

ANNUAL STATEMENT

For the Year Ended December 31, 2024 OF THE CONDITION AND AFFAIRS OF THE

ALTUS DENTAL INSURANCE CO., INC.

| NAIC Group Code | 1571 | 1571 | NAIC Company | / Code 526 | 632 E | Employer's ID Number | 05-0513223 |
|--|----------------------|--------------------------|--------------------------|---|----------------------------|--|--|
| • | ırrent Period) | (Prior Period) | | | | | |
| Organized under the Laws of | | AND | | _ , State of Domicile o | r Port of Entry | RI | |
| · — | US | | | | | | |
| Licensed as business type: | • | ident & Health | | y/Casualty | | Hospital, Medical & Dental Se | • • • |
| | | ervice Corporation | | Service Corporation Federally Qualified? | | Health Maintenance Organizat | tion [] |
| Incorporated/Organized | Other | August 1 | | | Yes [] No mmenced Busi | | ember 1, 2001 |
| | 10 CHARLES STRI | | , 2000 | 0 | | /IDENCE, RI, US 02904 | miber 1, 2001 |
| otatutory frome office | TO OTTAINEES STRE | | and Number) | | , | (City or Town, State, Count | ry and Zip Code) |
| Main Administrative Office | 10 CHARLE | S STREET | | | | | |
| | | | | (Street and | d Number) | | |
| | PROVIDEN | | ate, Country and Zip Co | odo) | (Area Code) | 7-223-0577 (Telephone Number) | |
| Mail Address 10 CHA | RLES STREET | (City of Town, St | ate, Country and Zip Co | oue) | , | /IDENCE, RI, US 02904 | |
| 10 011/1 | RELOGINEET | (Street and Numbe | r or P.O. Box) | | , | (City or Town, State, Count | ry and Zip Code) |
| Primary Location of Books an | d Records | 10 CHARLES STRI | | | | , RI, US 02904 | 877-223-0577 |
| | | , | Street and Number) | (Cit | y or Town, State, | , Country and Zip Code) (Area (| Code) (Telephone Number) |
| Internet Web Site Address | www.altusdenta | | | | 077.00 | NO 0577 | |
| Statutory Statement Contact | DUANE EA | SIER | (Name) | | 877-22 (Area Code) | | Extension) |
| | deaster@al | tusdental.com | () | | (, 200 0000) | 401-457-72 | * |
| | | | E-Mail Address) | | | (Fax Numb | |
| | | | OF | FFICERS | | | |
| | | Name | | | | Title | |
| 1. JOSEPH R PERRONI | | | | PRESID | ENT | | |
| 2. MELISSA GENNARI | | | | | ANT SECRETAR | RY | |
| 3. RICHARD A. FRITZ | | | | TREASI | JRER | | |
| | | | VICE- | PRESIDENTS | | | |
| Name | | | Title | | Name | | Title |
| RICHARD A. FRITZ | | SR VP & CFO | | THOMAS CH | IASE | SR VP - CHIE | F OPERATING OFFICER |
| BLAINE CARROLL | | P - STRATEGIC INITIA | TIVES | MICHELLE N | IUSCATELLO | VP - COMMU | IN ICATIONS & EXTERNAL AFFAI |
| JAMES KINNEY | | /P - SALES | | ELLEN_HEN | DRIX | VP - UNDER | WRITING&INS RISK SERVICE |
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| | | | DIDECTOR | OC OD TRUCTER | | | |
| FUZABETU GATUGGI | | TUOMA D ENDIO | | RS OR TRUSTEES | | OLIDIOTII | UE CARROLO |
| JONATHAN W. HALL | | PETER C. HAYES | 11 | DIANA M. FR. STEVEN J. IS | ANCHITTO # | | NE GADBOIS |
| COLIN P. KANE | | MARC A. PAULHUS | | HEATHER A. | | JUNIOR .IAMES V | Z. ROSATI |
| MICHAEL F. SABITONI | | EDWIN J. SANTOS | | MARK A. SHA | | | |
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| State of RHODE ISLAN | ID | | | | | | |
| | | | | | | | |
| County of PROVIDENCE | ss | | | | | | |
| The officers of this reporting entity | y being duly sworn | each depose and say | that they are the descr | ribed officers of said repo | rting entity, and t | that on the reporting period stated | l above, all of the herein described |
| assets were the absolute propert | y of the said report | ing entity, free and cle | ar from any liens or cla | aims thereon, except as I | nerein stated, an | d that this statement, together w | ith related exhibits, schedules and |
| • | | | | | | · · · | f the reporting period stated above, |
| | | | • | | | - | ces and Procedures manual except |
| | | - | • | · - | | · · · · · · · · · · · · · · · · · · · | ing to the best of their information, when required, that is an exact copy |
| | | | | | | ors in lieu of or in addition to the e | |
| (| | | | 9, | , | | |
| | | | | | | | |
| (Signa | ture) | | | (Signature) | | | Signature) |
| JOSEPH R I | PERRONI | | | ELISSA GENNARI | | RICH | ARD A. FRITZ |
| (Printed I | , | | | (Printed Name) | | (Pri | inted Name) |
| 1. | | | | 2. | | | 3. |
| PRESID | DENT | | ASSIS | STANT SECRETARY | | TR | REASURER |
| (Title | | | ,,,,,,,, | (Title) | _ | | (Title) |
| Subscribed and sworn to (or affirm | • | on this | | () | | | () |
| 21st day of FEBRUAR | • | _ , 2025, by | | | | | |
| | | | | | á | a. Is this an original filing? | [X]Yes []No |
| V5117 0015 | | | _ | | t | b. If no: 1. State the amendment | nt number |
| KELLY COTOIA My commission expires 8/7/25 | | | | | | Date filed Number of pages at | tached |

SUMMARY INVESTMENT SCHEDULE

| | Gross Inve | | | Admitted Assets a | • | |
|--|------------|--------------------------------|--------------|---|-------------------------------|------------------------------------|
| Investment Categories | 1 Amount | Percentage of Column 1 Line 13 | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
| 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 | 43,813,439 | 86.86 | 43,813,439 | | 43,813,439 | 86.86 |
| 1.07 Hybrid securities | | | :775.77.77 | | | |
| 1.08 Parent, subsidiaries and affiliates | | | | | | |
| 1.09 SVO identified funds | | | | | | |
| 1.10 Unaffiliated bank loans | | | | | | |
| 1.11 Unaffiliated certificates of deposit | | | | | | |
| 1.12 Total long-term bonds | 43,813,439 | 86.86 | 43,813,439 | | 43,813,439 | 86.86 |
| 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 Exchange traded funds | | | | | | |
| 3.09 Total common stocks | | | | | | |
| Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | | | | | | |
| 4.02 Residential mortgages | | | | | | |
| 4.03 Commercial mortgages | | | | | | |
| 4.04 Mezzanine real estate loans | | | | | | |
| 4.05 Total valuation allowance | | | | | | |
| 4.06 Total mortgage loans | | | | | | |
| 5. 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 | | | | | | |
| Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | (20,526) | (0.04) | (20,526) | | (20,526) | (0.04) |
| 6.02 Cash equivalents (Schedule E, Part 2) | | 13.18 | 6,646,524 | | 6,646,524 | 13.18 |
| 6.03 Short-term investments (Schedule DA) | | | | | | |
| 6.04 Total cash, cash equivalents and short-term investments | 6,625,998 | 13.14 | 6,625,998 | | 6,625,998 | 13.14 |
| 7. Contract loans | , , | | 0,020,000 | | .,,. | 2 |
| Derivatives (Schedule DB) | | | | | | |
| Other invested assets (Schedule BA) | | | | | | |
| Receivables for securities | | | | | | |
| Securities Lending (Schedule DL, Part 1) | | | | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) 13. Other invested assets (Page 2, Line 11) | | | | | | ^^^ |
| 13. Total invested assets | 50,439,437 | 100.00 | 50,439,437 | | 50,439,437 | 100.00 |
| 10. I VIAI III VOICO AUDOLO | JU,7JJ,4J/ | 100.00 | 1 50,753,457 | <u> </u> | 100,700,407 | 100.00 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| 1. | Book/adjusted carrying value, December 31 of prior year |
|---|---|
| 2. | Cost of acquired: |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) |
| 3. | Current year change in encumbrances: |
| | 3.1 Totals, Part 1, Column 13 |
| | 3.2 Totals, Part 3, Column 11 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 |
| 6. | 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: |
| ٠. | |
| | 7.1 Totals, Part 1, Column 12 |
| Q | 7.2 Totals, Part 3, Column 10 |
| 0. | AA Talah Bada Oal aasa |
| | 0.0 Table Ded 2 Column 0 |
| ^ | |
| | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) |
| | Deduct total nonadmitted amounts |
| 11. | Statement value at end of current period (Line 9 minus Line 10) |
| | |
| | SCHEDULE B - VERIFICATION BETWEEN YEARS Mortgage Loans |
| | Mortgage Loans |
| | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year |
| | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: |
| | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisitions (Part 2, Column 7) |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisitions (Part 2, Column 7) 2.2 Additional investment made after acquisitions (Part 2, Column 8) |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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): |
| 2. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. 6. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. 7. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. 8. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 foremium and mortgage interest points and commitment fees |
| 3. 4. 5. 8. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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: |
| 3. 4. 5. 8. | Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. 8. 9. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 Deduct amounts received on disposals, Part 3, Column 16 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 |
| 3. 4. 5. 8. 9. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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: |
| 3. 4. 5. 8. 9. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 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 |
| 3. 4. 5. 8. 9. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 |
| 3. 4. 5. 8. 9. 10. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 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) |
| 3. 4. 5. 8. 9. 10. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 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 15 Deduct amounts received on disposals, Part 3, Column 16 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 |
| 3. 4. 5. 8. 9. 10. 11. 12. 13. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 18 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 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) |
| 3. 4. 5. 6. 7. 8. 9. 10. 11. 12. 13. 14. | Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 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 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 15 Deduct amounts received on disposals, Part 3, Column 16 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 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| 1. | Book/adjusted carrying value, December 31 of prior year |
|-----|--|
| 2. | Cost of acquired: |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) |
| 3. | Capitalized deferred interest and other: |
| | 3.1 Totals, Part 1, Column 16 |
| | 3.2 Totals, Part 3, Column 12 |
| 4. | Accrual of discount |
| 5. | Unrealized valuation increase/(decrease): |
| | 5.1 Totals, Part 1, Column 13 |
| | 5.2 Totals, Part 3, Column 9 Total gain (loss) on disposals, Part 3, Column 19 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 |
| | 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

| Book/adjusted carrying value, December 31 of prior year | | 48,484,211 |
|---|--------|------------|
| 2. Cost of bonds and stocks acquired, Part 3, Column 7 | | 6,071,050 |
| 3. Accrual of discount | | 257,686 |
| 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 | 46,097 | 46,097 |
| 5. Total gain (loss) on disposals, Part 4, Column 19 | | (45,020) |
| Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 10,565,500 |
| 7. Deduct amortization of premium | | 435,084 |
| 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 | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) | | |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | 43,813,440 |

