 9. Section 1, Column 80 9. Section 2, Column 80 9. Section 2, Column 80 9. Section 2, Column 80 9. Section 3, Column 80 9. Section 3, Column 80 9. Section 3, Column 80 9. Section 8, Column 80 9. Section 9, Column 80 9. Section 8, Column 80 9. Section 9, Column | 4. | SSAP No. 108 adjustments | |
| 6. Considerations received/lipsoid on terminations. Section 1, 2 Column 19 7.1 Section 1, Column 19 7.2 Section 2, Column 20 8. Adjustment to the bookside/section carrying value of hedged filem. 8.1 Section 1, Column 20 9. Section 2, Column 20 9. Total foreign exchange change in bookside/select carrying value. 9.1 Section 1, Column 80 9.2 Section 2, Column 20 9.3 Section 1, Column 18 9.2 Section 2, Column 20 9.3 Section 1, Column 18 9.4 Section 1, Column 18 9.5 Section 2, Column 20 9.5 Section 3, Column 20 9.5 Secti | 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | |
| 7.1 Section 1, Column 19 7.2 Section 2, Column 20 8.1 Section 2, Column 20 8.2 Section 2, Column 20 9. Total foreign exchange change in book/adjusted carrying value: 9.1 Section 1, Column 18 9.2 Section 2, Column 20 9. Section 2, Column 20 9. Section 2, Column 20 9. Section 1, Column 18 9.2 Section 2, Column 20 9. Section 2, Column 20 9. Section 2, Column 20 9. Section 3, Column 20 9. Section 3, Column 20 9. Section 1, Column 18 9. Section 1, Column 20 9. Section 2, Column 20 9. Section 3, Column 20 9. Section 2, Column 20 9. Section 3, Column 20 9. Section 4, Column 20 9. Section 5, Column 20 9. Section 6, Column 20 9. Section 7, Column 15 9. Section 1, Column 15 9. Se | 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | |
| 7.2 Section 2. Column 21 8. Adjustment to the book/adjusted carrying value of hedged item. 8.1 Section 1, Column 23 9. Section 2, Column 23 9. Section 2, Column 20 10. Section 1, Column 10 9. Section 2, Column 20 11. Section 1, Column 20 12. Section 2, Column 20 13. Section 2, Column 20 14. Section 3, Column 40 15. Section 2, Column 20 16. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) 17. Deduct romantmitted assets 18. Book/adjusted carrying value. December 31 of prior year (Line 6, prior year) 18. Book/adjusted carrying value. December 31 of prior year (Line 6, prior year) 19. Currulative cash charge (Section 1, Broter NameNet Cash Deposis Footnote - Currulative Cash Change Column) 19. Add: 19. Carrying value. December 31 of prior year (Line 6, prior year) 19. Currulative cash charge (Section 1, Broter NameNet Cash Deposis Footnote - Currulative Cash Change Column) 19. Add: 19. Add: 19. Add: 10. Callange in variation margin on open contracts - Highly effective hedges: 19. Section 1, Column 15, current year minus 19. Section 1, Column 16, prior year 19. Change in variation margin on open contracts - All other: 19. Section 1, Column 16, prior year 19. Change in variation margin on open contracts - All other: 19. Section 1, Column 17, current year minus 19. Section 1, Column 18, prior year 19. Change in adjustment to basis of hedged item: 19. Section 1, Column 17, current year to date minus 19. Section 1, Column 17, current year to date minus 19. Section 1, Column 18, prior year pus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1, Column 19, current year to date minus 19. Section 1 | 7. | | |
| 8. Adjustment to the book/lediplised carrying value of hedged item: 8.1 Section 1, Column 20 8.2 Section 2, Column 23 9. Total foreign exchange change in book/adjusted carrying value: 9.1 Section 1, Column 18 9.2 Section 2, Column 20 9. Book/adjusted carrying value at ent of current period (Lines 1 + 2 + 3 + 4 + 5 + 8 + 7 + 8 + 9) 9. Book and the section 1, Broken Name 11) SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts Statement value at end of current period (Line 10 minus Line 11) SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Currulative cash change (Section 1, Broker Names/Net Cash Deposits Footnote - Currulative Cash Change Column) 4. Add: Change in variation margin on open contracts - Highly affective hedges: 3.11 Section 1, Column 18, prior year Change in variation margin on open contracts - Highly affective hedges: 3.12 Section 1, Column 18, prior year Change in variation margin on open contracts - Highly affective hedges: 3.13 Section 1, Column 18, prior year Change in variation margin on open contracts - Highly affective hedges: 3.14 Section 1, Column 18, prior year Change in variation margin on open contracts - Highly affective hedges: 3.15 Section 1, Column 18, prior year Change in variation margin on open contracts - Highly affective hedges: 3.16 Section 1, Column 18, prior year Change in variation margin on bernarious - All other: 3.17 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.28 Section 1, Column 17, current year to date minus 3.29 Section 1, Column 18, prior year Change in adjustment to basis of hedged item; 3.21 Section 1, Column 18, prior year Change in anount recognized (Section 2, Column 16) 3.22 Section 1, Column 18, prior year plus 3.25 Section 1, Column 18, prior year plus 3.26 Section 1, Column 18, prior year plus 3.27 Section 1, Column 18, prior year plus 3.28 Section 1, Column 18, prior year plus 3.29 Section 1, Column 18 | | | |
| 8.1 Section 1, Column 20 9. Total foreign exchange change in book/adjusted carrying value: 9.1 Section 2, Column 20 9. Section 2, Column 20 0. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) 1. Deduct consortinited assets 2. Statement value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) 1. Deduct consortinited assets 2. Statement value at end of current period (Line 10 minus Line 11) SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Currulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Currulative Cash Change Column) 1. Add: 1. Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 16, current year minus 3.12 Section 1, Column 16, current year minus 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year 1. Add: 1. Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, prior year 1. Add: 2. Add: 2. Add: 2. Section 1, Column 18, prior year 2. Change in adjustment to basis of hedged item: 3.2 Section 1, Column 19, current year trinus 3.2 Section 1, Column 19, current year to date minus 3.2 Section 1, Column 19, current year to date minus 3.2 Section 1, Column 19, current year to date minus 3.2 Section 1, Column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, prior year plus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.2 Section 1, column 19, current year to date minus 3.3 Subtrate (Ima 6, 10 S | 0 | | — |
| 9. Total foreign exchange change in book/adjusted carrying value: 9.1 Section 1, Column 18 9.2 Section 2, Column 20 9.0 Section 3, Column 20 9.0 Section 3, Column 20 9.0 Section 3, Column 20 9.0 Section 4, Column 20 9.0 Section 4, Column 20 9.0 Section 5, Column 20 9.0 Section 6, Column 18 9.0 Section 1, Column 18, prior year 9.0 Section 1, Column 19, prior year 10, 20 Section 1, 20 Se | 0. | • • • • • • • • • • • • • • • • • • • | |
| 9. Total foreign exchange change in book/adjusted carrying value: 9.1 Section 1, Column 18 9.2 Section 2, Column 20 9.0 Section 3, Column 20 9.0 Section 3, Column 20 9.0 Section 3, Column 20 9.0 Section 4, Column 20 9.0 Section 4, Column 20 9.0 Section 5, Column 20 9.0 Section 6, Column 18 9.0 Section 1, Column 18, prior year 9.0 Section 1, Column 19, prior year 10, 20 Section 1, 20 Se | | 8.2 Section 2. Column 23 | |
| 9.2 Section 2. Column 20 Bookladijusted carnying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) Deduct nonadmitted assets Statement value at end of current period (Line 10 minus Line 11) SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Bookladijusted carnying value, December 31 of prior year (Line 6, prior year) 2. Curnulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Curnulative Cash Change Column) 1. Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, prior year Change in variation margin on open contracts - All other: 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 19, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3.3 Subtotal (Line 3.1 minus Line 3.2) 1. Curnulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (Secsion 3, Column 16) 4.23 SSAP No. 108 adjustments 5. Total gain (loss) adjusted into the hedged item (Section 2, Column 17) 5. Dispositions gains (Secsion 3, Column 16) 5. Depositions gains (Secsion 3, Column 16) 5. Deposition condended amounts | 9. | | _ |
| 9.2 Section 2. Column 20 Bookladijusted carnying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) Deduct nonadmitted assets Statement value at end of current period (Line 10 minus Line 11) SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Bookladijusted carnying value, December 31 of prior year (Line 6, prior year) 2. Curnulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Curnulative Cash Change Column) 1. Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, prior year Change in variation margin on open contracts - All other: 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 19, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3.3 Subtotal (Line 3.1 minus Line 3.2) 1. Curnulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (Secsion 3, Column 16) 4.23 SSAP No. 108 adjustments 5. Total gain (loss) adjusted into the hedged item (Section 2, Column 17) 5. Dispositions gains (Secsion 3, Column 16) 5. Depositions gains (Secsion 3, Column 16) 5. Deposition condended amounts | | 9.1 Section 1, Column 18 | |
| SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 1. Add: 1. Add: 1. Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, prior year 1. Change in variation margin on open contracts - All other: 3.12 Section 1, Column 18, current year minus 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, current year minus 3.15 Section 1, Column 17, current year to date minus 3.16 Section 1, Column 17, prior year 1. Change in adjustment to basis of hedged item: 3.17 Section 1, Column 17, current year to date minus 3.28 Section 1, Column 19, current year to date minus 3.29 Section 1, Column 19, prior year 1. Change in amount recognized 3.20 Section 1, Column 19, prior year plus 3.21 Section 1, Column 19, current year to date minus 3.22 Section 1, Column 19, prior year plus 3.23 Section 1, Column 19, prior year plus 3.24 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3. Subtotal (Line 3.1 minus Line 3.2) 4. Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (loss) adjusted cin to the hedged item (Section 2, Footnum 17) 5. Total gain (loss) adjustments 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 prior year 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 prior year 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 prior year 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 prior year 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 prior year 5. Total gain (loss) adjusted into the hedged item (Section 2, Footnum 1 | | 9.2 Section 2, Column 20 | |
| SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Fochade - Cumulative Cash Change Column) 4. Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year riminus 3.12 Section 1, Column 15, current year riminus 3.13 Section 1, Column 18, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year riminus 3.14 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, current year to date minus 3.25 Section 1, Column 19, current year to sate minus 3.26 Section 1, Column 19, current year to sate minus 3.27 Section 1, Column 19, current year to sate minus 3.28 Section 1, Column 19, current year to sate minus 3.29 Section 1, Column 19, current year to sate minus 3.20 Section 1, Column 19, current year to sate minus 3.21 Section 1, Column 19, current year to sate minus 3.22 Section 1, Column 19, current year to sate minus 3.23 Section 1, Column 19, current year to sate minus 3.24 Section 1, Column 19, current year lore sate minus 3.25 Subtotal (Line 3 nimus line 3.2) 4.26 Amount according to the sate of the sate minus 3.27 Subtotal (Line 3 nimus line 3.2) 5.20 Less: 4.21 Amount according to the sate of the sate minus 5.3 Subtotal (Line 4 nimus Line 3.2) 5.4 Despositions gain (sosses) on contracts terminated in prior year 5.1 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 5.2 Despositions gain (losses) adjusted into the hedged item(s) for terminations in prior year 5.4 Deduct total nonadmitted amounts | | | |
| SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 4. Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, prior year Change in variation margin on open contracts - All other: 3.14 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year for date minus 3.22 Section 1, Column 17, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, current year to date minus 3.25 SSAP No. 108 adjustments 3.26 SSAP No. 108 adjustments 3.0 Subbolat (Line 3.1 minus Line 3.2) 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subbolat (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5. Total gain (loss) adjustments 5. Dispositions gains (losses) on contracts terminated in prior year 5. Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 5. Deduct total nonadmitted amounts | | | |
| Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 3.1 Add: Change in variation margin on open contracts - Highly effective hedges: 3.1.1 Section 1, Column 15, current year minus 3.1.2 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.1.3 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.2.1 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.2.1 Section 1, Column 17, current year to date minus 3.2.2 Section 1, Column 17, prior year Change in amount recognized 3.2.3 Section 1, Column 19, prior year plus 3.2.4 Section 1, Column 19, prior year plus 3.2.5 SSAP No. 108 adjustments 3.2 Section 1, Column 19, prior year plus 3.3 Subtotal (Line 3.1 minus Line 3.2) 4. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.2 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.2 Amount vecognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losse) on contracts terminated in prior year 5. Total gain (loss) education in the hedged item (Section 2, Folumn 17) 5. Dispositions gains (losse) on contracts terminations in prior year 5. Total gain (loss) adjustment and of current period (Lines 1 + 2 + 3.3 -4.3 -5.1 -5.2) 7. Deduct total nonadmitted amounts | 2. | Statement value at end of current period (Line 10 minus Line 11) | _ |
| Future Contracts 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 3.1 Add: Change in variation margin on open contracts - Highly effective hedges: 3.1.1 Section 1, Column 15, current year minus 3.1.2 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.1.3 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.2.1 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.2.1 Section 1, Column 17, current year to date minus 3.2.2 Section 1, Column 17, prior year Change in amount recognized 3.2.3 Section 1, Column 19, prior year plus 3.2.4 Section 1, Column 19, prior year plus 3.2.5 SSAP No. 108 adjustments 3.2 Section 1, Column 19, prior year plus 3.3 Subtotal (Line 3.1 minus Line 3.2) 4. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.2 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.2 Amount vecognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losse) on contracts terminated in prior year 5. Total gain (loss) education in the hedged item (Section 2, Folumn 17) 5. Dispositions gains (losse) on contracts terminations in prior year 5. Total gain (loss) adjustment and of current period (Lines 1 + 2 + 3.3 -4.3 -5.1 -5.2) 7. Deduct total nonadmitted amounts | | | |
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| 1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 3.1.1 Add: Change in variation margin on open contracts - Highly effective hedges: 3.1.1 Section 1, Column 15, current year minus 3.1.2 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.1.3 Section 1, Column 18, current year minus 3.1.4 Section 1, Column 18, prior year 2. Add: Change in adjustment to basis of hedged item: 3.2.1 Section 1, Column 17, current year to date minus 3.2.2 Section 1, Column 17, current year to date minus 3.2.3 Section 1, Column 19, prior year Change in amount recognized 3.2.3 Section 1, Column 19, prior year plus 3.2.4 Section 1, Column 19, prior year plus 3.2.5 SSAP No. 108 adjustments 3. Subtotal (Line 3.1 minus Line 3.2) Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year: 5. 1 Total gain (loss) adjusted that the hedged item(s) for terminations in prior year 5. 2 Total gain (loss) adjusted that the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS | |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) 1. Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, current year to date minus 3.25 SSAP No. 108 adjustments 3.26 Section 1, Column 19, prior year plus 3.27 Section 1, Column 19, current year to date minus 3.28 Section 1, Column 19, prior year plus 3.29 Section 1, Column 19, prior year plus 3.20 Subtoal (Line 3.1 minus Line 3.2) 1. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | Future Contracts | |
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| Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus 3.12 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, current year to date minus 3.23 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, prior year plus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3.26 Subtoal (Line 3.1 minus Line 3.2) 1. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtoal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | — |
| Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2) Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3 Subtotal (Line 4.1 minus Line 4.2) 5 Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) recognized of terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3.26 Subtotal (Line 3.1 minus Line 3.2) 1. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments 3.26 Subtotal (Line 3.1 minus Line 3.2) 1. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | 3.11 Section 1, Column 15, current year minus | |
| Change in variation margin on open contracts - All other: 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year 2. Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year to date minus 3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2) 1. Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2. Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) recognized for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| 3.14 Section 1, Column 18, prior year Add: Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2) Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | Change in variation margin on open contracts - All other: | |
| Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 19, current year to date minus 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, current year to date minus 3.25 SSAP No. 108 adjustments NONE Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | 3.13 Section 1, Column 18, current year minus | |
| Change in adjustment to basis of hedged item: 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | 2 | | |
| 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments NONE Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | 0.2 | | |
| 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments Subtotal (Line 3.1 minus Line 3.2) Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments NONE 1.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) 2.2 Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3. Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | |
| 3.24 Section 1, Column 19, prior year plus 3.25 SSAP No. 108 adjustments NONE Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| 3.25 SSAP No. 108 adjustments Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) Deduct total nonadmitted amounts | | | |
| Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | 3.24 Section 1, Column 19, prior year plus | |
| Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | 3.25 SSAP No. 108 adjustments | |
| 2 Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3 Subtotal (Line 4.1 minus Line 4.2) 5 Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | |
| 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments 3 Subtotal (Line 4.1 minus Line 4.2) 5. Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | |
| 4.22 Amount recognized (Section 2, Column 16) 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | - | | |
| 4.23 SSAP No. 108 adjustments Subtotal (Line 4.1 minus Line 4.2) Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | |
| 5. Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | | |
| 5. Dispositions gains (losses) on contracts terminated in prior year: 5.1 Total gain (loss) recognized for terminations in prior year 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | 1.3 | Subtotal (Line 4.1 minus Line 4.2) | |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | 5. | Dispositions gains (losses) on contracts terminated in prior year: | |
| 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) 7. Deduct total nonadmitted amounts | | · · · · · · · · · · · · · · · · · · · | |
| 7. Deduct total nonadmitted amounts | 6 | 5.2 I otal gain (loss) adjusted into the nedged item(s) for terminations in prior year People/adjusted carrying value at and of current paried (Lines 1 + 2 + 2 + 3 + 4 + 5 + 4 + 5 + 2). | — |
| | | Deduct total appropriate description | |
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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| | | Replicated (S) | ynthetic Asset) | Transactions | | | | | | Components | of the Replication | (Synthetic Asset) Transactions | | | |
|-----------|-------------|---------------------------------------|--------------------|---------------------------------|------------|----------------|---------------|-----------------|---------------------------------|---------------------------------------|--------------------|--------------------------------|---------------------------------------|---------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Inst | rument(s) Open | · · · · · · · · · · · · · · · · · · · | | Cash Instru | ment(s) Held | | |
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
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| | <u></u> | | | | | | | | | | | No | | | |
| 999999999 | Totals | | | | | XXX | XXX | XXX | | | XXX | XXX | XXX | | |

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | | First C | Quarter | Second | Quarter | Third C | Quarter | Fourth | Quarter | Year t | o Date |
|----------|--|-----------------------------|--|------------------------|--|-----------------------------|--|-----------------------------|--|-----------------------------|---|
| | | 1 Number of Positions | 2 Total Replication (Synthetic Asset) Transactions Statement Value | 3 Number of Positions | 4 Total Replication (Synthetic Asset) Transactions Statement Value | 5 Number of Positions | 6 Total Replication (Synthetic Asset) Transactions Statement Value | 7 Number of Positions | 8 Total Replication (Synthetic Asset) Transactions Statement Value | 9 Number of Positions | 10 Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Begin | ning Inventory | | | | | | | | | | |
| | Opened or Acquired | | | | | | | | | | |
| | Transactions | | | | | | | | | | |
| 3. Add: | Increases in Replication | | | | | | | | | | |
| | (Synthetic Asset) Transactions | | | | | | | | | | |
| | Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | |
| 4. Less: | Closed or Disposed of | | | | NION | | | | | | |
| | Transactions | | | | NON | . | | | | | |
| 5. Less: | Positions Disposed of | | | | 11011 | | | | | | |
| • | for Failing Effectiveness | | | | | | | | | | |
| 0.1 | Criteria | | | | | | | | | | |
| b. Less: | Decreases in Replication | | | | | | | | | | |
| | (Synthetic Asset) Transactions Statement Value | xxx | | xxx | | xxx | | xxx | | xxx | |
| 7. Endin | g Inventory | *** | | *** | | *** | | ^^^ | | *** | |

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

| | | Book/Adjusted Carrying Value Check |
|----|--|---------------------------------------|
| 1. | Part A, Section 1, Column 14 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | |
| | Total (Line 1 plus Line 2) | |
| 4. | Part D, Section 1, Column 6 | |
| 5. | Part D, Section 1, Column 7 | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | · · · · · · · · · · · · · · · · · · · |
| | | |
| | NONE | Fair Value Check |
| 7. | Part A, Section 1, Column 16 | |
| 8. | Part B, Section 1, Column 13 | |
| 9. | Total (Line 7 plus Line 8) | |
| 0. | Part D, Section 1, Column 9 | |
| 1. | Part D, Section 1, Column 10 | |
| 2. | Total (Line 9 minus Line 10 minus Line 11) | · · · · · · · · · · · · · · · · · · · |
| | | |
| | | Potential Exposure Check |
| 3. | Part A, Section 1, Column 21 | |
| 4. | Part B, Section 1, Column 20 | |
| | Part D, Section 1, Column 12 | |
| 6. | Total (Line 13 plus Line 14 minus Line 15) | |

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 | 1,770,951 | | 1,770,951 | |
| 2. | Cost of cash equivalents acquired | | | 11,737,497 | |
| 3. | Accrual of discount | | | | |
| 4. | Unrealized valuation increase (decrease) | | | | |
| 5. | Total gain (loss) on disposals | | | | |
| 6. | Deduct consideration received on disposals | 12,684,514 | | 12,684,514 | |
| 7. | Deduct amortization of premium | | | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | | | |
| 9. | Deduct current year's other-than-temporary impairment recognized | | | | |
| 10. | Book/adjusted carrying value at end of current period (Lines | | | | |
| | 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 823,934 | | 823,934 | |
| 11. | | | | | |
| 12. | | 823,934 | | 823,934 | |

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

Showing All Real Estate OWNED December 31 of Current Year

| | 0 | 1 | | - 1 | | - | 0 | 0 | 40 | 01 | D I /A .I' . | 1. 1.0 | | | 10 17 |
|----------------|------|----------|-------|----------|------------|--------|-----------|---------------------------|------------|----------------|--|-------------------|--------------------|---------------------------|--|
| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | | | ted Carrying Valu | | | 16 17 |
| Description | | 3 | 4 | | Date of | | | Book/Adjusted Carrying | Fair Value | 11 | 12 Current Year's Other-Than- Temporary | 13 Current Year's | 14 Total Change in | 15 Total Foreign Exchange | Gross Income Earned Less Interest Taxes, Repai |
| of | Ì | | | Date | Last | Actual | Amount of | Value Less | Less | Current Year's | | Change in | B./A.C.V. | Change in | Incurred on and Expense |
| J | Code | City | State | Acquired | Appraisal | Cost | 1 | Encumbrances | | | Recognized | Encumbrances | | B./A.C.V. | Encumbrances Incurred |
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| 0699999 Totals | | | | | | | | | | | | | | | |

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------------------|-----------|---------------------------------------|------------------|----------------------|--|------------------------------|--|---|
| Description of Property | 2 City | 3 State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investmen Made After Acquisition |
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| 0399999 Totals | | | | | | | | |

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

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|---------------|-------------------------------|----------|-------|------------------|-------------------------|----------------|--|---------------------------|---------------------|-----------------|--|--|---|--|---------------------------------------|--|----------------------------------|---|---|---------------------------------------|
| | 1 | Location | | 4 | 5 | 6 | 7 | 8 | | | sted Carrying Val | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
| | | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | ĺ |
| | Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes i Encumbrances | 1 | Current Year | Impairment | Current Year's Change in Encumbrance | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Valu Less Encumbrance on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrance | Taxes, Repairs, and Expenses Incurred |
| | 1 Toperty | Oity | Olale | Date | i dicilasci | 0031 | Liteumbrances | 1 HOI 1 Gai | Depreciation | rvecognized | Liteumbrance | (11-3-10) | D./A.O.V. | оп Бізрозаі | I Gai | Disposai | Disposai | Disposai | Liteumbrance | Incurred |
| | | | | | | | | | | | | | | | | | | | | |
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| 399999 Totals | | | | | | | | | | | | | | | | | | | | 1 |

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Change in E | Book Value/Recorded | Investment | | 14 | 15 |
|-----------------|------------|-----------|------------|--------------|------------------|------------------------|--|--|--------------------------------|---|--|--|---|---|
| Loan Number | Code | 3 City | 4 State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued Interest | 9 Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ | 11 Current Year's Other-Than- Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
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| 3399999 Total M | /lortgages | | 1 | | | | | | | | | | 1 | XXX |

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$

0 unpaid taxes \$

0 interest due and unpaid.