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 | United States | | | | |
| Governments | 2. 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 | • | | | |
| their political subdivisions | 8. United States | 41,051,693 | 40,361,821 | 41,949,103 | 41,221,000 |
| Industrial and Miscellaneous, SVO Identified | 9. Canada | | 1,217,281 | 1,221,216 | 1,250,000 |
| Funds, Unaffiliated Bank Loans, Unaffiliated Certificates | 10. Other Countries | 1,528,288 | 1,495,372 | 1,561,865 | 1,525,000 |
| of Deposit, and Hybrid Securities (unaffiliated) | 11. Totals | 43,813,440 | 43,074,474 | 44,732,184 | 43,996,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 40,010,440 | 40,014,414 | 44,702,104 | 40,000,000 |
| Tatorit, Oubsidianes and Armilates | 13. Total Bonds | 43,813,440 | 43,074,474 | 44,732,184 | 43,996,000 |
| PREFERRED STOCKS | 14. United States | | | 44,702,104 | 40,000,000 |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | | | | |
| industrial and wisconaneous (unanimated) | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| Talont, Oubsidiance and Anniates | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS | 20. United States | | | | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, | 21. Canada | | | | |
| Unit Investment Trusts, Closed-End Funds and Exchange | 22. Other Countries | | | | |
| Traded Funds | 23. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | 25. Total Common Stocks | | | | |
| | 26. Total Stocks | | | | |
| | 27. Total Bonds and Stocks | 43,813,440 | 43,074,474 | 44,732,184 | |

SCHEDULE D - PART 1A - SECTION 1

Ouglity and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations.

| Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations | | | | | | | | | | | | | |
|---|---|----------------|-------------------------------|---------------------------------|----------------------------------|--------------------------------------|--|----------------------|--|--------------------------------|---|--------------------------|---|
| | NAIC Designation | 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 12.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
| 1 119 | Governments | | | | | | | | | | | | (-) |
| | NAIC 1 | | | | | | V V V | | | | | | |
| | NAIC 2 | | | | | | | | | | | | |
| 1.2 | NAIC 3 | | | | | $\mathbf{N}(\cdot \cdot) \mathbf{N}$ | E XXX XXX XXX | | | | | | |
| | NAIC 3 | | | | | | | | | | | | |
| 1.4 | NAIC 5 | | | | | | XXX | | | | | | |
| 1.5 | NAIC 6 | | | | | | $\begin{vmatrix} \cdot & \cdot & \cdot & \hat{\mathbf{x}} & \hat{\mathbf{x}} & \hat{\mathbf{x}} \end{vmatrix}$ | | | | | | |
| | Totals | | | | | | XXX | | | | | | |
| | | | | | | | | | | | | | |
| | Other Governments | | | | | | VVV | | | | | | |
| 2.1 | NAIC 1 | | | | | <u> </u> | E XXX XXX XXX | | | | | | |
| 2.2 | NAIC 2 | | | | | | . X X X | | | | | | |
| | NAIC 3 | | | | | | | | | | | | |
| 2.4 | NAIC 4 | | | | | | . X X X | | | | | | |
| | NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 | NAIC 6 Totals | | | | | | XXX | | | | | | |
| | | | | | | | *** | | | | | | |
| 3. U.S. | States, Territories and Possessions, etc., | | | | | | | | | | | | |
| | ranteed | | | | | | | | | | | | |
| 3.1 | NAIC 1 | | | | | 1 | X X X | | | | | | |
| 3.2 | NAIC 2 | | | | | | E XXX XXX XXX | | | | | | |
| 3.3 | NAIC 3 | | | | | NUIN | XXX | | | | | | |
| 3.4 | NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 | NAIC 5 | | | | | | l XXX | | | | | | |
| 3.6 | NAIC 6 | | | | | | XXX | | | | | | |
| | Totals | | | | | | XXX | | | | | | |
| 4. U.S. | Political Subdivisions of States, Territories | | | | | | | | | | | | |
| | Possessions, Guaranteed | | | | | | | | | | | | |
| | NAIC 1 | | | | | | xxx | | | | | | |
| 4.1 | NAIC 1 | | | | | | | | | | | | |
| 4.2 | NAIC 3 | | | | | NON | XXX | | | | | | |
| 4.3 | NAIC 4 | | | | | | | | | | | | |
| | NAIC 4 | | | | | T | · · · · · · · · · · · · · · · · · · · | | | | | | |
| 4.5 | NAIC 5 | | | | | | · · · · · · · · · · · · · · · · · · · | | | | | | |
| | Totals | | | | | | XXX | | | | | | |
| | | | | | | | ^^^ | | | | | | |
| | Special Revenue & Special Assessment | | | | | | | | | | | | |
| | gations, etc., Non-Guaranteed | | | | | 1 | | 1 | | | | | |
| 5.1 | NAIC 1 | | | | | <u> </u> | XXX | | | | | | |
| | NAIC 2 | | | | | | E XXX XXX XXX | | | | | | |
| | NAIC 3 | | | | l | | XXX | [| 1 | | l | 1 | |
| 5.4 | NAIC 4 | | | | l | | XXX | 1 | 1 | | l | l | [|
| | NAIC 5 | | | | l | [| XXX | 1 | 1 | | l | l | [|
| | NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 | Totals | | | | | | XXX | | | | | | |

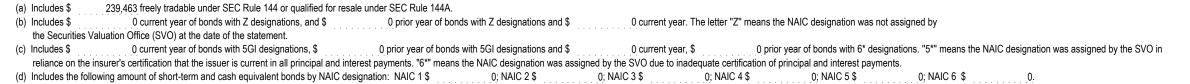
SCHEDULE D - PART 1A - SECTION 1 (Continued)

| | | Quality and it | <i>l</i> iaturity distribution | on of All Bonds C | wnea Decembei | 31, at Book/Adju | isted Carrying va | lues by Major Typ | es of issues and | i NAIC Designati | ons | | |
|---|--|--|--|--|---|--------------------------|--|-------------------------------|--|---|---|-----------------------------------|---|
| | NAIC Designation | 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 12.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
| | 6. Industrial & Miscellaneous (unaffiliated) 6.1 NAIC 1 6.2 NAIC 2 6.3 NAIC 3 | 6,157,314 802,856 | 18,712,500 16,738,247 | 498,895 903,628 | | | XXX XXX XXX | 25,368,708 18,444,731 | 57.902 42.098 | 31,326,639 16,682,129 475,443 | 64.612 34.407 0.981 | 25,368,708 18,205,268 | 239,463 |
| | 6.4 NAIC 4 6.5 NAIC 5 6.6 NAIC 6 6.7 Totals | 6,960,170 | 35,450,746 | 1,402,523 | | | XXX XXX XXX XXX | 43,813,439 | 100.000 | 48,484,211 | 100.000 | 43,573,976 | 239,463 |
| H | 7. Hybrid Securities | 0,300,170 | 33,430,740 | 1,402,323 | | | | 43,013,439 | 100.000 | 40,404,211 | 100.000 | 45,575,976 | 239,403 |
| | 7.1 NAIC 1 7.2 NAIC 2 7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.6 NAIC 6 7.7 Totals | | | | | NON | ************************************** | | | | | | |
| | 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.7 Totals | | | | | NON | XXX XXX XXX XXX XXX XXX | | | | | | |
| | 9. SVO Identified Funds 9.1 NAIC 1 9.2 NAIC 2 9.3 NAIC 3 9.4 NAIC 4 9.5 NAIC 5 9.6 NAIC 6 9.7 Totals | XXX XXX XXX XXX XXX XXX | XXX XXX XXX XXX XXX XXX | XXX XXX XXX XXX XXX XXX | XXX XXX XXX XXX XXX XXX | N®N ××× ××× ××× | | | | | | | |
| | 10. Unaffiliated Bank Loans 10.1 NAIC 1 10.2 NAIC 2 10.3 NAIC 3 10.4 NAIC 4 10.5 NAIC 5 10.6 NAIC 6 10.7 Totals | | | | | NON | Exxx xxx xxx xxx xxx xxx xxx | | | | | | |
| | 11. Unaffiliated Certificates of Deposit 11.1 NAIC 1 11.2 NAIC 2 11.3 NAIC 3 11.4 NAIC 4 11.5 NAIC 5 11.6 NAIC 6 11.7 Totals | | | | | NON | 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

| | | 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 |
| 1 | | | | | | | | | Col. 7 | | % From | | 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 12.7 | Prior Year | Year | Traded | |
| | NAIC Designation | or Less | 5 Years | TO Years | 20 Years | rears | Date | Year | Line 12.7 | Prior Year | Year | rraded | (a) |
| 1 | 2. Total Bonds Current Year | | | | | | | | | | | | |
| İ | 12.1 NAIC 1 | (d) 6,157,314 | 18,712,500 | 498,895 | | | | 25,368,708 | 57.902 | XXX | XXX | 25,368,708 | |
| 1 | 12.2 NAIC 2 | (d) 802,856 | 16,738,247 | 903,628 | | | | 18,444,731 | 42.098 | XXX | XXX | 18,205,268 | 239,463 |
| - 1 | 12.3 NAIC 3 | (d) | | | | | | | 1 | XXX | XXX | !0,200,200 | |
| - | 12.4 NAIC 4 | (d) | | | | | | | | XXX | XXX | | |
| - | | [(u) | | | | | | (2) | | | ···· | | |
| - | 12.5 NAIC 5 | (a) | | | | | | (C) | | | | | |
| | 12.6 NAIC 6 | (d) | 05.450.540 | 4 400 500 | | | | (c) | 400.000 | XXX | XXX | 40 ==0 0=0 | 200 100 |
| | 12.7 Totals | 6,960,170 | 35,450,746 | 1,402,523 | | | | (b) 43,813,439 | | XXX | XXX | 43,573,976 | 239,463 |
| L | 12.8 Line 12.7 as a % of Col. 7 | 15.886 | 80.913 | 3.201 | | | | 100.000 | XXX | XXX | XXX | 99.453 | 0.547 |
| 1 | 3. Total Bonds Prior Year | | | | | | | | | | | | |
| 1 | 13.1 NAIC 1 | 9,100,972 | 21,128,789 | 1,096,877 | | | | XXX | XXX | 31,326,639 | 64.612 | 31,076,279 | 250,360 |
| 1 | 13.2 NAIC 2 | 772,265 | 13,108,604 | 2,801,260 | | | | XXX | XXX | 16,682,129 | 34.407 | 16,446,404 | 235,726 |
| - 1 | 13.3 NAIC 3 | | 475,443 | | | | | XXX | XXX | 475.443 | 0.981 | 475,443 | |
| - 1 | 13.4 NAIC 4 | | | | | | | XXX | XXX | | | | |
| - | 13.5 NAIC 5 | | | | | | | XXX | XXX | (6) | | | |
| - | 13.6 NAIC 6 | | | | | | | xxx | · · · · · · · · · · · · · · · · · · · | (6) | | | |
| ł | 13.7 Totals | 9,873,237 | 34,712,836 | 3,898,137 | | | | XXX | XXX | (c) (b) 48,484,211 | 100.000 | 47,998,125 | 486,085 |
| | | 20.364 | | | | | | | | | 100.000 | | 1.003 |
| - | 13.8 Line 13.7 as a % of Col. 9 | 20.304 | 71.596 | 8.040 | | | | XXX | XXX | 100.000 | XXX | 98.997 | 1.003 |
| 1 | 4. Total Publicly Traded Bonds | | | | | | | | | | | | |
| | 14.1 NAIC 1 | 6,157,314 | 18,712,500 | 498,895 | | | | 25,368,708 | 57.902 | 31,076,279 | 64.096 | 25,368,708 | XXX |
| 200 | 14.2 NAIC 2 | 802,856 | 16,498,784 | 903,628 | | | | 18,205,268 | 41.552 | 16,446,404 | 33.921 | 18,205,268 | XXX |
| ٦ | 14.3 NAIC 3 | | | | | 1 | | | 1 | 475,443 | 0.981 | | XXX |
| 1 | 14.4 NAIC 4 | | | | | 1 | | | 1 | | | | XXX |
| - 1 | 14.5 NAIC 5 | | | | | 1 | | | 1 | | | | XXX |
| 1 | 14.6 NAIC 6 | | | | | | | | | | | | XXX |
| | 14.7 Totals | 6,960,170 | 35,211,283 | 1,402,523 | | | | 43,573,976 | 99.453 | 47.998.125 | 98.997 | 43.573.976 | XXX |
| - | 14.8 Line 14.7 as a % of Col. 7 | 15.973 | 80.808 | 3.219 | | | | 100.000 | | XXX | XXX | 100.000 | XXX |
| | 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 15.886 | 80.366 | 3.201 | | | | 99.453 | XXX | XXX | XXX | 99.453 | XXX |
| - | | 13.000 | 00.500 | 3.201 | | | | 33.433 | *** | *** | X X X | 33.433 | X X X |
| 1 | 5. Total Privately Placed Bonds | | | | | | | | | 050.000 | 0.510 | VVV | |
| | 15.1 NAIC 1 | | | | | | | | | 250,360 | 0.516 | XXX | |
| | 15.2 NAIC 2 | | 239,463 | | | | | 239,463 | 0.547 | 235,726 | 0.486 | XXX | 239,463 |
| | 15.3 NAIC 3 | | l | | | 1 | l | 1 | 1 | | | XXX | |
| | 15.4 NAIC 4 | [| [| | | 1 | | l | 1 | | | XXX | |
| | 15.5 NAIC 5 | | | | | I | | 1 | I | | | XXX | |
| | 15.6 NAIC 6 | | [| | | 1 | | | I | | | XXX | |
| | 15.7 Totals | | 239,463 | | | | | 239,463 | 0.547 | 486,085 | 1.003 | XXX | 239,463 |
| | 15.8 Line 15.7 as a % of Col. 7 | | 100.000 | | | | | 100.000 | XXX | XXX | XXX | XXX | 100.000 |
| | 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | | 0.547 | | | | | 0.547 | XXX | XXX | XXX | XXX | 0.547 |
| | 15.7 Totals 15.8 Line 15.7 as a % of Col. 7 | | 100.000 | | | | | 100.000 | XXX | XXX | XXX | XXX | 100.0 |



SCHEDULE D - PART 1A - SECTION 2

| | | Maturity Distribution | on of All Bonds Own | ed December 31, at | Book/Adjusted Carr | ying Values by Major | r Type and Subtype | of Issues | | | | |
|---|------------------------|--|--|--|--|----------------------|-------------------------------|--|---|--------------------------------------|-----------------------------------|------------------------------------|
| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 12.09 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | ONE | XXX | | | | | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.05 Totals | | | | | - | XXX | | | | | | |
| 2. All Other Governments | | | | | | ^^^ | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | | | | • | | |
| | | | | | | | | | | | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | ONE | XXX | | | | | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | 1 4 ' | | XXX | | | | | | |
| 2.05 Totals | | | | | | XXX | | | | | | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 3.02 Residential Mortgage-Backed Securities | | | | l | | XXX | | | | | | |
| 3.03 Commercial Mortgage-Backed Securities | l | | l | l | | XXX | 1 | | | | l | l |
| 3.04 Other Loan-Backed and Structured Securities | | | | T T T T T T T T T T | ONE | XXX | | | | | | |
| 3.05 Totals | | | | | | XXX | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories | | | | | | | | | | | | |
| and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | ONE | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment | | | | | | XXX | | | | | | |
| Obligations, etc., Non-Guaranteed | | | | | | | | | | • | | |
| 5.01 Issuer Obligations | | | | | | xxx | | | | • | | |
| 5.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| | | | | | | | | | | | | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | ONE | XXX | | | | | | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | | | | | | | |
| 5.05 Totals | | | | | | XXX | | | | | | |
| 6. Industrial and Miscellaneous | 0.000.470 | 05.450.740 | 4 400 500 | | | | 40.040.400 | 400.000 | 40 404 044 | 400.000 | 40.570.070 | 200 400 |
| 6.01 Issuer Obligations | 6,960,170 | 35,450,746 | 1,402,523 | | | XXX | 43,813,439 | 100.000 | 48,484,211 | 100.000 | 43,573,976 | 239,463 |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 6.05 Totals | 6,960,170 | 35,450,746 | 1,402,523 | | | XXX | 43,813,439 | 100.000 | 48,484,211 | 100.000 | 43,573,976 | 239,463 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 7.02 Residential Mortgage-Backed Securities | | | | l | | XXX | | | | | | |
| 7.03 Commercial Mortgage-Backed Securities | l | | l | l | ONE | XXX | 1 | l | | | l | l |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.05 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | l | l | | l _ . _ | | XXX | 1 | l | l | | 1 | |
| 8.02 Residential Mortgage-Backed Securities | | | | | ONE | XXX | I | | | | 1 | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 1 | | | 1 | 1 | |
| 8.04 Other Loan-Backed and Structured Securities | | | | · · · · · · · • • • • • • • • • • • | | XXX | 1 | | | | | |
| 8.05 Affiliated Bank Loans – Issued | | | | · · · · · · · · · · · · · · · · | | XXX | 1 | | | 1 | | |
| 8.06 Affiliated Bank Loans – Acquired | | | | | | XXX | | | | | | |
| 8.07 Totals | | | | | | XXX | <u> </u> | | | | | |
| 5.51 Totals | I | | 1 | 1 | 1 | | 1 | l | l . | 1 | 1 | 1 |

SCHEDULE D - PART 1A - SECTION 2 (Continued)