4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 | | | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------|-----------|------------|--------------|---------------|-------------------|--|--|-----------------------------------|
| • | Location | | ' | • | | | | |
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| Nullibel | Oity | State | Туре | Date Acquired | Nate of lifterest | Acquisition | Aiter Acquisition | Buildings |
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| 3399999 Totals | • | • | ' | | | | | |

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | | Chs | nge in Book Value/ | Recorded Invest | ment | | 14 | 15 | 16 | 17 | 18 |
|----------------|----------|-------|--------------|------------------|------------------|--|---|--|--|--|--|--|---|---------------|--|---|--|
| ' | 2 | 3 | 7 | | | , | 8 | 9 | 10 | 11 | 12 | 13 | '- | 15 | 10 | '' | 10 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8 + 9 - 10 + 11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | L | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | | Change in E | Book/Adjusted Ca | arrying Value | | 18 | 19 | 20 |
|------------------------|---|----------|---------|----------|------|--|---|--------------------------------|------------------------|-------------|------------|--|---|--|--|--|--|----------------------|--|----------------------------|
| | | | • | 4 | 5 | | NAIC Designation, NAIC | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identificatio | Name or Description | Code | e C | City St | tate | Name of Vendor or General Partner | Designation Modifer and SVO Adminiatrative Symbol | Date Originally Acquired | Type and Strateg | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percenta of Ownershi |
| | | | | | . | | | | | | | | | | | | | | | |
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| . Book/ | Adjusted Carrying Value by NAIC Designation Cat | egory Fo | otnote: | | - | | | | | | | | | - | | - | | | | |
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| 1. | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | |
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| 1E | 5A 5B \$ 5C \$ | |
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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|------------------------------|------------------------|---|------------|--|--------------------------------|-------------------------|--|---|------------------------------|----------------------------|
| CUSIP Ident- ification | Name or Description | 3 City | 4 State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentag of Ownersh |
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Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| | | | | Showing Of | | | | | _ | | | | | | | | | | |
|------------------------------|------------------------|-----------|------------|--|--------------------------------|------------------|--|--|--|---|---|--|--|--|---------------|---|--|-------------------------------------|----------------------|
| 1 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Ch | ange in Book/Adju | sted Carrying Va | lue | | 15 | 16 | 17 | 18 | 19 | 20 |
| CUSIP Ident- ification | Name or Description | 3 City | 4 State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Depreciation) or (Amortization)/ Accretion | 11 Current Year's Other-Than- Temporary Impairment Recognized | Capitalized Deferred Interest and Other | 13 Total Change in B./A.C.V. (9 + 10 - 11 + 12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
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Showing All Long-Term BONDS Owned December 31 of Current Year

| 4 | 2 | 0 | | 6 | 7 | F-!- | Value | 10 | 14 | , | Change in Deal/Adia | untad Carmina Mal | | | | Inter | not . | | - | ates |
|----------------|--|------|-------------|----------------|-----------|---------|-----------|-----------|-----------|------------|---------------------------|--------------------|-----------|-------|-----------|--------|-----------|--------|------------|-------------|
| ' | <u> </u> | | odes 4 5 | ٥ - | ' } | 8 Fair | value | 10 | 11 | 12 | Change in Book/Adju 13 | isted Carrying val | 15 | 16 | 17 | 18 | est 19 | 20 | 21 | ates 22 |
| | | | 4 5 | NAIC | | 0 | 9 | | | 12 | 13 | 14 | 15 | 10 | 17 | 10 | 19 | 20 | 21 | 22 |
| | | 1 1 | FΪ | Designation, | | | | | | | | Current | | 1 | | | | | | |
| | | | 0 | NAIC | | Rate | | | | | 1 | Year's | Total | 1 | | | | | | |
| | | 1 1 | r | Designation | | Used | | | | | 1 | Other | Foreign | 1 | | | Admitted | | | |
| | | | e | Modifer and | | То | | | Book / | Unrealized | Current | -Than- | Exchange | 1 | | | Amount | Amount | | Stated |
| | | | il | SVO | | Obtain | | | Adjusted | Valuation | Year's | Temporary | Change | | Effective | | Due | Rec. | | Contractual |
| CUSIP | | | g Bond | Adminiatrative | Actual | Fair | Fair | Par | Carrying | Increase / | (Amortization) / | Impairment | in | Rate | Rate | When | & | During | | Maturity |
| Identification | Description | Code | n CHAR | Symbol | Cost | Value | Value | Value | Value | (Decrease) | Accretion | Recognized | B./A.C.V. | of | of | Paid | Accrued | Year | Acquired | Date |
| | | | | | | | | | | | | | | | | | | | | |
| 002824-BA-7 | ABBOTT LABORATORIES | | 1 | 1.F FE | 489,025 | 100.438 | 502,189 | 500,000 | 499,547 | | 2,217 | | | 2.550 | 3.006 | MS | 3,754 | 12.750 | 12/19/2016 | 03/15/2022 |
| 00287Y-BV-0 | ABBVIE INC | 1 | 1.2 | 2.B FE | 269,448 | 105.138 | 262,846 | 250,000 | 268,287 | | (1,161) | | | 2.950 | 1.345 | MN | 819 | 3,687 | 09/10/2021 | |
| 001055-AM-4 | AFLAC INC | 1 | 1 | 1.G FE | 260.495 | 106.795 | 266,988 | 250,000 | 255.713 | | (1,887) | | | 3.625 | 2.791 | MN | 1.158 | 9.063 | 05/24/2019 | 11/15/2024 |
| 001055-BK-7 | AFLAC INC | 1 | 1.2 | 1.G FE | 499,515 | 98.224 | 491,120 | 500,000 | 499,593 | | 28 | | | 1.125 | 1.145 | MS | 1,656 | 2,922 | 03/08/2021 | 03/15/2026 |
| 021441-AF-7 | ALTERA CORP | 1 | 1 | 1.E FE | 373,266 | 105.568 | 369,487 | 350,000 | 357,910 | | (4,063) | | | 4.100 | 2.850 | MN | 1,834 | 14,350 | 01/19/2018 | 11/15/2023 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE CORP | 1 | 1 | 1.G FE | 315,208 | 103.461 | 310,382 | 300,000 | 313,237 | | (1,971) | | | 2.300 | 1.325 | MS | 2,147 | | | 09/09/2026 |
| 02665W-BP-5 | AMERICAN HONDA FINANCE CORP | 1 | 1 | 1.G FE | 243,288 | 103.772 | 259,430 | 250,000 | 247,055 | | 1,314 | | | 2.900 | 3.480 | FA | 2,719 | | | |
| 02665W-DN-8 | AMERICAN HONDA FINANCE CORP | 1 1 | 1 | 1.G FE | 300,801 | 98.432 | 295,297 | 300,000 | 300,596 | | (158) | | | 1.000 | 0.945 | MS | 925 | 3,000 | 09/14/2020 | |
| 03076C-AH-9 | AMERIPRISE FINANCIAL INC | 1 1 | 1,2 | 1.G FE | 270,150 | 105.345 | 263,364 | 250,000 | 267,385 | | (2,765) | | | 2.875 | 1.264 | MS | 2,116 | 3,594 | 04/09/2021 | 09/15/2026 |
| 06051G-FF-1 | BANK OF AMERICA CORP | 1 | 1 | 1.F FE | 261,180 | 106.315 | 265,787 | 250,000 | 255,273 | | (2,235) | | | 4.000 | 3.022 | AO | 2,500 | 10,000 | 04/12/2019 | 04/01/2024 |
| 06051G-HC-6 | BANK OF AMERICA CORP | 1 1 | 1,2,5 | 1.F FE | 121,418 | 102.104 | 127,630 | 125,000 | 123,648 | | 656 | | | 3.004 | 3.582 | JD | 115 | 3,755 | 06/08/2018 | 12/20/2023 |
| ☑ 06051G-HL-6 | BANK OF AMERICA CORP | 1 1 | 1,2,5 | 1.F FE | 1,086,640 | 104.227 | 1,094,379 | 1,050,000 | 1,064,992 | | (9,306) | | | 3.864 | 2.919 | JJ | 17,807 | 40,572 | 09/13/2019 | 07/23/2024 |
| O6053F-AA-7 | BANK OF AMERICA CORP | 1 1 | 1 | 1.F FE | 791,575 | 105.119 | 788,396 | 750,000 | 762,486 | | (7,694) | | | 4.100 | 3.001 | JJ | 13,410 | 30,750 | 02/08/2018 | 07/24/2023 |
| 06367W-HH-9 | BANK OF MONTREAL | 1 | C | 1.F FE | 254,650 | 104.544 | 261,359 | 250,000 | 252,160 | | (987) | | | 3.300 | 2.872 | FA | 3,346 | 8,250 | 05/24/2019 | 02/05/2024 |
| 06406R-AC-1 | BANK OF NEW YORK MELLON CORP | 1 [| 2,5 | 1.E FE | 290,922 | 100.700 | 302,099 | 300,000 | 297,350 | | 1,857 | | | 2.661 | 3.325 | MN | 998 | 7,983 | 05/18/2018 | 05/16/2023 |
| 06406R-AE-7 | BANK OF NEW YORK MELLON CORP | 1 [| 2 | 1.E FE | 500,231 | 102.208 | 511,040 | 500,000 | 500,055 | | (47) | | | 2.950 | 2.940 | JJ | 6,228 | 14,750 | 01/25/2018 | 01/29/2023 |
| 064159-MK-9 | BANK OF NOVA SCOTIA | | | 1.F FE | 574,075 | 104.815 | 576,484 | 550,000 | 561,887 | | (5,430) | | | 3.400 | 2.345 | FA | 7,272 | 18,700 | 09/19/2019 | 02/11/2024 |
| 064159-VL-7 | BANK OF NOVA SCOTIA | | | 1.F FE | 306,216 | 99.377 | 298,132 | 300,000 | 304,714 | | (1,344) | | | 1.300 | 0.836 | JD | 217 | 3,900 | 11/17/2020 | 06/11/2025 |
| 05565Q-CS-5 | BP CAPITAL MARKETS PLC | | 0 1 | 1.F FE | 557,632 | 106.353 | 584,943 | 550,000 | 554,172 | | (1,394) | | | 3.535 | 3.252 | MN | 3,078 | 19,442 | 05/24/2019 | 11/04/2024 |
| 110122-CM-8 | BRISTOL-MYERS SQUIBB CO | 1 | 1,2 | 1.F FE | 255,034 | 104.599 | 261,497 | 250,000 | 252,614 | | (1,007) | | | 2.900 | 2.464 | JJ | 3,122 | 7,250 | 07/11/2019 | 07/26/2024 |
| 808513-AL-9 | CHARLES SCHWAB CORP | | 1,2 | 1.F FE | 311,919 | 104.966 | 314,899 | 300,000 | 307,226 | | (2,357) | | | 3.000 | 2.150 | MS | 2,775 | 9,000 | 12/24/2019 | 03/10/2025 |
| 808513-AT-2 | CHARLES SCHWAB CORP | | 1,2 | 1.F FE | 700,160 | 101.930 | 713,513 | 700,000 | 700,041 | | (37) | | | 2.650 | 2.644 | JJ | 8,038 | 18,550 | 12/19/2017 | 01/25/2023 |
| 17275R-BE-1 | CISCO SYSTEMS INC | | 1 | 1.E FE | 249,285 | 102.272 | 255,681 | 250,000 | 249,827 | | 150 | | | 2.600 | 2.649 | FA | 2,221 | 6,500 | 01/19/2018 | 02/28/2023 |
| 17325F-AS-7 | CITIBANK NA | 1 | 1,2 | 1.E FE | 508,130 | 105.232 | 505,115 | 480,000 | 493,030 | | (6,377) | | | 3.650 | 2.239 | . JJ | 7,689 | 17,520 | 08/16/2019 | 01/23/2024 |
| 172967-JC-6 | CITIGROUP INC | 1 | 1 | 2.B FE | 1,973,975 | 110.638 | 1,925,096 | 1,740,000 | 1,956,682 | | (17,292) | | | 4.300 | 1.636 | .MN | 8,521 | | 08/30/2021 | 11/20/2026 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICATIONS LLC | 1 | 1 | 1.G FE | 485,396 | 107.499 | 384,848 | 358,000 | 378,108 | | (22,519) | | | 9.455 | 2.868 | .MN | 4,325 | 33,849 | | 11/15/2022 |
| 20030N-CS-8 | COMCAST CORP | 1 | 1,2 | 1.G FE | 288,765 | 109.265 | 273,162 | 250,000 | 278,255 | | (7,668) | | | 3.950 | 0.777 | ,AO | 2,085 | 9,875 | 08/14/2020 | 10/15/2025 |
| 126149-AD-5 | CONOPCO INC | 1 | 1 | 1.E FE | 677,940 | 126.792 | 633,961 | 500,000 | 650,172 | | (27,768) | | | 7.250 | 1.017 | .JD | 1,611 | 36,250 | 01/20/2021 | 12/15/2026 |
| 25243Y-BA-6 | DIAGEO CAPITAL PLC | | C 1,2 | 1.G FE | 499,710 | 102.494 | 512,468 | 500,000 | 499,837 | | 56 | | | 2.125 | 2.137 | ,AO | 1,977 | 5,312 | 11/08/2019 | |
| 25746U-CK-3 | DOMINION ENERGY INC | 1 | 1,2 | 2.B FE | 267,790 | 104.102 | 260,256 | 250,000 | 266,433 | | (1,357) | | | 2.850 | 1.299 | .FA | 2,692 | | 08/13/2021 | 08/15/2026 |
| 26441C-AS-4 | DUKE ENERGY CORP | | 1,2 | 2.B FE | 1,061,368 | 103.474 | 1,034,741 | 1,000,000 | 1,056,347 | | (5,021) | | | 2.650 | 1.331 | MS. | 8,833 | 9,937 | 09/24/2021 | 09/01/2026 |
| 263534-CN-7 | E I DU PONT DE NEMOURS AND CO | | 1,2 | 1.G FE | 313,395 | 100.912 | 302,737 | 300,000 | 309,752 | | (2,777) | | | 1.700 | 0.745 | . JJ . | 2,352 | 5,950 | 09/08/2020 | |
| 532457-BH-0 | ELI LILLY AND CO | | 1,2 | 1.F FE | 309,522 | 104.489 | 313,468 | 300,000 | 305,945 | | (1,797) | | | 2.750 | 2.100 | .JD | 688 | 8,250 | 12/24/2019 | 06/01/2025 |
| 29736R-AE-0 | ESTEE LAUDER COMPANIES INC | | 1 | 1.E FE | 228,705 | 101.114 | 222,450 | 220,000 | 222,653 | | (4,251) | | | 2.350 | 0.407 | .FA | 1,953 | 5,170 | 07/24/2020 | |
| 369550-AY-4 | GENERAL DYNAMICS CORP | | 1,2 | 1.G FE | 255,273 | 103.236 | 258,089 | 250,000 | 253,058 | | (1,091) | | | 2.375 | 1.909 | MN | 759 | 5,937 | 12/11/2019 | 11/15/2024 |
| 36966T-DS-8 | GENERAL ELECTRIC CO | | 1, | 2.A FE | 407,138 | 103.451 | 398,286 | 385,000 | 392,433 | | (3,813) | | | 4.000 | 2.931 | .MN | 1,968 | 15,400 | | 11/15/2023 |
| 373334-JX-0 | GEORGIA POWER CO | 1 | 11 | 2.A FE | 504,145 | 100.930 | 504,648 | 500,000 | 500,320 | | (849) | | | 2.850 | 2.675 | MN. | 1,821 | 14,250 | 03/31/2017 | 05/15/2022 |
| 375558-AW-3 | GILEAD SCIENCES INC | | 1,2 | 2.A FE | 542,357 | 105.106 | 536,041 | 510,000 | 526,131 | | (7,827) | | | 3.700 | 2.076 | ,AO | 4,718 | 18,870 | 11/26/2019 | 04/01/2024 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | | 1,2 | 1.F FE | 789,440 | 106.643 | 773,162 | 725,000 | 783,157 | | (6,283) | | | 3.500 | 1.366 | MN | 3,172 | 12,687 | 08/19/2021 | 11/16/2026 |
| 402479-CC-1 | GULF POWER CO | | 11 | 1.E FE | 503,940 | 100.793 | 503,963 | 500,000 | 500,292 | | (774) | | | 3.100 | 2.940 | MN. | 1,981 | 15,500 | 12/27/2016 | 1 |
| 41283L-AS-4 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | 1,2 | 2.C FE | 49,160 | 101.622 | 50,811 | 50,000 | 49,786 | | 184 | | | 3.350 | 3.744 | FA | 633 | 1,675 | 06/08/2018 | 02/15/2023 |