| | | | Maturity Distributio | n of All Bonds Owne | ed December 31, at | Book/Adjusted Ca | rrying Values by Major | r Type and Subtype of | f 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 | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 12.09 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
| 9. | SVO Identified Funds | 0. 2000 | 0 10010 | 10 100.0 | N C | TAFE | 24.0 | | 2 | 11101 1001 | 11101 1001 | 11000 | 1 10000 |
| | 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | xxx | | | | | | | | |
| 10. | Unaffiliated Bank Loans | | | | | | | | | | | | |
| | 10.01 Unaffiliated Bank Loans - Issued | | | | N(| \mathbf{D} | XXX | | | | | | |
| | 10.02 Unaffiliated Bank Loans - Acquired | | | | IV | | XXX | | | | | | |
| | 10.03 Totals | | | | | | XXX | | | | | | |
| 11. | Unaffiliated Certificates of Deposit | | | | NI C | DNE | | | | | | | |
| L. | 11.01 Totals | | | | IN L | JINE | XXX | | | | | | |
| 12. | Total Bonds Current Year | 0.000.470 | 25 450 740 | 4 400 500 | | | VVV | 42 042 420 | 400,000 | VVV | V V V | 40 570 070 | 000 400 |
| | 12.01 Issuer Obligations 12.02 Residential Mortgage-Backed Securities | 6,960,170 | 35,450,746 | 1,402,523 | | | XXX | 43,813,439 | | XXX | XXX | 43,573,976 | 239,463 |
| | 12.02 Residential Mortgage-Backed Securities 12.03 Commercial Mortgage-Backed Securities | | | | | | · · · · · · · · · · · · · · · · · · · | | | | XXX | | |
| | 12.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | XXX | XXX | | |
| | 12.05 SVO - Identified Securities | XXX | XXX | XXX | | XXX | | | | XXX | ······××××× | | |
| | 12.06 Affiliated Bank Loans | | | | | | XXX | | | XXX | XXX | | |
| 1 | 12.07 Unaffiliated Bank Loans | | | | | 1 | XXX | 1 | | XXX | XXX | | |
| | 12.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | XXX | XXX | | |
| | 12.09 Totals | 6,960,170 | 35,450,746 | 1,402,523 | | | | 43,813,439 | 100.000 | XXX | XXX | 43,573,976 | 239,463 |
| | 12.10 Line 12.09 as a % of Col. 7 | 15.886 | 80.913 | 3.201 | | | | 100.000 | XXX | XXX | XXX | 99.453 | 0.547 |
| 13. | | | | | | | | | | | | | |
| | 13.01 Issuer Obligations | 9,873,237 | 34,712,836 | 3,898,137 | | | XXX | XXX | XXX | 48,484,211 | 100.000 | 47,998,125 | 486,085 |
| | 13.02 Residential Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | | | | |
| | 13.03 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | | | | |
| | 13.04 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | XXX | | | | |
| | 13.05 SVO - Identified Securities 13.06 Affiliated Bank Loans | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| | 13.07 Unaffiliated Bank Loans | | | | | | | XXX | XXX | | | | |
| 1 | 13.08 Unaffiliated Certificates of Deposit | | | | | | XXX | XXX | XXX | | | | |
| | 13.09 Totals | 9,873,237 | 34,712,836 | 3,898,137 | | | | XXX | XXX | 48,484,211 | 100.000 | 47,998,125 | 486,085 |
| | 13.10 Line 13.09 as a % of Col. 9 | 20.364 | 71.596 | 8.040 | | | | XXX | XXX | 100.000 | XXX | 98.997 | 1.003 |
| 14. | | | | | | | | | | | | | |
| | 14.01 Issuer Obligations | 6,960,170 | 35,211,283 | 1,402,523 | | | XXX | 43,573,976 | 99.453 | 47,998,125 | 98.997 | 43,573,976 | XXX |
| | 14.02 Residential Mortgage-Backed Securities | | | | | 1 | XXX | 1 | | | | | XXX |
| | 14.03 Commercial Mortgage-Backed Securities | | | | | 1 | XXX | | | | | | XXX |
| | 14.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | XXX |
| | 14.05 SVO - Identified Securities | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX |
| | 14.06 Affiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| | 14.07 Unaffiliated Bank Loans 14.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | | | | XXX |
| 1 | 14.09 Totals | 6,960,170 | 35,211,283 | 1,402,523 | | | *** | 43,573,976 | 99.453 | 47,998,125 | 98.997 | 43,573,976 | XXX |
| | 14.10 Line 14.09 as a % of Col. 7 | 15.973 | 80.808 | 3.219 | | | | 100.000 | X X X | X X X | X X X | 100.000 | XXX |
| | 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 15.886 | 80.366 | 3.201 | | | | 99.453 | XXX | XXX | ······XXX | 99.453 | XXX |
| 15. | Total Privately Placed Bonds | 10.000 | 00.000 | 0.201 | | | | 00.100 | XXX | XXX | XXX | 00.100 | XXX |
| 1 | 15.01 Issuer Obligations | | 239,463 | | | 1 | XXX | 239,463 | 0.547 | 486,085 | 1.003 | XXX | 239,463 |
| | 15.02 Residential Mortgage-Backed Securities | | | | | 1 | XXX | 1 | | | | XXX | |
| | 15.03 Commercial Mortgage-Backed Securities | [| | | | 1 | XXX | 1 | | | | XXX | |
| | 15.04 Other Loan-Backed and Structured Securities | I | | | | 1 | XXX | | | | | XXX | |
| 1 | 15.05 SVO - Identified Securities | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| | 15.06 Affiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| | 15.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| | 15.08 Unaffiliated Certificates of Deposit | | 000 100 | | | | XXX | 000 100 | 0.545 | 400.005 | 4.000 | XXX | 000 100 |
| | 15.09 Totals | | 239,463 | | | | | 239,463 | 0.547 | 486,085 | 1.003 | XXX | 239,463 |
| | 15.10 Line 15.09 as a % of Col. 7 | | 100.000 | | | | | 100.000 | XXX | XXX | XXX | XXX | 100.000 |
| | 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | | 0.547 | | | I | | 0.547 | XXX | XXX | XXX | XXX | 0.547 |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 Mortgage | 4 Other Short-Term Investment Assets | 5 Investments in Parent, Subsidiaries |
|---|-------|------------|---------------|---|---------------------------------------|
| | Total | Bonds | Loans | (a) | and Affiliates |
| Book/adjusted carrying value, December 31 of prior year | | | | | |
| Cost of short-term investments acquired | | | | | |
| Accrual of discount | | | | | |
| Unrealized valuation increase/(decrease) | | | | | |
| 5. Total gain (loss) on disposals | | NIE | | | |
| Deduct consideration received on disposals | | | | | |
| 7. Deduct amortization of premium | | | | | |
| Total foreign exchange in book/adjusted carrying value | | | | | |
| Deduct current year's other-than-temporary impairment recognized | 1 | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | | | | |
| 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

| 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | |
|-----|--|---|
| 2. | Cost paid/(consideration received) 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 | |
| 3. | Unrealized Valuation increase/(decrease): | |
| | 3.1 Section 1, Column 17 | |
| | 3.2 Section 2, Column 19 | |
| 4. | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | |
| | Amortization: | |
| | 7.1 Section 1, Column 19 | |
| | 7.2 Section 2, Column 21 | |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | |
| | 8.1 Section 1, Column 20 8.2 Section 2, Column 23 | |
| | 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 | |
| 0. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) | |
| 1. | | |
| 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) | |
| | Сиmulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | |
| | | |
| | 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 | |
| 3.2 | 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 10 prior year plus | |
| | 3.25 SSAP No. 108 adjustments | |
| | · · · · · · · · · · · · · · · · · · · | |
| 1.1 | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | |
| 1.2 | | |
| | 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 | |
| 1.3 | 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 | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | _ |
| | | |

SCHEDULE DB - PART C - SECTION 1

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

| | | Replicated (S | ynthetic Asset) 1 | Fransactions | | | | | | Components of | of the Replication (Sy | nthetic Asset) Transaction | 3 | | |
|-----------|-------------|---------------------------------------|--------------------|---------------------------------|------------|----------------|---------------|-----------------|---------------------------------|---------------|------------------------|----------------------------|---------------------------------------|---------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Inst | rument(s) Open | | | Cash Ins | trument(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 |
| | | | | | | | - | | | | | <u> </u> | | | |
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| 999999999 | Totals | <u>'</u> | | | | 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 | | | | | | | | | | |
| l l | 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 C |
|-----------|---|---------------------------------------|
| 1. Part | t A, Section 1, Column 14 | <u>-</u> |
| 2. Part l | t B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | |
| | al (Line 1 plus Line 2) | |
| 4. Part l | t D, Section 1, Column 6 | |
| 5. Part l | t D, Section 1, Column 7 | |
| 6. Total | al (Line 3 minus Line 4 minus Line 5) | · · · · · · · · · · · · · · · · · · · |
| | NONE | Fair Value Check |
| 7. Part | t A, Section 1, Column 16 | |
| 8. Part l | t B, Section 1, Column 13 | |
| 9. Total | al (Line 7 plus Line 8) | |
|). Part l | t D, Section 1, Column 9 | · · · · · · · · · · · · · · · · · · · |
| 1. Part l | t D, Section 1, Column 10 | · · · · · · · · · · · · · · · · · · · |
| 2. Total | al (Line 9 minus Line 10 minus Line 11) | |
| | | |
| | | Potential Exposure Check |
| 3. Part | t A, Section 1, Column 21 | <u>-</u> |
| 4. Part l | t B, Section 1, Column 20 | · · · · · · · · · · · · · · · · · · · |
| 5. Part l | t D, Section 1, Column 12 | <u></u> |
| | al (Line 13 plus Line 14 minus Line 15) | |

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | | 1 | 2 | 3 | 4 |
|-----|--|-----------|-------|------------------------------|-----------|
| | | | | Manay Madat | |
| | | Total | Bonds | Money Market Mutual Funds | Other (a) |
| | | Total | Donus | iviutuai i uiius | Other (a) |
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,416,658 | | 1,416,658 | |
| 2. | Cost of cash equivalents acquired | 9,015,377 | | 9,015,377 | |
| 3. | Accrual of discount | | | | |
| 4. | Unrealized valuation increase/(decrease) | | | | |
| 5. | Total gain (loss) on disposals | | | | |
| 6. | Deduct consideration received on disposals | 3,785,511 | | 3,785,511 | |
| 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) | 6,646,524 | | 6,646,524 | |
| 11. | Deduct total nonadmitted amounts | | | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 6,646,524 | | 6,646,524 | |

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

Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | | ge in Book/Adjus | tod Carryina Valu | io Loce Englimbr | rancos | 16 | 17 |
|-------------------------------|------|----------|-------|------------------|---------------------------------|----------------|------------------------|---|------------------------------------|---|--------------------------------------|---------------------------------------|---------------------------------|---|----------------|--|
| 1 | 2 | 3 | 4 | 1 | 0 | ′ | 0 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 10 | 17 |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's | Current Year's Other-Than- Temporary | Current Year's Change in Encumbrances | Total Change in B./A.C.V. | Total Foreign Exchange Change in B./A.C.V. | Incurred on an | ixes, Repairs nd Expenses Incurred |
| | | | 1 | | | | | | | | | | | | [| |
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| 0699999 Totals | | | | | | | 1 | | | | | | | | 1 | |

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"

| | | _ | | | 7 III T COUL ESCATO BIO | | | | | | | | | | | | | | | |
|---------------|-------------------------------|----------|-------|------------------|-------------------------|----------------|--|---------------------------|---------------------|-----------------|--|--|---|--|---------------------------------------|--|----------------------------------|---|---|---------------------------------------|
| | 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 |
|-----------------|------------|----------|-------|--------------|------------------|------------------------|--|---|--|--|--|-------------------------------|--------------------------------|-----------------------------|
| | | 3 | 4 | | | | Book Value/ | 9 | 10 | 11 Current Year's | 12 | 13 Total Foreign | Value | Date of |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Other-Than- Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Exchange Change in Book Value | of Land and Buildings | Last Appraisal or Valuation |
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| 3399999 Total N | /lortgages | | | | | | | | | | | | | 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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| 0599999 Tota | als | | | | | | | | | | | | | | | | |

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | n | 6 | 7 | 8 | 9 | 10 | 11 | 12 | | Change in E | Book/Adjusted Ca | arrying Value | | 18 | 19 | 20 |
|------------------------|------------------------|------|-----------|-------|--|--|-----|------------------------|-------------|--------------|--|---|--|--|---|--|----------------------|--|------------------------------|
| CUSIP Identificatio | Name or Description | Code | 4 City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol | , , | Type and Strateg | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ | 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 | Percentag of Ownership |
| | | | | . | | | | | | | | | | | | | | | |
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| 1. | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | |
|---------|---|-------|------|------|------|
| Line Nu | nber | | | | |
| 1A | 1A 1B\$ 1C\$ | 1D \$ | 1E\$ | 1F\$ | 1G\$ |
| 1B | 2A 2B\$ 2C\$ | | | | |
| С | 3A 3B \$ 3C \$ | | | | |
| ID | 4A 4B\$ 4C\$ | | | | |
| 1E | 5A 5B\$ 5C\$ | | | | |
| 1F | 6 | | | | |