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

| 1 | 2 | | odes | 6 | 7 | Enir | Value | 10 | 11 | | Change in Book/Adju | eted Carrying Val- | 10 | | | Inter | ect | | D, | ates |
|----------------------------|--------------------------------------|-----------------|----------------------------------|------------------|---------|-------------------|--------------------|--------------------|--------------------|------------|---|--------------------|------------|----------------|----------------|----------|-----------------|------------------|--------------------------|---------------|
| ' | | | 4 5 | 1 " | ' | 8 Fall | 0 | 10 | '' | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | , | . , | NAIC | | ٠ | J | | | 12 | '5 | 1-7 | 15 | 10 | 17 | '0 | 13 | 20 | | "" |
| | | 1 1 | F | Designation, | i i | | | | | | | Current | | | | | | | | |
| | | 1 17 | , | NAIC | | Rate | | | | | | Year's | Total | 1 | | | | | | |
| | | 1 1 | r | Designation | 1 | Used | | | | | | Other | Foreign | | | | Admitted | | | |
| | | 1 1. | | Modifer and | 1 | To | | | Book / | Unrealized | Current | -Than- | Exchange | | | | Amount | Amount | | Stated |
| | | 1 1 | i | SVO | | Obtain | | | Adjusted | Valuation | Year's | Temporary | Change | | Effective | | Due | Rec. | | Contractual |
| CUSIP | | 1 1. | g Bond | Adminiatrative | Actual | Fair | Fair | Par | Carrying | Increase / | (Amortization) / | Impairment | in | Rate | Rate | When | & | During | | Maturity |
| Identification | Description | Code | n CHAR | Symbol | Cost | Value | Value | Value | Value | (Decrease) | Accretion | Recognized | B./A.C.V. | of | of | Paid | Accrued | Year | Acquired | Date |
| Identification | Description | 0000 | II OII/II | Oymbor | 0031 | Value | Value | Value | Value | (Decrease) | Accidion | recognized | D.//t.O.V. | 01 | | 1 ala | Accided | Tour | Acquired | Date |
| 418056-AY-3 | | | 1.2 | 2.C FE | 275,005 | 107.292 | 268,231 | 250,000 | 272,617 | | (2,388) | | | 3.550 | 1.553 | MN | 1,035 | 4,437 | 06/25/2021 | 11/19/2026 |
| 404280-AN-9 | HSBC HOLDINGS PLC | ، ا ۰۰۰۱، | . ا ^۱ ٬۰ ۱ | 1.G FE | 314,436 | 100.831 | 302,492 | 300,000 | 300,751 | | (3,045) | | | 4.000 | 2.955 | MS | 3,033 | | | 03/30/2022 |
| 404280-BH-1 | HSBC HOLDINGS PLC | . ; | č | 2.A FE | 873,613 | 109.000 | 844,746 | 775,000 | 867,170 | | (6,442) | | | 4.375 | 1.823 | MN | 3,579 | 16,953 | 09/24/2021 | 1 1 |
| 459200-AM-3 | INTERNATIONAL BUSINESS MACHINES CORP | . ' | 1 | 1.G FE | 327.665 | 120.732 | 301,830 | 250,000 | 308.503 | | (15,003) | | | 7.000 | 0.781 | AO | 2.965 | 17.500 | 09/22/2020 | |
| 459200-HU-8 | INTERNATIONAL BUSINESS MACHINES CORP | . | 1 | 1.G FE | 299,370 | 105.372 | 316,117 | 300,000 | 299,728 | | 122 | | | 3.625 | 3.670 | FA | 4,199 | | | 02/12/2024 |
| 459200-JC-6 | INTERNATIONAL BUSINESS MACHINES CORP | | 12 | 1.G FE | 513,657 | 101.904 | 509,522 | 500,000 | 502,288 | | (2,626) | | | 2.875 | 2.330 | MN | 2,076 | 14.375 | 06/23/2017 | 11/09/2022 |
| 46625H-RL-6 | JPMORGAN CHASE & CO | . | 2 | 1.F FE | 478,134 | 102.308 | 511,536 | 500,000 | 493,560 | | 4,476 | | | 2.700 | 3.667 | MN | 1,613 | | | 05/18/2023 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | . | 1.2 | 1.F FE | 331,469 | 105.671 | 317,012 | 300,000 | 326,100 | | (5,369) | | | 2.950 | 0.968 | AO | 2,213 | 8,850 | 01/15/2021 | 1 |
| 46647P-AY-2 | JPMORGAN CHASE & CO | . | 1,2,5 | 1.F FE | 252,791 | 107.099 | 267,746 | 250,000 | 251,162 | | (572) | | | 4.023 | 3.770 | JD | 726 | | | 1 1 |
| 46647P-BF-2 | JPMORGAN CHASE & CO | . | 1,2,5 | 1.F FE | 263.980 | 102.239 | 255,596 | 250,000 | 259.900 | | (3,502) | | | 2.301 | 0.859 | AO | 1,214 | | 10/29/2020 | 1 1 |
| 48128G-Y5-3 | JPMORGAN CHASE & CO | . | 1,2,3 | 1.F FE | 250,000 | 94.733 | 236,830 | 250,000 | 250,000 | | (3,302) | | | 0.825 | 0.825 | JD JD | 52 | 2,062 | 12/18/2020 | 1 1 |
| 628931-AB-3 | JPMORGAN CHASE BANK NA | . | 4 | 1.E FE | 293,295 | 118.794 | 272,035 | 229,000 | 265,040 | | (12,146) | | | 8.250 | 2.461 | MN | 3,149 | 18,893 | 08/16/2019 | |
| TI | LOEWS CORP | . | 12 | 1.F FE | 278,888 | 108.168 | | | 274,587 | | 1 | | | | | | | 4,688 | | |
| 540424-AS-7 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II | . | 1,2 | 1.B FE | 137,184 | 101.686 | 270,420 143,377 | 250,000 141,000 | 140,443 | | (4,301) | | | 3.750 2.500 | 1.222 3.010 | .AO. | 2,344 | 3,525 | 04/13/2021 12/19/2016 | 1 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II | . | | 1 !:B. r.c | 256.191 | 105.324 | 263,309 | 250,000 | 252,937 | | (1,232) | | | 3.600 | 3.060 | AO AO | 2,050 | 9.000 | 04/12/2019 | 1 1 |
| 57636Q-AG-9 | MASTERCARD INC | . | 1.2 | 1.E FE | 271,230 | 105.324 | 266,207 | 250,000 | 268,403 | | (2,827) | | | 2.950 | 1.309 | MN | 819 | 7,375 | 04/04/2021 | 1 1 1 1 1 1 1 |
| 582839-AH-9 | MEAD JOHNSON NUTRITION CO | . | 1.2 | 1.G FE | 634,125 | | 600,663 | 550,000 | 615,386 | | 4 · · · · · · · · · · · · · · · · · · · | | | 4.125 | | | 2,899 | 22,688 | 12/10/2020 | |
| 60687Y-AH-9 | MIZUHO FINANCIAL GROUP INC | . , | | | 504,125 | 109.212 | | | | | (17,729) | | | 2.953 | 0.788 | MN. | | | | |
| 617446-7Y-9 | MORGAN STANLEY | . ' | | 1.G FE 2.A FE | 938,235 | | 501,912 | 500,000 | 500,169 930,597 | | (979) | | | 4.350 | 2.736 1.508 | FA. | 5,045 | 14,765 15,225 | 10/25/2017 09/24/2021 | 02/28/2022 |
| 654740-AV-1 | NISSAN MOTOR ACCEPTANCE COMPANY LLC | . | 1, | | 500,230 | 110.412 99.999 | 910,898 499,997 | 825,000 | 500,002 | | (7,638) | | | 1 1 | | MS. | 11,265 6,533 | | 01/13/2017 | 09/06/2026 |
| | | . | | 2.C FE | | | | 500,000 | | | | | | 2.800 | 2.790 | | | 14,000 | | |
| 66989H-AE-8 | NOVARTIS CAPITAL CORP | . | 1 | 1.D FE | 486,125 | 101.271 | 506,354 | 500,000 | 497,447 | | 3,466 | | | 2.400 | 3.126 | MS | 3,333 | | 08/10/2018 | 09/21/2022 |
| 67021C-AK-3 | NSTAR ELECTRIC CO | . | 1,2 | 1.E FE | 335,331 | 104.980 | 314,941 | 300,000 | 325,403 | | (6,877) | | | 3.250 | 0.869 | MN. | 1,246 | | 07/17/2020 | |
| 68389X-BL-8 | ORACLE CORP | . | 1,2 | 2.A FE | 143,819 | 101.967 | 152,950 | 150,000 | 147,980 | | 1,137 | | | 2.400 | 3.220 | MS. | 1,060 | 3,600 | 03/02/2018 | 1 1 |
| 68389X-BT-1 | ORACLE CORP | . | 1,4 | 2.A FE | 268,587 | 102.363 | 255,908 | 250,000 | 263,412 | | (4,171) | | | 2.500 | 0.780 | .AO | 1,563 | 6,250 | 10/05/2020 | 1 |
| 69349L-AK-4 | PNC BANK NA | . | 2 | 1.G FE | 483,200 | 102.122 | 510,609 | 500,000 | 495,879 | | 3,678 | | | 2.950 | 3.737 | . JJ . | 6,180 | | 05/18/2018 | |
| 69353R-EF-1 | PNC BANK NA | . | 14 | 1.F FE | 264,278 | 105.629 | 264,073 | 250,000 | 258,256 | | (2,895) | | | 3.300 | 2.056 | AO. | 1,398 | 8,250 | 11/21/2019 | 1 1 |
| 747525-AT-0 | QUALCOMM INC | . [] | 1,2 | 1.F FE | 239,890 | 104.205 | 260,513 | 250,000 | 245,231 | | 1,879 | | | 2.900 | 3.744 | MN | 826 | 7,250 | 01/18/2019 | 1 |
| 751212-AC-5 | RALPH LAUREN CORP | . | 1,2 | 1.G FE | 452,078 | 107.839 | 431,354 | 400,000 | 439,032 | | (10,806) | | | 3.750 | 0.937 | MS | 4,417 | 15,000 | 10/19/2020 | |
| 755111-BY-6 | RAYTHEON CO | · [· · · ·] , | 1,2 | 1.G FE | 274,721 | 104.225 | 270,984 | 260,000 | 268,532 | | (3,046) | | | 3.150 | 1.900 | JD. | 364 | | | |
| 78013X-ZU-5 78014R-BX-7 | ROYAL BANK OF CANADA | . [] [| | 1.F FE | 759,623 | 103.352 | 775,142 | 750,000 | 755,110 | | (1,933) | | | 2.550 | 2.272 | JJ . | 8,766 | | | |
| | ROYAL BANK OF CANADA | . ' | 0 2 | 1.F FE | 200,000 | 99.317 | 198,634 | 200,000 | 200,000 | | | | | 2.300 | 2.443 | . JJ . | 1,929 | 4,600 | 01/28/2020 | 1 1 |
| 78014R-BY-5 | ROYAL BANK OF CANADA | . ' | 6 2 | 1.F FE | 300,000 | 100.100 | 300,020 | 300,000 | 300,000 | | | | | 2.200 | 2.200 | . JJ | 2,768 | | | |
| 80282K-AZ-9 | SANTANDER HOLDINGS USA INC | . | 1,2 | 2.A FE | 480,158 | 104.379 | 469,706 | 450,000 | 478,249 | | (1,909) | | | 3.244 | 1.813 | ,AO | 3,487 | 7,299 | 1 1 1 1 1 1 1 | 1 1 |
| 842587-CV-7 | SOUTHERN CO | . [] | 1,2 | 2.B FE | 598,680 | 105.856 | 582,210 | 550,000 | 594,502 | | (4,178) | | | 3.250 | 1.287 | J.JJ. | 8,938 | | 08/19/2021 | 1 1 |
| 857477-AL-7 | STATE STREET CORP | . | | 1.F FE | 498,580 | 103.118 | 515,591 | 500,000 | 499,612 | | 273 | | | 3.100 | 3.158 | MN. | 1,981 | 15,500 | 02/08/2018 | |
| 857477-AN-3 | STATE STREET CORP | . [] | 1, | 1.E FE | 520,485 | 106.468 | 532,341 | 500,000 | 511,986 | | (3,876) | | | 3.300 | 2.453 | JD. | | 16,500 | 11/26/2019 | 12/16/2024 |
| 87612E-BD-7 | TARGET CORP | . | 1 | 1.F FE | 102,963 | 105.990 | 105,990 | 100,000 | 101,425 | | (542) | | | 3.500 | 2.905 | | 1,750 | 3,500 | 01/25/2019 | 07/01/2024 |
| 07330M-AB-3 | TRUIST BANK | . | 2 | 1.F FE | 337,907 | 106.981 | 320,944 | 300,000 | 329,410 | | (7,969) | | | 3.625 | 0.869 | MS | 3,172 | 10,875 | 12/04/2020 | |
| 05531F-BB-8 | TRUIST FINANCIAL CORP | . | 2 | 1.G FE | 608,819 | 106.292 | 631,419 | 600,000 | 604,870 | | (1,718) | | | 2.850 | 2.538 | AO. | 3,088 | | 1 1 1 1 1 1 1 | |
| 05531F-BH-5 | TRUIST FINANCIAL CORP | . | 2 | 1.G FE | 304,812 | 103.237 | 309,710 | 300,000 | 302,618 | | (1,008) | | | 2.500 | 2.140 | FA. | 3,125 | 7,500 | 10/10/2019 | 08/01/2024 |
| 867914-BS-1 | TRUIST FINANCIAL CORP | . | 1,2 | 1.G FE | 609,767 | 107.926 | 593,592 | 550,000 | 590,860 | | (12,555) | | | 4.000 | 1.577 | MN | 3,667 | 22,000 | 10/13/2020 | 1 |
| 25468P-DF-0 | TWDC ENTERPRISES 18 CORP | | 1 | 1.G FE | 279,595 | 106.027 | 265,067 | 250,000 | 271,742 | | (5,761) | | | 3.150 | 0.766 | MS | 2,275 | 7,876 | 08/19/2020 | 09/17/2025 |

E10.1

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

| ' ' | 2 | Co | odes | 6 | 7 | Fair | Value | 10 | 11 | | hange in Book/Adju | sted Carrying Valı | ue | | | Inter | est | | D | ates |
|----------------------------|--|------|-------|----------------------|--------------------|--------------------|--------------------|--------------------|--------------------|------------|--------------------|--------------------|-----------|----------------|----------------|----------|----------|-----------|--------------------------|----------|
| | | 3 | 5 | NAIC | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | - | Designation, NAIC | | Rate | | | | | | Current Year's | Total | | | | | | | |
| | | 1 1 | r | Designation | | Used | | | | | 1 | Other | Foreign | | | | Admitted | | | 1 |
| | | 1 1 | e | Modifer and | | To | | | Book / | Unrealized | Current | -Than- | Exchange | | | | Amount | Amount | | State |
| | | 1 1 | i | SVO | | Obtain | | | Adjusted | Valuation | Year's | Temporary | Change | | Effective | | Due | Rec. | | Contract |
| CUSIP | |]]: | Bond | Adminiatrative | Actual | Fair | Fair | Par | Carrying | Increase / | (Amortization) / | Impairment | in | Rate | Rate | When | & | During | | Maturit |
| Identification | Description | Code | CHAR | Symbol | Cost | Value | Value | Value | Value | (Decrease) | Accretion | Recognized | B./A.C.V. | of | of | Paid | Accrued | Year | Acquired | Date |
| 911312-BK-1 | UNITED PARCEL SERVICE INC | | 1.2 | 1.G FE | 994,215 | 102.024 | 1,020,241 | 1,000,000 | 998,550 | | 1,129 | | | 2.500 | 2.619 | AO | 6,250 | 25,000 | 01/09/2018 | 04/01/20 |
| 911312-BL-9 | UNITED PARCEL SERVICE INC | 1 | 1,2 | 1.G FE | 501,200 | 106.380 | 527,236 | 500,000 | 501,158 | | (543) | | | 2.800 | 2.687 | MN | 1,789 | 14,000 | 11/21/2019 | |
| 91324P-DN-9 | UNITEDHEALTH GROUP INC | | 1 | 1.F FE | 898,449 | 108.705 | 869,638 | 800,000 | 873,414 | | (18,076) | | | 3.700 | 1.303 | JD | 1,316 | 29,600 | 12/04/2020 | 12/15/20 |
| 00320W-AD-5 | UPMC | | 1 | 1.F FE | 665,808 | 106.249 | 637,493 | 600,000 | 649,190 | | (14,803) | | | 3.600 | 1.030 | AO | 4,560 | 21,600 | 12/04/2020 | |
| 91159H-HK-9 | US BANCORP | 1 | 2 | 1.F FE | 692,281 | 106.097 | 688,569 | 649,000 | 672,248 | | (8,574) | | | 3.600 | 2.179 | MS | 7,139 | 23,364 | 08/21/2019 | |
| 91159J-AA-4 | US BANCORP | | 2 | 1.F. FE | 500,675 | 101.131 | 505,657 | 500,000 | 500,061 | | (136) | | | 2.950 | 2.923 | .JJ | 6,801 | 14,750 | 12/27/2016 | |
| 91913Y-AU-4 | VALERO ENERGY CORP | | 1,2 | 2.B FE | 270,110 | 106.847 | 267,116 | 250,000 | 268,621 | | (1,489) | | | 3.400 | 1.657 | MS | 2,503 | | 08/19/2021 | |
| 91914J-AA-0 92826C-AD-4 | VALERO ENERGY PARTNERS LP VISA INC | | 1,2 | 2.B FE 1.D FE | 283,433 264,358 | 110.305 106.716 | 275,762 266,789 | 250,000 250,000 | 281,096 259,493 | | (2,337) | | | 4.375 3.150 | 1.617 2.079 | JD JD | 486 | | 08/19/2021 12/24/2019 | |
| | WALGREENS BOOTS ALLIANCE INC | | 1,2 | 2.B FE | 545,438 | 106.472 | 532,360 | 500,000 | 540,847 | | (2,442) | | | 3.450 | 1.423 | JD. | 1.438 | | 07/19/2021 | |
| | WALT DISNEY CO | | !,4 ! | 1.G FE | 237.695 | 112.715 | 219,794 | 195.000 | 214.725 | | (9,236) | | | 7.750 | 2.651 | JJ | 6,759 | | 06/14/2019 | |
| | WELLS FARGO & CO | 1 | | 1.G FE | 321,630 | 123.540 | 308,849 | 250,000 | 316,517 | | (5,112) | | | 7.574 | 1.539 | FA | 7,890 | | 08/19/2021 | |
| | WELLS FARGO & CO | 1 1 | 1 | 1.G FE | 741,514 | 104.862 | 734,035 | 700,000 | 712,602 | | (7,475) | | | 4.125 | 2.980 | FA | 10,908 | 28,875 | 12/19/2017 | 08/15/20 |
| | WELLS FARGO & CO | 1 1 | 1 | 1.E FE | 516,826 | 105.149 | 525,743 | 500,000 | 509,172 | | (3,260) | | | 3.300 | 2.588 | MS | 5,133 | 16,500 | 09/13/2019 | |
| 966837-AE-6 | WHOLE FOODS MARKET INC | | 1,2 | 1.E FE | 93,796 | 113.856 | 92,223 | 81,000 | 89,391 | | (2,284) | | | 5.200 | 2.186 | JD | 328 | 4,212 | 01/24/2020 | 12/03/20 |
| 299999 Indust | trial and Miscellaneous (Unaffiliated) - Issuer Obligation | ns | | | 43,018,796 | XXX | 42,670,277 | 40,548,000 | 42,366,143 | | (373,448) | | | XXX | XXX | XXX | 333,260 | 1,182,579 | XXX | XXX |
| 899999 Subto | otals - Industrial and Miscellaneous (Unaffiliated) | | | | 43,018,796 | XXX | 42,670,277 | 40,548,000 | 42,366,143 | | (373,448) | | | XXX | XXX | XXX | 333,260 | 1,182,579 | XXX | XXX |
| 699999 Totals | s – Issuer Obligations | | | | 43,018,796 | XXX | 42,670,277 | 40,548,000 | 42,366,143 | | (373,448) | | | XXX | XXX | XXX | 333,260 | 1,182,579 | XXX | XXX |
| 000000 Tatal | s – SVO Identified Funds | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 199999 TOTALS | s - SVO Identilled Fullds | | | | | ^^^ | | | | | | | | ^^^ | ^^^ | ^^^ | | | | |
| 199999 Totals | s – Affiliated Bank Loans | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 299999 Totals | s – Unaffiliated Bank Loans | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | 1 |
| 399999 Total I | Bonds | | | | 43,018,796 | XXX | 42,670,277 | 40,548,000 | 42,366,143 | | (373,448) | | | XXX | XXX | XXX | 333,260 | 1,182,579 | XXX | XXX |

| 1. | Book/Adjusted Carrying Value by NAIC Designation Category F | ootnote: | | | | | |
|------|---|-----------------|---------------|---------------|-----------------|------------------|------------------|
| Line | Number | | | | | | |
| 1A | 1A \$ | 1B \$ 393,380 | 1C \$ | 1D \$ 756,940 | 1E \$ 5,240,684 | 1F \$ 13,967,128 | 1G \$ 11,846,499 |
| 1B | 2A \$ 4,106,292 | 2B \$ 5,232,815 | 2C \$ 822,405 | | | | |
| 1C | 3A \$ | 3B \$ | 3C \$ | | | | |
| 1D | 4A \$ | 4B\$ | 4C \$ | | | | |
| 1E | 5A \$ | 5B \$ | 5C \$ | | | | |
| 1F | 6\$ | | | | | | |