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | - | ed Assets ACQUIRED AND ADDITIONS MADE Decer | 6 | 7 | 8 | 9 | 10 | 11 |
|------------------------------|---------------------------------------|------------|-------|---|--------------------------------|-------------------------|--|---|------------------------------|-------------------------------|
| ı | 2 | Location 3 | 4 | 3 | 0 | ' | 0 | 9 | 10 | '' |
| CUSIP Ident- ification | Name or Description | City | 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 | Percentage of Ownership |
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| 6299999 Totals | | | • | | ' | | | | | XXX |

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| | | | | Showing O | | 9 101111 | | | | | | | | | | | | | |
|-----------------|----------------|----------|-------|--------------------------------------|--------------------|----------|--|---------------------------------|---|--|-----------------------------------|-------------------------------------|----------------------------------|---|---------------|------------------------------------|-------------------------|----------------------|----------------|
| 1 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Cha | ange in Book/Adju | sted Carrying Va | lue | | 15 | 16 | 17 | 18 | 19 | 20 |
| CUSIP Ident- | Name | 3 | 4 | Name of Purchaser or Nature of | Date Originally | | Book/Adjusted Carrying Value Less Encumbrances, | 9 Unrealized Valuation Increase | 10 Current Year's (Depreciation) or (Amortization)/ | 11 Current Year's Other-Than- Temporary Impairment | Capitalized Deferred Interest and | Total Change in B./A.C.V. (9 + 10 - | Total Foreign Exchange Change in | Book/Adjusted Carrying Value Less Encumbrances | | Foreign Exchange Gain (Loss) | Realized Gain (Loss) | Total Gain (Loss) | Investment |
| ification | or Description | City | State | Disposal | Acquired | Date | Prior Year | (Decrease) | Accretion | Recognized | Other | 11 + 12) | B./A.C.V. | on Disposal | Consideration | on Disposal | on Disposal | on Disposal | Income |
| | | | | | | | | | | | | | | | | | | | |
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Showing All Long-Term BONDS Owned December 31 of Current Year

| 4 | | | -4 | | , , | F - | Value | 40 | 44 | | Ohanna in Destalla !! | atad Carrier V. I | | | | 14. | | | | |
|----------------------------|---------------------------------------|-------|---------------|------------------------------|--------------------|------------------|----------------------|--------------------|----------------------|------------|-----------------------|-------------------|-------------|----------------|----------------|----------|----------------|--------|---|---------------|
| 1 | 2 | | odes | 6 | 7 | | Value | 10 | 11 | | Change in Book/Adju | , , | | 10 | 47 | Inter | | 20 | | ates |
| | | 3 4 | 4 5 F 0 | NAIC Designation, NAIC | | 8 Rate | 9 | | | 12 | 13 | 14 Current Year's | 15 Total | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | r | Designation | | Used | | | | | | Other | Foreign | | | | Admitted | | | 1 |
| | | 6 | е | Modifer and | | To | | | Book/ | Unrealized | Current | -Than- | Exchange | | | | Amount | Amount | | Stated |
| | | | i | 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 |
| | | 1 | 1 | | | | | | | | | | | | | | | | | |
| 00287Y-BV-0 | ABBVIE INC | | 1,2 | 1.G FE | 269,448 | 97.095 | 242,739 | 250,000 | 256,800 | | (2.002) | | | 2.950 | 1 245 | | 4,507 | | 09/10/2021 | 11/21/2026 |
| 00287Y-BV-0 | ABBVIE INC | | 1,2 | 1.G FE | 1,148,484 | | | | | | (3,883) | | | | 1.345 | MN | | | | |
| 00287Y-BA-0 | ABBVIE INC | | 1.2 | 1.G FE | 504.435 | 92.759 | 1,159,491 499,167 | 1,250,000 | 1,165,504 504.070 | | 12,124 | | | 3.200 | 4.767 | MN MS | 24,444 | !2,000 | | |
| | . | | | | | 99.833 | | 500,000 | | | (365) | | | 4.800 | 4.582 | | | | 07/19/2024 | 1 1 1 1 1 1 1 |
| 001055-BK-7 010392-FY-9 | AFLAC INC ALABAMA POWER CO | | 1,2 | 1.G FE 1.F FE | 499,515 251,190 | 95.779 97.805 | 478,895 244,514 | 500,000 250,000 | 499,882 250,652 | | (235) | | | 1.125 3.750 | 1.145 3.644 | MS | 1,656 7,813 | 2,813 | 03/08/2021 08/17/2022 | 03/15/2026 |
| | . | | 1.2 | | | | | | | | (233) | | | | | JD JD | | | | |
| 023135-CP-9 | AMAZON.COM INC | | 1,2 | 1.E FE | 250,593 | 100.524 | 251,309 | 250,000 | 250,368 | | (117) | | | 4.550 | 4.495 | | 12,323 | | 12/23/2022 | |
| 025816-CW-7 | AMERICAN EXPRESS CO | | 2 | 1.G FE | 480,755 | 97.417 | 487,084 | 500,000 | 485,449 | | 2,955 | | | 4.050 | 4.802 | MN | 13,388 | | 05/22/2023 | |
| 0258M0-EL-9 | AMERICAN EXPRESS CREDIT CORP | | 2 | 1.F FE | 484,080 | 96.862 | 484,311 | 500,000 | 491,860 | | 3,262 | | | 3.300 | 4.037 | MN | 10,908 | 8,250 | 07/19/2022 | 1 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE CORP | | 1 | 1.G FE | 315,208 | 96.330 | 288,991 | 300,000 | 304,855 | | (2,836) | | | 2.300 | 1.325 | MS | 5,597 | | 04/12/2021 | 1 1 |
| 02665W-DN-8 | AMERICAN HONDA FINANCE CORP | | 1 | 1.G FE | 300,801 | 97.393 | 292,179 | 300,000 | 300,113 | | (163) | | | 1.000 | 0.945 | MS | 5,425 | 1,500 | 09/14/2020 | |
| 03076C-AH-9 | AMERIPRISE FINANCIAL INC | | 1,2 | 1.G FE | 270,150 | 97.253 | 243,132 | 250,000 | 255,777 | | (3,924) | | | 2.875 | 1.264 | MS | 5,710 | 3,594 | 04/09/2021 | |
| 3 031162-DD-9 | AMGEN INC | | 1,2 | 2.A FE | 226,075 | 92.800 | 231,999 | 250,000 | 231,937 | | 3,841 | | | 3.000 | 4.952 | .FA. | 6,438 | 3,750 | 06/15/2023 | 1 |
| 037833-CJ-7 | APPLE INC | | 1,2 | 1.B FE | 241,353 | 97.955 | 244,887 | 250,000 | 245,406 | | 2,043 | | | 3.350 | 4.272 | FA. | 7,491 | 4,188 | 12/23/2022 | 1 |
| 05723K-AE-0 | BAKER HUGHES HOLDINGS LLC | | 1,2 | 1.G FE | 278,247 | 96.453 | 289,358 | 300,000 | 287,071 | | 3,975 | | | 3.337 | 4.923 | JD. | 10,456 | | 09/19/2022 | |
| 05964H-AS-4 | BANCO SANTANDER SA | 0 | 이 | 2.A FE | 252,445 | 100.460 | 251,150 | 250,000 | 251,362 | | (473) | | | 5.294 | 5.070 | .FA | 11,507 | | 08/17/2022 | |
| 06051G-GR-4 | BANK OF AMERICA CORP | 1 | 1,2,5 | 1.E FE | 464,610 | 96.791 | 483,953 | 500,000 | 478,233 | | 7,743 | | | 3.593 | 5.124 | JJ . | 16,967 | 8,983 | 03/15/2023 | 1 |
| 06051G-JQ-3 | BANK OF AMERICA CORP | 1 | 1,2,5 | 1.G FE | 228,163 | 96.368 | 240,920 | 250,000 | 240,978 | | 5,556 | | | 1.658 | 3.759 | MS | 3,339 | | 08/17/2022 | 1 1 |
| 06055J-AN-9 | BANK OF AMERICA CORP | 1 | 2 | 1.G FE | 500,250 | 99.756 | 498,779 | 500,000 | 500,000 | | | | | 5.400 | 5.400 | .FA. | 9,225 | 27,000 | | |
| 064159-VL-7 | BANK OF NOVA SCOTIA | 1 | | 1.F FE | 306,216 | 98.529 | 295,587 | 300,000 | 300,613 | | (1,379) | | | 1.300 | 0.836 | JD. | 4,117 | | 11/17/2020 | 1 |
| 06417X-AD-3 | BANK OF NOVA SCOTIA | 1 | 1 | 1.F FE | 271,839 | 94.555 | 283,664 | 300,000 | 286,374 | | 6,120 | | | 1.950 | 4.248 | .FA | 2,421 | | 07/19/2022 | 1 1 |
| 100743-AK-9 | BOSTON GAS CO | 1 | 1,2 | 2.A FE | 231,113 | 95.332 | 238,329 | 250,000 | 239,463 | | 3,737 | | | 3.150 | 4.907 | .FA | 3,281 | 3,938 | 09/09/2022 | 08/01/2027 |
| 808513-AL-9 | CHARLES SCHWAB CORP | 11 | 1,2 | 1.G FE | 311,919 | 99.764 | 299,293 | 300,000 | 300,000 | | (2,364) | | | 3.000 | 3.000 | MS | 11,775 | 4,500 | 12/24/2019 | 03/10/2025 |
| 808513-AU-9 | CHARLES SCHWAB CORP | 1 | 1,2 | 1.G FE | 459,650 | 95.329 | 476,646 | 500,000 | 472,944 | | 7,958 | | | 3.200 | 5.131 | JJ. | 14,933 | 8,000 | 04/20/2023 | 01/25/2028 |
| 166764-BX-7 | CHEVRON CORP | 1 | 1,2 | 1.D FE | 226,843 | 94.616 | 236,539 | 250,000 | 237,005 | | 5,130 | | | 1.995 | 4.338 | MN | 5,680 | 2,494 | 12/23/2022 | 05/11/2027 |
| 166756-AL-0 | CHEVRON USA INC | 11 | 1,2 | 1.D FE | 419,350 | 91.530 | 457,651 | 500,000 | 454,117 | | 16,109 | | | 1.018 | 4.796 | FA | 4,510 | 2,545 | 10/12/2022 | 08/12/2027 |
| 17330P-UT-4 | CITIGROUP GLOBAL MARKETS HOLDINGS INC | 11 | 2 | 1.F FE | 300,000 | 100.077 | 300,230 | 300,000 | 300,000 | | | | | 5.000 | 5.000 | JJ | 21,333 | 7,500 | 07/29/2022 | 07/29/2027 |
| 172967-JC-6 | CITIGROUP INC | | | 2.B FE | 1,973,975 | 99.117 | 1,724,629 | 1,740,000 | 1,825,622 | | (44,428) | | | 4.300 | 1.636 | MN | 45,931 | 37,410 | 08/30/2021 | 11/20/2026 |
| 189054-AX-7 | CLOROX CO | | 1,2 | 2.A FE | 432,000 | 84.932 | 424,662 | 500,000 | 435,861 | | 3,861 | | | 1.800 | 4.517 | MN | 5,650 | | 08/20/2024 | 05/15/2030 |
| 189054-AY-5 | CLOROX CO | 1 1 | 1,2 | 2.A FE | 245,070 | 98.393 | 245,982 | 250,000 | 246,246 | | 764 | | | 4.400 | 4.788 | MN | 7,333 | 5,500 | 06/15/2023 | 05/01/2029 |
| 20030N-BY-6 | COMCAST CORP | 1 1 | 1,2 | 1.G FE | 237,953 | 97.341 | 243,353 | 250,000 | 243,610 | | 2,859 | | | 3.300 | 4.601 | FA | 3,438 | 4,125 | 12/23/2022 | 02/01/2027 |
| 20030N-CH-2 | COMCAST CORP | 1 1 | 1,2 | 1.G FE | 482,873 | 95.975 | 479,875 | 500,000 | 488,146 | | 3,245 | | | 3.550 | 4.322 | MN | 11,833 | 8,875 | 05/08/2023 | 05/01/2028 |
| 20030N-CS-8 | COMCAST CORP | 1 1 | 1,2 | 1.G FE | 288,765 | 99.486 | 248,716 | 250,000 | 254,889 | | (7,858) | | | 3.950 | 0.777 | AO | 7,022 | 4,938 | 08/14/2020 | 10/15/2025 |
| 20030N-EA-5 | COMCAST CORP | 1 | 1,2 | 1.G FE | 363,153 | 101.833 | 356,416 | 350,000 | 357,916 | | (2,609) | | | 5.350 | 4.479 | MN | 21,118 | 9,363 | 12/09/2022 | 11/15/2027 |
| 126149-AD-5 | CONOPCO INC | 1 | 1 | 1.E FE | 677,940 | 105.335 | 526,676 | 500,000 | 560,120 | | (30,330) | | | 7.250 | 1.017 | JD | 37,861 | | 01/20/2021 | 1 1 |
| 25746U-CK-3 | DOMINION ENERGY INC | 1 | 1,2 | 2.B FE | 267,790 | 97.112 | 242,779 | 250,000 | 255,259 | | (3,773) | | | 2.850 | 1.299 | FA | 6,254 | 3,563 | 08/13/2021 | 08/15/2026 |
| 26441C-AS-4 | DUKE ENERGY CORP | 1 | 1,2 | 2.B FE | 1,061,368 | 96.791 | 967,913 | 1,000,000 | 1,018,406 | | (12,839) | | 1 | 2.650 | 1.331 | MS | 22,083 | 13,250 | 09/24/2021 | 09/01/2026 |
| 263534-CN-7 | EIDP INC | 1 | 1.2 | 1.G FE | 313,395 | 98.338 | 295,013 | 300,000 | 301,298 | | (2,839) | | 1 | 1.700 | 0.745 | JJ | 4,902 | 5,100 | 09/08/2020 | 1 1 |
| 532457-BH-0 | ELI LILLY AND CO | 1 | 1.2 | 1.E FE | 309.522 | 99.151 | 297,453 | 300,000 | 300.318 | | (1,920) | | | 2.750 | 2.100 | JD JD | 8.938 | | 12/24/2019 | |
| 86765B-AU-3 | ENERGY TRANSFER LP | 1 | 1.2 | 2.B FE | 230,313 | 97.692 | 244,229 | 250,000 | 238,433 | | 3,784 | | 1 | 4.000 | 5.849 | AO | 12,500 | 5.000 | 10/12/2022 | |
| 29364W-AZ-1 | ENTERGY LOUISIANA LLC | 1 | 1.2 | 1.F FE | 720,280 | 96.173 | 721,301 | 750,000 | 733,730 | | 5,691 | | | 3.120 | 3.987 | MS | 19,500 | | 08/17/2022 | 1 1 |
| | EVERSOURCE ENERGY | 1 | 1.2 | 2.B FE | 257,083 | 99.400 | 248,501 | 250,000 | 253,752 | | (1,449) | | | 4.600 | 3.944 | J.J | 11.500 | | 08/17/2022 | |
| 000.0117110 | 1 = . = | 1 | · | | _07,000 | 30.100 | 210,001 | 200,000 | 200,702 | ı | (1,110) | | 1 | 1.000 | 0.017 | 1 00 | 11,000 | 0,700 | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 1 2.10 1/2021 |