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| CUSIP Identification | Description | 3 Code | F o r e i Numbr g of n Share | Per | Rate Per | Book/ Adjusted | 9 Rate per Share Used to | 10 | | 12 | 13 | 14 | 15 | 16 | 17 Current Year's | 18 | 19 Total | NAIC Designation, | |
|-------------------------|-------------|-----------|------------------------------|-----------------|-------------|-------------------|-----------------------------------|---|----------------|---------------------------|--------------------------------------|--|---|--|--|--|--|---|------------------|
| Identification | Description | Code | r e i Numbe | er Value Per | 1 | 1 1 | Share Used to | | | | | | | | | | | Designation, | |
| | | | | 3 Glidle | Share | Carrying Value | Obtain Fair Value | Fair Value | Actual Cost | Declared But Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Other -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (15 + 16 - 17) | Foreign Exchange Change in B./A.C.V. | NAIC Designation Modifier and SVO Administrative Symbol | Date Acquired |
| | | 1 | | | | | | | | | | | | | | | | | |
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| 8999999 Total Prefer | | | | | | | XXX | | | | | | | | | | | 1 | 1 |

| 1. | Book/Adjusted Carr | ying Value by NAIC Designation | Category Footnote: | | | | | |
|--------|--------------------|--------------------------------|--------------------|-------|-------|------|------|-------|
| Line N | umber | | | | | | | |
| 1A | 1A \$ | | 1B | 1C \$ | 1D \$ | 1E\$ | 1F\$ | 1G \$ |
| 1B | 2A \$ | | 2B | 2C \$ | | | | |
| 1C | 3A \$ | | 3B | 3C \$ | | | | |
| 1D | 4A \$ | | 4B | 4C \$ | | | | |
| 1E | 5A \$ | | 5B | 5C \$ | | | | |
| 1F | 6\$ | | | * | | | | |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Cod | des | 5 | 6 | Fai | ir Value | 9 | | Dividends | | | Change in Book/ | Adjusted Carrying ' | /alue | 17 | 18 |
|-------------------------|--------------------------------|------|---------------------------------|------------------------|--|---|-------------------|----------------|---------------------------|--------------------------------------|--|---|---|---|---|------------------|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | NAIC |
| CUSIP Identification | Description | Code | F o r e i g n | Number of Shares | Book/ Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared But Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's Other -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | Designation NAIC Designation Modifer and SVO Adminiatrativ Symbol |
| | | | | | | | | | | | | | | | | | |
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| 0000000 Tata | Il Preferred and Common Stocks | | | | | V V V | | | | | | | | | | VVV | |
| 9099999 10ta | ii Preferred and Common Stocks | | | | | XXX | | | | | | | | | [| XXX | XXX |

| | Book/Adjusted Carrying Value by NAIC Designation Category Footn | tnote: | | | | |
|---|---|--------|------|------|-------|------|
| | Line Number | | | | | |
| | 1A 1A\$ | 1C \$ | 1D\$ | 1E\$ | 1F \$ | 1G\$ |
| | 1B | 2C \$ | | | | |
| | 1C 3A\$ 3B | 3C \$ | | | | |
| | 1D | 4C \$ | | | | |
| | 1E 5A \$ 5B | 5C \$ | | | | |
| I | 1F 6\$ | | | | | |

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

| 1 | 2 | 3 | 4 | 5 | 6 Number | 7 | 8 | 9 Paid for |
|-------------------------|--|---------|---------------|----------------|-------------|-------------|----------------------------|--------------------------------|
| CUSIP Identification | Description | Faraign | Data Assuired | Name of Vender | of Shares | Actual Coot | Dor Value | Accrued Interest and Dividends |
| Identification | Description | Foreign | Date Acquired | Name of Vendor | of Stock | Actual Cost | Par Value | and Dividends |
| | | | | | | | | |
| 00287Y-BV-0 | ABBVIE INC | | 00/10/2021 | C#i | | 269.448 | 250,000,00 | |
| 001055-BK-7 | AFLAC INC | | 09/10/2021 | Citizens | | 499,515 | 250,000.00 500,000.00 | 2,294 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE CORP | | 04/12/2021 | Citizens | | 315,208 | 300,000.00 | 652 |
| 03076C-AH-9 | AMERIPRISE FINANCIAL INC | | 04/12/2021 | Citizens | | 270,150 | 250,000.00 | 819 |
| 172967-JC-6 | CITIGROUP INC | | 08/30/2021 | Citizens | | 1,973,975 | 1,740,000.00 | 15,705 |
| 126149-AD-5 | CONOPCO INC | | 01/20/2021 | Citizens | | 677,940 | 500,000.00 | 3,726 |
| 25746U-CK-3 | DOMINION ENERGY INC | | 08/13/2021 | Citizens | | 267,790 | 250,000.00 | 40 |
| 26441C-AS-4 | DUKE ENERGY CORP | | 09/24/2021 | Citizens | | 1,061,368 | 1,000,000.00 | 8,163 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | | 08/19/2021 | Citizens | | 789,440 | 725,000.00 | 5,022 |
| 418056-AY-3 | HASBRO INC | | 06/25/2021 | Citizens | | 275,005 | 250,000.00 | 961 |
| 404280-BH-1 | HSBC HOLDINGS PLC | c | 09/24/2021 | Citizens | | 873,613 | 775,000.00 | 8,565 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | 01/15/2021 | Citizens | | 331,470 | 300,000.00 | 2,680 |
| 540424-AS-7 | LOEWS CORP | | 04/26/2021 | Citizens | | 278,888 | 250,000.00 | 651 |
| 57636Q-AG-9 | MASTERCARD INC | | 04/05/2021 | Citizens | | 271,230 | 250,000.00 | 2,766 |
| 617446-7Y-9 | MORGAN STANLEY | | 09/24/2021 | Citizens | | 938,235 | 825,000.00 | 14,074 |
| 80282K-AZ-9 | SANTANDER HOLDINGS USA INC | | 09/10/2021 | Citizens | | 480,158 | 450,000.00 | 6,191 |
| 842587-CV-7 | SOUTHERN CO | | 08/19/2021 | Citizens | | 598,680 | 550,000.00 | 1,620 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | 08/19/2021 | Citizens | | 270,110 | 250,000.00 | 3,660 |
| 91914J-AA-0 | VALERO ENERGY PARTNERS LP | | 08/19/2021 | Citizens | | 283,433 | 250,000.00 | 1,975 |
| 931427-AQ-1 | WALGREENS BOOTS ALLIANCE INC | | 07/19/2021 | Citizens | | 545,438 | 500,000.00 | 1,821 |
| 337358-BH-7 | WELLS FARGO & CO | | 08/19/2021 | Citizens | | 321,630 | 250,000.00 | 999 |
| | | | | | | | | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | • | | XXX | 11,592,724 | 10,415,000.00 | 82,384 |
| 8399997 | Subtotal - Bonds - Part 3 | | | | XXX | 11,592,724 | 10,415,000.00 | 82,384 |
| | | | | | | | | |
| 8399999 | Total - Bonds | | | | XXX | 11,592,724 | 10,415,000 | 82,384 |
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| | | | | | | | | |
| 9999999 | Totala | | | | XXX | 11,592,724 | XXX | 82,384 |
| צצצבבנ | Totals | | | | \ \ \ \ \ | 11,092,724 | A A A | 82,38 |

F13

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

| | | | Snowing all I | | | | , | | | | | | | _ | | | | | |
|----------------------------|--|--------------|---------------------------------------|--------|--------------------|--------------------------|--------------------|--------------------|------------|-------------|----------------|----------------|-----------|--------------------|----------|----------------------------------|----------|------------------|-------------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | Change in B | ook/Adjusted C | arrying Value | | 16 | 17 | 18 | 19 | 20 | 21 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| | | F | | | | | | | | | Current | | | | | | | Bond | |
| | | 0 | | 1 | | | | Prior | | | Year's | | | Book/ | Foreign | | | Interest/ | |
| | | r | | Number | | | | Year | | Current | Other | Total | Total | Adjusted | Exchange | Realized | Total | Stock | |
| | | e | | of | | | | Book/ | Unrealized | Year's | -Than- | Change | Foreign | Carrying | Gain | Gain | Gain | Dividends | Stated |
| CUSIP | | | | Shares | | | | Adjusted | Valuation | (Amort- | Temporary | in | Exchange | Value at | (Loss) | (Loss) | (Loss) | Received | Contractual |
| Ident- | December 1 | g Disposal | Name of | of | Consid- | Par | Actual | Carrying | Increase/ | ization)/ | Impairment | B./A.C.V. | Change in | Disposal | on | on | on | During | Maturity |
| ification | Description | n Date | Purchaser | Stock | eration | Value | Cost | Value | (Decrease) | Accretion | Recognized | (11 + 12 - 13) | B./A.C.V. | Date | Disposal | Disposal | Disposal | Year | Date |
| | | | | | | | | | | | | | | | | | | | |
| 001814-AR-3 | ANR PIPELINE CO | 11/01/2021 | Maturity @ 100.00 | | 858,000 | 858,000.00 | 1,137,112 | 900,652 | | (42,652) | | (42,652) | | 858,000 | | | | 82,583 | 11/01/2021 |
| 05348E-AQ-2 | AVALONBAY COMMUNITIES INC | 09/13/2021 | Call @ 100.00 | 1 | 513,497 | 500,000.00 | 501,242 | 500,365 | | (167) | | (167) | | 500,198 | | (198) | (198) | 14,586 | 09/15/2022 |
| 06406H-BY-4 | BANK OF NEW YORK MELLON CORP | 08/24/2021 | Call @ 100.00 | 1 | 250,000 | 250,000.00 | 252,605 | 250,569 | | (569) | | (569) | | 250,000 | | | | 8,135 | 09/23/2021 |
| 055451-AL-2 | BHP BILLITON FINANCE (USA) LTD | C 11/21/2021 | Maturity @ 100.00 | 1 | 950,000 | 950,000.00 | 922,721 | 945,485 | | 4,515 | | 4,515 | | 950,000 | | | | 30,875 | 11/21/2021 |
| | CENTERPOINT ENERGY HOUSTON ELECTRIC | | | 1 | | | | | | | | [] | | | | | | | |
| 15189X-AP-3 | LLC | | Call @ 100.00 | | 500,000 | 500,000.00 | 496,110 | 499,567 | | 350 | | 350 | | 499,917 | | 83 | 83 | 3,854 | 06/01/2021 |
| 23636A-AH-4 | DANSKE BANK A/S | C 09/08/2021 | | | 500,000 | 500,000.00 | 497,892 | 499,697 | | 303 | | 303 | | 500,000 | | | | 10,000 | 1 |
| 29736R-AH-3 | ESTEE LAUDER COMPANIES INC | 04/12/2021 | | | 250,000 | 250,000.00 | 241,608 | 248,864 | | 889 | | 889 | | 249,753 | | 247 | | 1,771 | 05/10/2021 |
| 406216-AH-4 | HALLIBURTON CO | 02/15/2021 | | | 360,000 | 360,000.00 | 461,088 | 362,431 | | (2,431) | | (2,431) | | 360,000 | | [,. | | 15,750 | |
| 406216-AZ-4 | HALLIBURTON CO | | Call @ 100.00 | | 1,270,000 | 1,270,000.00 | 1,275,511 | 1,270,640 | | (681) | | (681) | | 1,269,959 | | 41 | 41 | 30,956 | |
| 760719-AR-5 | HSBC USA INC | 1 | Maturity @ 100.00 | | 500,000 | 500,000.00 | 632,169 | 510,101 | | (10,101) | | (10,101) | | 500,000 | | | | 22,813 | |
| 449786-AP-7 | ING BANK NV | C 06/09/2021 | | | 500,000 | 500,000.00 | 544,680 | 505,589 | | (5,589) | | (5,589) | | 500,000 | | | | 12,500 | |
| 46625H-JC-5 | JPMORGAN CHASE & CO | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 257,275 | 251,551 | | (1,551) | | (1,551) | | 250,000 | | · · · · <i>;</i> · <u>· · · </u> | | 10,875 | |
| 59156R-BF-4 | METLIFE INC | 07/23/2021 | · · · · · · · · · · · · · · · · · · · | | 1,023,952 | 975,000.00 | 983,242 | 977,854 | | (797) | | (797) | | 977,057 | | 13,979 | 13,979 | 17,996 | 1 |
| 78014R-BE-9 78014R-BJ-8 | ROYAL BANK OF CANADA ROYAL BANK OF CANADA | C 09/30/2021 | 1 | | 250,000 | 250,000.00 | 250,000 | 250,000 | | | | | | 250,000 | | | | 5,625 | |
| 822582-AS-1 | SHELL INTERNATIONAL FINANCE BV | C 11/01/2021 | | | 500,000 | 500,000.00 | 500,000 | 500,000 | | | | (044) | | 500,000 | | (470) | | 10,750 | |
| 872540-AR-0 | TJX COMPANIES INC | | Call @ 100.00 | | 506,734 550,095 | 500,000.00 500,000.00 | 501,245 559,071 | 500,415 555,073 | | (244) | | (244) | | 500,170 549,625 | | (49,626) | (49,626) | 15,866 11,132 | |
| 25468P-CN-4 | TWDC ENTERPRISES 18 CORP | 08/16/2021 | Call @ 100.00 Maturity @ 100.00 | | 500,095 | 500,000.00 | 496,165 | 499,175 | | 825 | | 825 | | 500,000 | | (49,020) | (49,020) | 13,750 | |
| 25468P-DJ-2 | TWDC ENTERPRISES 18 CORP | 02/12/2021 | 1 | | 500,000 | 500,000.00 | 490,605 | 499,562 | | 438 | | 438 | | 500,000 | | | | 5,750 | |
| 91324P-CH-3 | UNITEDHEALTH GROUP INC | 12/15/2021 | | | 250,000 | 250,000.00 | 248,615 | 249,590 | | 410 | | 410 | | 250,000 | | | | 7,188 | |
| 310241 -011-0 | I STATE OF THE STA | 1 12/15/2021 | iviaturity (@ 100.00 | | 250,000 | 250,000.00 | 240,010 | 243,550 | | | | 1 | | 250,000 | | | | | 12/15/2021 |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffili | iated) | | XXX | 10,782,278 | 10,663,000.00 | 11,248,956 | 10,777,180 | | (62,500) | | (62,500) | | 10,714,679 | | (35,644) | (35,644) | 332,755 | XXX |
| 8399997 | Subtotal - Bonds - Part 4 | | | XXX | 10,782,278 | 10,663,000 | 11,248,956 | 10,777,180 | | (62,500) | | (62,500) | | 10,714,679 | | (35,644) | (35,644) | 332,755 | XXX |
| | | | | | | | | | | | | | | | | | | | |
| 8399999 | Total - Bonds | | 1 | XXX | 10,782,278 | 10,663,000.00 | 11,248,956 | 10,777,180 | | (62,500) | | (62,500) | | 10,714,679 | | (35,644) | (35,644) | 332,755 | XXX |
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| 9999999 | Totals | | | + | 10,782,278 | XXX | 11,248,956 | 10,777,180 | | (62,500) | | (62,500) | | 10,714,679 | | (35,644) | (35,644) | 332,755 | XXX |
| 5555555 | iotais | | | | 10,702,270 | ^^^ | 11,240,000 | 10,777,100 | | (02,300) | | (02,000) | | 10,717,073 | | (55,044) | (55,044) | 002,700 | ^^^ |