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

| Г | 1 | 2 | 0.0 | odes | 6 | 7 | Fair \ | /alue | 10 | 11 | | hange in Book/Adjus | eted Carrying Valu | 10 | | | Inter | oct . | | Do | ites |
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| | ' | ۷. | | 4 5 | | ' | 8 | Q Q | 10 | ' '' } | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | , , | 1 | NAIC | | ٠ | Ĭ | 1 | 1 | 12 | | 1-7 | 10 | 10 | 17 | '0 | 13 | 20 | | |
| l | | | 1 1 | F | Designation, | | | | | 1 | | i | Current | | | | | | | | |
| ł | | | | <u>'</u> | NAIC | | Rate | | İ | ' | | 1 | Year's | Total | 1 | | 1 | | | | |
| 1 | | | | <u></u> | Designation | | Used | | l | 1 | | 1 | Other | Foreign | 1 | | | Admitted | | | |
| 1 | | | | <u>'</u> | Modifer and | | To | | 1 | Book/ | Unrealized | Current | -Than- | Exchange | 1 | | | Amount | Amount | | Stated |
| | | | | : | SVO | | Obtain | • | | Adjusted | Valuation | Year's | Temporary | Change | 1 | Effective | | Due | Rec. | | Contractual |
| ł | CUSIP | | | g Bond | Adminiatrative | Actual | Fair | Fair | Par | Carrying | | (Amortization) / | Impairment | in | Rate | Rate | When | & | During | | Maturity |
| ł | Identification | Description | Codo | n CHAR | Symbol | Cost | Value | Value | Value | Value | Increase / (Decrease) | Accretion | | B./A.C.V. | of | of | Paid | Accrued | Year | Acquired | Date |
| | identification | Description | Code | II CHAR | Symbol | COST | value | value | value | value | (Decrease) | Accietion | Recognized | B./A.C.V. | OI OI | UI | raiu | Accided | i eai | Acquired | Date |
| | 402479-CF-4 | FLORIDA POWER & LIGHT CO | | 1.2 | 1.F FE | 242,255 | 96.874 | 242,184 | 250,000 | 245,976 | | 1,560 | | | 3.300 | 4.007 | MN | 8,960 | | 07/19/2022 | 05/30/2027 |
| ı | 38141G-YA-6 | GOLDMAN SACHS GROUP INC | 1 | 1,2,5 | 2.A FE | 217,833 | 95.990 | 239,976 | 250,000 | 236,084 | | 8,396 | | | 1.431 | 4.681 | MS | 2,902 | 1 789 | 10/04/2022 | 03/09/2027 |
| ł | 38141G-ZR-8 | GOLDMAN SACHS GROUP INC | 1 | 1,2,5 | 2.A FE | 477,230 | 97.151 | 485,754 | 500,000 | 486,722 | | 5,592 | | | 3.615 | 4.661 | MS MS | 14,360 | 9,038 | 04/11/2023 | 03/15/2028 |
| ł | 38145G-AH-3 | GOLDMAN SACHS GROUP INC | 1 | 1.2 | 1.F FE | 789,440 | 97.762 | 708,771 | 725,000 | 738.373 | | (15,142) | | | 3.500 | 1.366 | MN | 28,547 | | 08/19/2021 | 11/16/2026 |
| ı | 38150A-NW-1 | GOLDMAN SACHS GROUP INC | 1 | 2 | 2.A FE | 500,000 | 99.956 | 499,779 | 500,000 | 500,000 | | | | | 5.000 | 5.401 | FA | 20,000 | / / / / | 08/12/2022 | 08/16/2029 |
| - | 418056-AH-0 | HASBRO INC | 1 | f | 2.B FE | 526,830 | 103.623 | 518,117 | 500,000 | 519,041 | | (4,763) | | | 6.600 | 5.403 | J. I.A. | 31,717 | 33,000 | 04/26/2023 | 07/15/2028 |
| | 418056-AY-3 | HASBRO INC | 1 | 12 | 2.B FE | 275,005 | 97.700 | 244,249 | 250,000 | 258,418 | | (4,810) | | | 3.550 | 1.553 | MN | 9,910 | 4,438 | 06/25/2021 | 11/19/2026 |
| | 404280-BH-1 | HSBC HOLDINGS PLC | | c '' ⁺ · · · | 2.B FE | 873,613 | 98.992 | 767,186 | 775,000 | 811,619 | | (18,865) | | | 4.375 | 1.823 | MN MN | 20,532 | 16,953 | 09/24/2021 | 11/23/2026 |
| | 459200-AM-3 | INTERNATIONAL BUSINESS MACHINES CORP | 1 | 1 | 1.G FE | 327,665 | 102.013 | 255,033 | 250,000 | 262,787 | | (15,372) | | | 7.000 | 0.781 | AO | 20,352 | | 09/22/2020 | 10/30/2025 |
| | 24422E-XT-1 | JOHN DEERE CAPITAL CORP | | 15 | 1.F FE | 756,750 | 100.267 | 752,003 | 750,000 | 756,219 | | (531) | | | 4.850 | 4.641 | JD JD | 20,403 | | 07/19/2024 | 06/11/2029 |
| | 46625H-RV-4 | JPMORGAN CHASE & CO | 1 | 12 | 1.F.FE | 331,470 | 97.428 | 292,285 | 300,000 | 308,817 | | (5,825) | | | 2.950 | 0.968 | AO | 11,063 | 4,425 | 01/15/2024 | 10/01/2029 |
| ł | 48128G-Y5-3 | JPMORGAN CHASE & CO | | 1,4 | 1.F FE | 250,000 | 95.983 | 239,957 | 250,000 | 250,000 | | (3,023) | | | 0.825 | 0.825 | JD J | 2,114 | | 12/18/2020 | 12/22/2025 |
| <u>,</u> | | | , | ٠٠٠ ا | | | | | | | | 12 551 | | | 1 1 | | | | 4.069 | | |
| 5 ∣ | 53944Y-AP-8 | LLOYDS BANKING GROUP PLC | | ٠, ١, ١ | 2.A FE | 435,808 | 95.407 | 477,036 | 500,000 | 465,307 | | 13,551 | | | 1.627 | 4.762 | MN. | 9,265 | 4,068 | 11/02/2022 | 05/11/2027 |
| _ | 540424-AS-7 565849-AP-1 | LOEWS CORP | | 1,2 | 1.G FE 2.C FE | 278,888 661.787 | 98.903 | 247,258 | 250,000 | 256,248 | | (6,196) | | | 3.750 | 1.222 | .AO | 11,719 | 4,688 | 04/13/2021 | 04/01/2026 |
| | | MARATHON OIL CORP | | 1.2 | . | | 98.634 | 690,439 | 700,000 | 678,403 | | 7,697 | | | 4.400 | 5.724 | JJ . | 29,602 | 30,800 | 10/13/2022 | 1 1 1 1 1 1 1 |
| | 57636Q-AG-9 | MASTERCARD INC | | 177 | 1.E FE | 271,230 | 97.271 | 243,178 | 250,000 | 256,625 | | (3,980) | | | 2.950 | 1.309 | MN | 4,507 | 3,688 | 04/04/2021 | 11/21/2026 |
| | 57636Q-AW-4 | MASTERCARD INC | | 1,2 | 1.E FE | 756,158 | 100.993 | 757,444 | 750,000 | 754,074 | | (1,187) | | | 4.875 | 4.686 | MS | 29,656 | 18,281 | 03/15/2023 | 03/09/2028 |
| | 582839-AH-9 | MEAD JOHNSON NUTRITION CO | | 1,2 | 1.G FE | 634,125 | 99.527 | 547,396 | 550,000 | 561,335 | | (18,172) | | | 4.125 | 0.788 | MN. | 25,586 | 11,344 | 12/10/2020 | 11/15/2025 |
| | 617446-7Y-9 | MORGAN STANLEY | | | 2.A FE | 938,235 | 99.137 | 817,882 | 825,000 | 863,792 | | (22,643) | | | 4.350 | 1.508 | MS. | 11,265 | 17,944 | 09/24/2021 | 09/08/2026 |
| | 61744Y-AK-4 | MORGAN STANLEY | | 1,2 | 1.E FE | 283,110 | 96.378 | 289,135 | 300,000 | 288,131 | | 2,999 | | | 3.591 | 4.818 | JJ . | 10,145 | 5,387 | 04/20/2023 | 07/22/2028 |
| | 61747Y-EC-5 | MORGAN STANLEY | | 1,2,5 | 1.E FE | 215,908 | 95.161 | 237,903 | 250,000 | 233,404 | | 8,046 | | | 1.512 | 4.724 | JJ . | 3,581 | 1,890 | 10/04/2022 | 07/20/2027 |
| | 61747Y-EV-3 | MORGAN STANLEY | | 1,2,5 | 1.E FE | 519,135 | 103.575 | 517,873 | 500,000 | 512,209 | | (3,958) | | | 6.296 | 5.343 | ,AO | 22,123 | 15,740 | 03/15/2023 | 10/18/2028 |
| | 61766Y-UL-3 | MORGAN STANLEY FINANCE LLC | | 2 | 1.G FE | 498,800 | 97.134 | 485,668 | 500,000 | 498,895 | | 95 | | | 4.500 | 4.546 | MS | 7,000 | | 09/11/2024 | 09/09/2030 |
| - | 65339K-BM-1 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 1,2 | 2.A FE | 478,983 | 90.847 | 499,660 | 550,000 | 493,640 | | 10,039 | | | 2.750 | 5.175 | MN. | 10,083 | | 07/27/2023 | 11/01/2029 |
| ļ | 65339K-CH-1 | NEXTERA ENERGY CAPITAL HOLDINGS INC | 1 | 1,2 | 2.A FE | 302,643 | 99.941 | 299,823 | 300,000 | 301,452 | | (545) | | | 4.625 | 4.416 | JJ . | 13,335 | 13,875 | 09/09/2022 | 07/15/2027 |
| | 67021C-AK-3 | NSTAR ELECTRIC CO | 1 | 1,2 | 1.G FE | 335,331 | 98.732 | 296,196 | 300,000 | 304,409 | | (7,064) | | | 3.250 | 0.869 | .MN | 10,996 | | 07/17/2020 | 11/15/2025 |
| | 68389X-BT-1 | ORACLE CORP | | 1,2 | 2.B FE | 268,587 | 99.431 | 248,578 | 250,000 | 250,698 | | (4,280) | | | 2.500 | 0.780 | AO | 7,813 | 3,125 | 10/05/2020 | 04/01/2025 |
| | 68389X-BV-6 | ORACLE CORP | | 1,2 | 2.B FE | 466,090 | 90.287 | 451,433 | 500,000 | 467,768 | | 1,678 | | | 2.950 | 4.337 | .AO | 11,063 | | 09/11/2024 | 04/01/2030 |
| | 68389X-CH-6 | ORACLE CORP | 1 | 1,2 | 2.B FE | 368,478 | 104.700 | 366,450 | 350,000 | 364,554 | | (2,679) | | | 6.150 | 5.142 | MN. | 13,872 | | 07/20/2023 | 11/09/2029 |
| - | 713448-EL-8 | PEPSICO INC | 1 | 1,2 | 1.E FE | 225,586 | 91.712 | 229,280 | 250,000 | 231,143 | | 3,638 | | | 2.625 | 4.466 | . JJ | 6,052 | | 06/15/2023 | 07/29/2029 |
| | 718546-AZ-7 | PHILLIPS 66 | 1 | 1,2 | 2.A FE | 444,355 | 96.353 | 481,764 | 500,000 | 480,542 | | 16,484 | | | 1.300 | 4.910 | FA. | 5,706 | 3,250 | 09/26/2022 | 02/15/2026 |
| | 751212-AC-5 | RALPH LAUREN CORP | 1 | 1,2 | 1.G FE | 452,078 | 99.232 | 396,928 | 400,000 | 405,990 | | (11,136) | | | 3.750 | 0.937 | MS. | 11,917 | | 10/19/2020 | 09/15/2025 |
| | 78016E-ZD-2 | ROYAL BANK OF CANADA | 1 | 1 | 1.E FE | 146,302 | 97.462 | 146,193 | 150,000 | 148,108 | | 755 | | | 3.625 | 4.197 | MN | 3,580 | 2,719 | 07/19/2022 | 05/04/2027 |
| | 75513E-CU-3 | RTX CORP | 1 | 1,2 | 2.A FE | 779,250 | 103.007 | 772,550 | 750,000 | 776,533 | | (2,717) | | | 5.750 | 4.758 | JJ | 19,885 | | 07/19/2024 | 01/15/2029 |
| | 913017-BA-6 | RTX CORP | 11 | 1 | 2.A FE | 840,750 | 110.028 | 825,209 | 750,000 | 833,668 | | (7,082) | | | 7.500 | 4.819 | MS | 44,688 | | 07/19/2024 | 09/15/2029 |
| | 913017-CY-3 | RTX CORP | 11 | 1,2 | 2.A FE | 490,072 | 97.428 | 487,141 | 500,000 | 492,850 | | 1,655 | | | 4.125 | 4.532 | MN | 23,203 | 10,313 | 04/20/2023 | 11/16/2028 |
| | 80282K-AZ-9 | SANTANDER HOLDINGS USA INC | | 1,2 | 2.B FE | 480,158 | 96.985 | 436,433 | 450,000 | 460,059 | | (6,181) | | | 3.244 | 1.813 | AO | 18,085 | 7,299 | 09/10/2021 | 10/05/2026 |
| | 824348-BJ-4 | SHERWIN-WILLIAMS CO | 11 | 1,2 | 2.B FE | 490,315 | 91.405 | 502,726 | 550,000 | 503,151 | | 8,796 | | | 2.950 | 5.039 | FA | 14,242 | 8,113 | 07/27/2023 | 08/15/2029 |
| | 842587-CV-7 | SOUTHERN CO | | 1,2 | 2.A FE | 598,680 | 97.846 | 538,155 | 550,000 | 563,347 | | (10,519) | | | 3.250 | 1.287 | JJ | 17,875 | 8,938 | 08/19/2021 | 07/01/2026 |
| | 89115A-2C-5 | TORONTO-DOMINION BANK | 1 | 1 | 1.F FE | 496,859 | 98.368 | 491,838 | 500,000 | 498,364 | | 625 | | | 4.108 | 4.251 | JD | 32,122 | | 07/19/2022 | 06/08/2027 |
| - | 07330M-AB-3 | TRUIST BANK | 1 | 2 | 1.G FE | 337,907 | 99.164 | 297,493 | 300,000 | 305,109 | | (8,184) | | | 3.625 | 0.869 | MS | 8,609 | 5,438 | 12/04/2020 | 09/16/2025 |
| İ | 867914-BS-1 | TRUIST FINANCIAL CORP | T | 1,2 | 2.A FE | 609,767 | 99.659 | 548,124 | 550,000 | 552,158 | | (13,097) | | | 4.000 | 1.594 | MN | 14,667 | 11,000 | 10/13/2020 | 05/01/2025 |