E14

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | | Change in I | Book/Adjusted C | arrying Value | | 17 | 18 | 19 | 20 | 21 |
|---|-------------|---------------|----------|---------|------------------|-----------|----------------------|--------|--------------|-------------------|-------------------------|------------------------|--------------------------|-----------------------------|-----------------------|---------------------|--------------|----------------|-----------------|-----------------|
| ' | - | F | 4 | | | , | Ŭ | | | '' | 12 | 13 | 14 Current | 15 | 16 | '' | 10 | 13 | 20 | 21 |
| | | 0 | | | | | Par Value (Bonds) | | | Book/ Adjusted | | Current | Year's Other | Total | Total | Foreign Exchange | Realized | Total | Interest and | Paid for |
| | | e | | | | | or | | | Carrying | Unrealized | Year's | -Than- | Change | Foreign | Gain | Gain | Gain | Dividends | Accrued |
| CUSIP Ident- | | i | Date | Name of | Diamonal | Name of | Number of Shares | Actual | | Value at | Valuation | (Amort- | Temporary | in B/ACV | Exchange Change in | (Loss) | (Loss) on | (Loss) | Received | Interest and |
| ification | Description | n g | Acquired | Vendor | Disposal Date | Purchaser | (Stock) | Cost | Consideratio | Disposal | Increase/ (Decrease) | ization)/ Accretion | Impairment Recognized | B./A.C.V. (12 + 13 - 14) | Change in B./A.C.V. | on Disposal | Disposal | on Disposal | During Year | Dividends |
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| 9999999 | Totals | $\perp \perp$ | | | 1 | | XXX | | + | | | | | | | | | | | |
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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Stock of Such (| Company Owned Statement Date |
|-------------------------|---|---------|----------------------|-----------|-----------------------------|--|--|-----------------------|---------------------|---------------------------------|
| | | | | | | | | | 10 | 11 |
| CUSIP Identification | Description Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Book/ Adjusted Carrying Value | Total Amount of Goodwill Included in Book Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| | | | | | IONE | | | | | |
| 1999999 Totals | | | | | | | | | XXX | XXX |

1. Total amount of goodwill nonadmitted \$ _____0

SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower Owned Indirectly by Ins | er-Tier Company nsurer on Statement Date | | | |
|--|----------------------------------|---|---|---|---|--|--|--|
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Goodwill Included in Amount Shown in Column 8, Section 1 | 5 Number of Shares | 6 % of Outstanding | | | |
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| 0399999 Total | | | | XXX | XXX | | | |

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | Cod | des | 4 | 5 | 6 | 7 | Ch | ange in Book/Adjus | sted Carrying Va | alue | 12 | 13 | | | Interest | | | | 20 |
|----------------|------|----------------------------|------------------|----------------------|------------------|---|---|--|---|--|--------------|----------------|---|---------------------------------------|------------|-------------------------|--------------|--------------------------------------|------------------------------------|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | F O r e i g | Date Acquired | Name of Vendor | Maturity Date | 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 B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due And Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
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| 9199999 TOTALS | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
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| Book/Adjusted Carrying Value by NAIC Designation Car | tegory Footnote: | | | | | | |
|--|------------------|-------|-------|-------|------|------|-------|
| Line Number | | | | | | | |
| 1A | 1A \$ | 1B \$ | 1C \$ | 1D \$ | 1E\$ | 1F\$ | 1G \$ |
| 1B | 2A \$ | 2B \$ | 2C \$ | | | | |
| 1C | 3A \$ | 3B \$ | 3C \$ | | | | |
| 1D | 4A \$ | 4B \$ | 4C \$ | | | | |
| 1E | 5A \$ | 5B \$ | 5C \$ | | | | |
| 1F | 6 \$ | | | | | | |

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|----|------------------|---------------|------------|------------|-----------------|------------|-------------|-----------|----------|---------------|----------------|-------------------|-------------|----------|------|------------|------------|-----------|-----------------|-------------|-----------|------------|---------------|
| | | Description | | | | | | | | | Cumulative | Current | | | | | | | | | | | Hedge |
| | | of Item(s) | | | | | | | | Strike Price, | Prior Year(s) | Year Initial | | | | | | Total | | | | | Effectiveness |
| 1 | | Hedged, Used | | | Exchange, | | | | | Rate or | Initial Cost | Cost of | | Book/ | | | Unrealized | Foreign | | Adjustment | | Credit | at Inception |
| 1 | | for Income | Schedule/ | Type(s) of | Counterparty or | | Date of | | | Index | of Undiscounte | Undiscounted Prem | | Adjusted | | | Valuation | Exchange | Current Year's | to Carrying | | Quality of | and at |
| | | Generation or | Exhibit | Risk(s) | Central | | Maturity or | Number of | Notional | Received | Premium (Rec | (Received) | Current | Carrying | | | Increase/ | Change in | (Amortization)/ | Value of | Potential | Reference | Year-end |
| | Description | Replicated | Identifier | (a) | Clearinghouse | Trade Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Year Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Hedged Item | Exposure | Entity | (b) |
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| 17 | 759999999 Totals | | | | | | XXX | XXX | XXX | XXX | | | | | XXX | | | | | | | XXX | XXX |

| Code | Description of Hedged Risk(s) |
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| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|-------------------|---------------|------------|------------|-----------------|------------|-------------|-------------|-------------|-----------|----------|---------------|----------------|-----------------|--------------|-------------|----------|------|------------|-----------|--------------|-------------|-------------|----------------|-----------------|
| | Description | | | | | | | | | | | Cumulative | Current Year | | | | | | | | | | | |
| | of Item(s) | | | | | | | Indicate | | | Strike Price, | Year(s) Initia | Initial Cost of | Consideratio | | | | | Total | | | | | Hedge |
| | Hedged, Used | | | Exchange, | | | | Exercise, | | | Rate or | Cost of | Undiscounted | Received | | Book/ | | Unrealized | Foreign | Current | Gain (Loss) | Adjustment | | Effectiveness |
| | for Income | Schedul | Type(s) of | Counterparty or | | Date of | | Expiration, | | | Index | Undiscounte | Premiums | (Paid) on | | Adjusted | | Valuation | Exchange | Year's | on | to Carrying | Gain (Loss) | at Inception |
| | Generation or | Exhibit | Risk(s) | Central | | Maturity or | Termination | Maturity or | Number of | Notional | Received | Premium | (Received) | Termination | Current | Carrying | | Increase/ | Change in | (Amortizatio | Termination | Value of | on Termination | and at |
| Description | Replicated | Identifier | (a) | Clearinghouse | Trade Date | Expiration | Date | Sale | Contracts | Amount | (Paid) | (Received) P | Paid | | Year Income | Value | Code | (Decrease) | B./A.C.V. | /Accretion | Recognized | Hedged Item | Deferred | Termination (b) |
| | | | | | | | | | | | | | | | | | | | | | | | | |
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| 1759999999 Totals | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | | | | | 1 | | XXX |

(a) Code Description of Hedged Risk(s)

NONE

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
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SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Hi | ghly Effective Hed | ges | 18 | 19 | 20 | 21 | 22 |
|------------------|-----------|----------|-------------|---------------|------------|------------|-------------|----------|-------------------|-----------------|------------|-------|----------|------------|--------------------|--------------|------------|------------|-----------|---------------|----------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | Change in | | | |
| | | | | | | | | | | | | | | | | Change in | | Variation | | | |
| | | | | Description | | | | | | | | | | | | Variation | | Margin | | | |
| | | | | of Item(s) | | | | | | | | | | | | Margin | | Gain | | Hedge | |
| | | | | Hedged, | | | | | | | | | | | | Gain (Loss) | Cumulative | (Loss) | | Effectiveness | |
| | | | | Used for | | | | | | | | | Book/ | | | Used to | Variation | Recognized | | at Inception | |
| | | | | Income | Schedule/ | Type(s) of | Date of | | | | | | Adjusted | Cumulative | Deferred | Adjust Basis | Margin for | in | | and at | Value of |
| Ticker | Number of | Notional | | Generation or | Exhibit | Risk(s) | Maturity or | | | Transaction | Reporting | Fair | Carrying | Variation | Variation | of Hedged | All Other | Current | Potential | Year-End | One (1) |
| Symbol | Contracts | Amount | Description | Replicated | Identifier | (a) | Expiration | Exchange | Trade Date | Price | Date Price | Value | Value | Margin | Margin | Item | Hedges | Year | Exposure | (b) | Point |
| | | | | | | | | | | | | | | | | | | | | | |
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| 1759999999 Total | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | | | | XXX | XXX |

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|----|------|-------|------|------|------|------|--------|------|------|------|------|------|------|-------|----|------|------|------|------|------|------|------|------|---|-----|---|----|----------|----|---|-----|------------------|----------------|---|------|------|-------|------|------|---------|----------------|---------------|------|------|------|------|------|-----|--------|-----------|------|------|-------|
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| Code | Description of Hedged Risk(s) |
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SCHEDULE DB - PART B - SECTION 1

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Cha | inge in Variation M | largin | 19 | 20 |
|------------------|-----------|----------|-------------|------------------------------------|------------|------------|-------------|----------|------------|-------------|-------------|-------------|------------------------------|-----------------------------------|---------------------------|----------------------------------|----------|---|----------|
| | | | | Description | | | | | | | | | | | 16 | 17 | 18 | | |
| | | | | of Item(s) Hedged, Used for Income | Schedule/ | Type(s) of | Date of | | | | | | Indicate Exercis Expiration, | Cumulative Variation Margin | Gain (Loss) Recognized | Gain (Loss) Used to Adjust Basis | | Hedge Effectiveness at Inception/ and at | Value of |
| Ticker | Number of | Notional | | Generation or | Exhibit | Risk(s) | Maturity or | | | Transaction | Termination | Termination | Maturity or | at | In Current | of Hedged | | Termination | One (1) |
| Symbol | Contracts | Amount | Description | Replicated | Identifier | (a) | Expiration | Exchange | Trade Date | Price | Date | Price | Sale | Termination | Year | Item | Deferred | (b) | Point |
| | | | | | | | | N/ | N | | | | | | | | | | |
| 1759999999 Total | | | | | | XXX | XXX | XXX | X X | ¥XX | XXX | XXX | XXX | | | | | XXX | XXX |

Code Description of Hedged Risk(s)

NONE

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
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SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | Counterp | arty Offset | Boo | k/Adjusted Carrying Value | ie | | Fair Value | | 12 | 13 |
|---|---------------------|----------------------------|----------------------------|-------------------------------|---|---|-----------------|-----------------------------|------------------------|-----------------|-----------|----------------------|
| Description of Exchange, Counterparty or | Master Agreement | Credit Support Annex | 4 Fair Value of Acceptable | 5 Present Value of Financing | 6 Contracts With Book/ Adjusted Carrying | 7 Contracts With Book/ Adjusted Carrying | 8 Exposure net | 9 Contracts With Fair | 10 Contracts With Fair | 11 Exposure Net | Potential | Off-Balance Sheet |
| Central Clearinghouse | (Y or N) | (Y or N) | Collateral | Premium | Value >0 | Value <0 | of Collateral | Value >0 | Value <0 | of Collateral | Exposure | Exposure |
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| 99999999 Gross Totals | | | | | | | | | | | | |
| Offset per SSAP No. 64 | | | | | | | | | | | | |

029999999 Total Collateral Pledged to Reporting Entity

SCHEDULE DB - PART D - SECTION 2

| | | Collateral for | Derivative Instruments Open as of | Current Year | | | | |
|--|--------------------------|-------------------------|-----------------------------------|--------------|-----------|-----------------------------------|---------------|--------------------------------|
| Collateral Pledged by Reporting Entity | | | | | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book / Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| | | | NONE | | | | | |
| | | | | | | | | |
| 019999999 Total Collateral Pledged by Reporting Entity | | | | | | | XXX | XXX |
| Collateral Pledged to Reporting Entity | | | | | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book / Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| | | | | | | | | |
| | | | NONE | | | | | |
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SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

| | CDHS | | | • | Hedged | | | | | · | | | Hedair | ng Instruments | | • | | |
|--------------|----------------|---|---|--|---|---|--|---|--------------|------------------------|--|--|--|---|----------------------------------|---|--|------------------------------------|
| 1 Identifier | 2 Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate | Contract Cash Flows Attributed to | 5 Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | 7 Current Year Increase (Decrease) in VM-21 Liability | 8 Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | 9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offse to VM-21 Liability | 14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to | 15 Hedge Gain (Loss) in Current Year Deffered Adjustment [12-(13+14)] | Current Year Prescribed Deferred | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| 1001111101 | 2000.19.00. | | Interest rates | (. 0) | to riougeur tion | | mioros riatos | (0,0) | (0 0) | 24.4 | | , | ageae | [.= (.0/] | 7 11101112011011 | 7 4110141244011 | (, | (|
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| Total | | | | | | | | XXX | | | | | | | | | | 1 |

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedule A, B, BA, D, DB and E)

| 1 | | 2 | | 3 | 4 | 5 | 6 | 7 |
|--|-------------------------------|---|--------------|------------------|--|------------------|--------------------------------------|-------------------|
| | | | | | | | | |
| | | | | | NAIC Designation, NAIC Designation Modifer and SVO | | Book / Adjusted | |
| CUSIP Identification | | Description | | Code | Adminiatrative Symbol | Fair Value | Carrying Value | Maturity Dates |
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| 9999999 Totals | | | | | <u> </u> | | | XXX |
| General Interroga | | F-: V _ ^ | | Dard. 1/A " : | 10 | | | |
| Total activity for Average balance | r tne year ce for the vear | Fair Value \$ | 0 | Booked/Adjuste | d Carrying Value \$ d Carrying Value \$ | 0 | | |
| 3. Book/Adjusted | Carrying Value by NAIC Des | Fair Value \$ ignation Category Footnote: | - | 1A \$0 | 1B \$0 | 1C \$0 | 1D \$0 | |
| | | | | 2A \$0 3A \$0 | 2B \$0 | 2C \$0 3C \$0 | 1D \$0 1E \$0 1F \$0 1G \$0 | |
| | | | | 4A \$0 | 3B \$0 4B \$0 | 4C \$0 | 1G \$0 | |
| | | | | 5A \$0 | 5B \$0 | FO 60 | | |
| | | | | 6A \$0 | | 5C \$0 | | |

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

| | | | NAIC Designation, NAIC Designation Modifer and SVO | | Book / Adjusted | |
|---|-------------|---------------|--|---------------|--|------------------|
| CUSIP Identification | Description | Code | Adminiatrative Symbol | Fair Value | Carrying Value | Maturity Date |
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| 9999999 Totals | | | | | | XXX |
| General Interrogatories: | | | | I | I | ^^_ |
| Total activity for the year. Average balance for the second control of the seco | ear | Fair Value \$ | 0. | | Book/Adjusted Carrying Value Book/Adjusted Carrying Value | \$\$ |

SCHEDULE E - PART 1 - CASH

| 1 Depository | 2 Code | Rate of Interest | 4 Amount of Interest Received During Year | 5 Amount of Interest Accrued December 31 of Current Year | 6 Balance | 7 |
|--|-----------|------------------|---|--|-------------------------------------|-----|
| OPEN DEPOSITORIES CITIZENS BANK 18615368 CONTROL PROVIDENCE RI 02903 CITIZENS BANK 19425988 OPERATIVE PROVIDENCE RI 02903 CITIZENS BANK 99000695 CLAIMS PROVIDENCE RI 02903 | | | | | 3,583,681 (8,029) (2,221,487) | |
| 0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories | xxx | xxx | | | | XXX |
| 0199999 Totals - Open Depositories | XXX | XXX | | | 1,354,165 | XXX |
| SUSPENDED DEPOSITORIES | | | | | 1,004,100 | |
| 0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories | xxx | XXX | | | | xxx |
| 0299999 Totals - Suspended Depositories | XXX | XXX | | | | XXX |
| 0399999 Total Cash on Deposit | XXX | XXX | | | 1,354,165 | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
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| 0599999 Total Cash | XXX | XXX | | | 1,354,165 | XXX |

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

| 1. January | 9,310,230 | 4. April | 5,664,205 | 7. July | 2,575,332 | 10. October | 922,806 |
|-------------|------------|----------|-----------|--------------|-----------|--------------|-----------|
| 2. February | 11,630,387 | 5. May | 6,190,282 | 8. August | 2,944,609 | 11. November | 2,283,296 |
| 3. March | 1.354.165 | 6. June | 8.012.086 | 9. September | 4.389.094 | 12. December | 2.506.221 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------------|---|------|--------------------------|------------------|------------------|---------------------------------|-------------------------------------|--------------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| 26188J-20-6 990220-47-7 | DREYFUS CASH MGT INST RBS CITIZENS NA CASH SWEEP | | 12/31/2021 12/31/2021 | 0.040 0.050 | XXX XXX | 80 823,854 | | 26 820 |
| 8699999 All Other Money | Market Mutual Funds | | | | | 823,934 | | 846 |
| | | | | | | | | |
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| 9999999 Total Cash Equi | ralents | | l | | | 823,934 | | 846 |
| ' | | | | | | • | | ! |
| 1. | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | |
| Line Number | | | | | | | | |
| 1A | | | 1B \$ | | 1C \$ | | 1D \$ | |
| 1B | 2A \$ | | 2B \$ | | 2C \$ | | 1E \$ | |
| 10 | 3A \$ 4A \$ | | 3B \$ | | 3C \$ | | 1F \$ 1G \$ | |
| 1D 1E | | · | 4B \$ 5B \$ | | 4C \$ 5C \$ | | . IG\$ | |
| 1F | 65 | | . συψ | | . σο ψ | | | |

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

| Type | pecial Deposits 6 Fair Value |
|---|------------------------------|
| States, etc. | Fair |
| States, etc. | Fair |
| States, etc. | 1 |
| 1. Alabama | Value |
| 2. Alaska | |
| 2. Alaska AK 3. Arizona AZ 4. Arkansas AR 5. California CA 6. Colorado CO 7. Connecticut CT 8. Delaware DE 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nevada NV 30. New Hampshiga NH | |
| 3. Arizona | |
| 5. California CA 6. Colorado CO 7. Connecticut CT 8. Delaware DE 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Newada NV 30. Newada NV 31. New Hampshira | |
| 6. Colorado CO 7. Connecticut CT 8. Delaware DE 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV New Hampshire NH | |
| 7. Connecticut CT 8. Delaware DE 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA 20. Maine ME 21. Maryland MD 22. Massachusetts MA 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE Nevada NV Newada NV | |
| 8. Delaware DE 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshira NH | |
| 9. District of Columbia DC 10. Florida FL 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois ILL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire | |
| 10. Florida | |
| 11. Georgia GA 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV | |
| 12. Hawaii HI 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1.245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hamperbina | |
| 13. Idaho ID 14. Illinois IL 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire | . [|
| 15. Indiana IN 16. Iowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV | |
| 16. lowa IA 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | . [|
| 17. Kansas KS 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 18. Kentucky KY 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV | |
| 19. Louisiana LA 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NIH | |
| 20. Maine ME 21. Maryland MD 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV | |
| 22. Massachusetts MA B DEPOSIT WITH THE STATE TREASURER 1,245,905 1,277,383 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV | |
| 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 24. Minnesota MN 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 25. Mississippi MS 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 26. Missouri MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH | |
| 29. Nevada NV 30. New Hampshire NH | |
| 30 New Hampshire NH | |
| | |
| 31. New Jersey NJ | |
| 32. New Mexico NM | |
| 34 North Carolina NC | |
| 35. North Dakota ND | |
| 36. Ohio OH | |
| 37. Oklahoma OK | |
| 38. Oregon OR | |
| 39. Pennsylvania PA | |
| 40. Rhode Island RI | |
| 42 South Dayota SD | |
| 43. Tennessee TN | |
| 44. Texas TX | |
| 45. Utah UT | |
| 46. Vermont VT | |
| 47. Virginia VA | |
| 48. Washington WA | |
| 50. Wisconsin WI | |
| 51. Wyoming WY | |
| 52. American Samoa AS | |
| 53. Guam GU | |
| 54. Puerto Rico PR | |
| 55. US Virgin Islands VI | |
| 56. Northern Mariana Islands MP 57. Canada CAN | |
| 58. Aggregate Other Alien and Other OT XXX XXX | |
| 59. Total XXX XXX 1,245,905 1,277,383 | |
| 1 7 2000 1 7 2000 | |

| | DETAILS OF WRITE-INS | | | | |
|-------|--|-----|-------|------|------|
| 5801. | | | | | |
| 5802. | | | MONE | | |
| 5803. | | | N()NH | | |
| 5898. | Sum of remaining write-ins for Line 58 | | 11011 | | |
| | from overflow page | XXX | XXX | | |
| 5899. | Totals (Lines 5801 - 5803 + 5898) (Line 58 above) | | | | |
| | (Line 58 above) | XXX | XXX | | |

OVERFLOW PAGE FOR WRITE-INS