E10.1

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

| 1 | 2 | (| Codes | 6 | 7 | Fa | ir Value | 10 | 11 | (| Change in Book/Adju | sted Carrying Valu | ue | | | Inter | est | | D | ates |
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| | | - | F | Designation, NAIC | | Dete | | | | | | Current | Tatal | | | | | | | |
| | | | 0 | Designation | | Rate Used | | | | | | Year's | Total Foreign | | | 1 | Admitted | | 1 | |
| | | | | Modifer and | | To | | | Book/ | Unrealized | Current | Other -Than- | Exchange | | | 1 | Admitted | Amount | | Stated |
| | | | | SVO | | Obtain | | | Adjusted | Valuation | Year's | Temporary | Change | | Effective | | Due | Rec. | | Contractua |
| CUSIP | | | g Bond | Adminiatrative | Actual | Fair | Fair | Par | Carrying | Increase / | (Amortization) / | Impairment | in | Rate | Rate | When | & | During | | Maturity |
| Identification | Description | Code | " | Symbol | Cost | Value | Value | Value | Value | (Decrease) | Accretion | Recognized | B./A.C.V. | of | of | Paid | Accrued | Year | Acquired | |
| | · · · · · · · · · · · · · · · · · · · | | | , | | | | | | , | | | | | | | | | <u> </u> | + |
| 25468P-DF-0 | TWDC ENTERPRISES 18 CORP | | 1 | 1.F FE | 279,595 | 98.904 | 247,259 | 250,000 | 254,194 | | (5,904) | | | 3.150 | 0.766 | MS | 6,213 | 3,938 | 08/19/2020 | 0 09/17/202 |
| 907818-CF-3 | UNION PACIFIC CORP | | 1 | 1.G FE | 811,500 | 107.113 | 803,348 | 750,000 | 805,964 | | (5,536) | | | 6.625 | 4.600 | FA | 20,703 | | | 4 02/01/202 |
| 91324P-DN-9 | UNITEDHEALTH GROUP INC | | 1 | 1.F FE | 898,449 | 99.163 | 793,304 | 800,000 | 817,993 | | (18,680) | | | 3.700 | 1.317 | JD. | 30,916 | | 12/04/2020 | 0 12/15/202 |
| 91324P-DS-8 | UNITEDHEALTH GROUP INC | | 1 | 1.F FE | 181,750 | 91.525 | | 200,000 | 185,984 | | 2,666 | | | 2.875 | 4.575 | FA | 5,047 | 2,875 | | 3 08/15/202 |
| 90320W-AD-5 | UPMC | | 1 | 1.F FE | 665,808 | 99.625 | | 600,000 | 603,875 | | (15,277) | | | 3.600 | 1.030 | AO | 15,360 | 10,800 | | 0 04/03/202 |
| 91159H-JC-5 | US BANCORP | | 2,5 | 1.F FE | 454,852 | 94.867 | | 500,000 | 474,366 | | 11,502 | | | 2.215 | 4.321 | . JJ | 15,813 | 5,538 | | 3 01/27/202 |
| 91159H-JF-8 | US BANCORP | | 1,2,5 | 1.F FE | 487,515 | 99.099 | | 500,000 | 492,193 | | 2,785 | | | 4.548 | 5.097 | JJ . | 21,414 | 11,370 | 1 | 3 07/22/202 |
| 91159H-JQ-4 | US BANCORP | | 1,2,5 | 1.F. FE | 514,150 | 100.460 | | 500,000 | 513,103 | | (1,047) | | | 5.384 | 4.667 | JJ. | 11,815 | | | 4 01/23/203 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | 1,2 | 2.B FE | 270,110 | 97.831 | 244,578 | 250,000 | 256,225 | | (4,207) | | | 3.400 | 1.657 | MS | 6,753 | 4,250 | 08/19/2021 | |
| 91913Y-BB-5 | VALERO ENERGY CORP | | 1,2 | 2.B FE | 348,106 | 93.415 98.560 | | 400,000 | 369,775 261,537 | | 10,188 | | | 2.150 | 5.184 | MS | 6,832 | 4,300 | | 2 09/15/202 |
| 91914J-AA-0 | VALERO ENERGY PARTNERS LP VERIZON COMMUNICATIONS INC | | 1,2 | 2.B FE | 283,433 | | | 250,000 | | | (6,627) 20,485 | | | 4.375 | 1.617 4.545 | JD | 11,424 | | 08/19/2021 | 1 12/15/2020 3 03/22/2020 |
| 92343V-GH-1 92826C-AD-4 | VISA INC | | 1,2 | 2.A FE 1.D FE | 892,929 264,358 | 91.837 98.806 | | 1,000,000 | 927,533 251,857 | | | | | 2.100 | | MS. | 26,775 8,247 | 10,500 | | 9 12/14/202 |
| 337358-BH-7 | WELLS FARGO & CO | | 1,2 | 2.B FE | 321,630 | 104.058 | | 250,000 250,000 | 273,517 | | (2,599) (14,555) | | | 3.150 7.574 | 2.079 1.536 | JD FA | 7,890 | 9,468 | 1 | |
| 95000U-2A-0 | WELLS FARGO & CO | | 2,5 | 1.E FE | 470,440 | 96.458 | | 500,000 | 481,983 | | 6,915 | | | 3.584 | 4.913 | MN | 10,901 | 8,960 | | 3 05/22/202 |
| 95000U-2V-4 | WELLS FARGO & CO | | 1,2,5 | 1.E FE | 466,095 | 96.562 | | 500,000 | 480,351 | | 8,109 | | | 3.526 | 5.074 | MS | 22,380 | 8.815 | 03/15/2023 | |
| 966837-AE-6 | WHOLE FOODS MARKET INC | | 1,2 | 1.E FE | 93,786 | 100.735 | | 81,000 | 82,528 | | (2,290) | | | 5.200 | 2.186 | JD | 4,540 | | | 0 12/03/202 |
| 1019999999 Ir | dustrial and Miscellaneous (Unaffiliated) - Issuer Obli | igations | | | 44,732,184 | XXX | 43,074,474 | 43,996,000 | 43.813.439 | | (140,323) | | | XXX | XXX | XXX | 1,347,483 | 655,670 | XXX | XXX |
| 101000000 | and moselians and (onaminated) issues out | J | | | 11,102,101 | XXX | 10,011,111 | 10,000,000 | 10,010,100 | | (110,020) | | | XXX | 7,7,7, | жж | 1,011,100 | 000,010 | XXX | |
| 1109999999 S | ubtotals – Industrial and Miscellaneous (Unaffiliated) | | | | 44,732,184 | XXX | 43,074,474 | 43,996,000 | 43,813,439 | | (140,323) | | | XXX | XXX | XXX | 1,347,483 | 655,670 | XXX | XXX |
| 2419999999 T | otals – Issuer Obligations | | | | 44,732,184 | XXX | 43,074,474 | 43,996,000 | 43,813,439 | | (140,323) | | | XXX | XXX | XXX | 1,347,483 | 655,670 | XXX | XXX |
| 2459999999 T | otals – SVO Identified Funds | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | 1 |
| 2469999999 T | otals – Affiliated Bank Loans | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2479999999 T | otals – Unaffiliated Bank Loans | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| 2509999999 T | otal Bonds | | | | 44,732,184 | XXX | 43,074,474 | 43,996,000 | 43,813,439 | | (140,323) | | | XXX | XXX | XXX | 1,347,483 | 655,670 | XXX | XXX |

| 1. | Book/Adjusted Carrying Value by NAIC Designation Category | y Footnote: | | | | | | |
|------|---|-----------------|---------------|---------------|-----------------|-----------------|------------------|--|
| Line | Number | | | | | | | |
| 1A | 1A \$ | 1B \$ 245,406 | 1C\$ | 1D \$ 942,979 | 1E \$ 5,057,595 | 1F \$ 8,502,686 | 1G \$ 10,620,039 | |
| 1B | 2A \$ 9,378,497 | 2B \$ 8,387,834 | 2C \$ 678,403 | | | | | |
| 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 Number g of | Par Value Per | Rate | Book/ | 9 Rate per Share Used to | 10 | | F NAIC | | | | | | | | | | | | | |
|----------------------|-------------|-----------|-----------------------|---------------------|--------------|-------------------------------|-----------------------------------|---------------|----------------|---------------------------|--------------------------------------|--|---|--|--|--|--|--|------------------|--|--|--|--|
| Identification | Description | Code | r e i Number g of | Value | Rate | Book/ | Share | | | | | | | | Current | | | NAIC | | | | | |
| . | | | n Shares | Share | Per Share | Adjusted 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 | Year's Other -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (15 + 16 - 17) | Total Foreign Exchange Change in B./A.C.V. | Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Acquired | | | | |
| . | | | | | | | | | | | | | | | | | | | | | | | |
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| 4509999999 Total - | | | | | | | XXX | | | | | | | | | | | XXX | XXX | | | | |

| 1. | Book/Adjusted Carrying Value by NAIC Designation C | ategory Footnote: | | | | | |
|----------|--|-------------------|-------|-------|------|------|-------|
| Line Nur | mber | | | | | | |
| 1A | 1A \$ | 1B | 1C\$ | 1D \$ | 1E\$ | 1F\$ | 1G \$ |
| 1B | 2A \$ | 2B | 2C \$ | | | | |
| 1C | 3A \$ | 3B | 3C \$ | | | | |
| 1D | 4A \$ | 4B | 4C \$ | | | | |
| 1E | 5A \$ | 5B | 5C \$ | | | | |
| 1 | | | | | | | |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| CUSIP Description Code n Shares Value Cost Code Name Code n Shares Code Name Code Code Name Code Code Code Name Code 18 | 17 | alue | Adjusted Carrying Va | Change in Book/ | | | Dividends | | 9 | ir Value | Fa | 6 | 5 | des | Co | 2 | 1 |
|---|--|------------------|-------------------------------------|---------------------------|--|-------------------------|-----------------|--------------------|---------------------------------------|--------|----------|------------------------------------|---------------------------------------|----|------------------|-------|--------------------------------|------------|
| Rele per Stans Used to release of the first | | | 16 | | | | 12 | | 10 | , | | 7 | | | | | | |
| NONE | NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol | Date Acquired | Foreign Exchange Change in | Change in B./A.C.V. | Year's Other -Than- Temporary Impairment | Valuation Increase / | Declared But | Received During | But | | | Share Used to Obtain Fair | Adjusted Carrying | of | o r e i | Code | Description | |
| NONE | | | 1 | , | | | | | | | | | | | | | | |
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| 599999999 Total - Preferred and Common Stocks XXX XX | | | | , | | | | | | | [| | | | | | | |
| | | V V V | | | | | | | | | | + vvv | | | | tocks | Total Professed and Common S | 5000000000 |
| | XXX | ^^^ | | | | | | | | | | | | | | UUKS | Total - Preferred and Common S | פפפפפפפפ |

| 1. | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | |
|------|---|-------|------|------|-------|------|
| Line | Number | | | | | |
| 1A | 1A \$ 1B | 1C \$ | 1D\$ | 1E\$ | 1F \$ | 1G\$ |
| 1B | | 2C \$ | | | | |
| 1C | 3A \$ 3B | 3C \$ | | | | |
| 1D | 4A ¢ | 4C \$ | | | | |
| 1E | 5Δ \$ 5R | 5C \$ | | | | |
| 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 | Foreign | Date Acquired | Name of Vendor | of Shares of Stock | Actual Cost | Par Value | Accrued Interest and Dividends |
| | | | | | | | | |
| 00287Y-BX-6 | ABBVIE INC | | 07/19/2024 | Not Provided | | 467,325 | 500,000.00 | (2,578 |
| 00287Y-DS-5 | ABBVIE INC | | 07/19/2024 | Not Provided | | 504,435 | 500,000.00 | (9,533 |
| 189054-AX-7 | CLOROX CO | | 08/20/2024 | Not Provided | | 432,000 | 500,000.00 | (2,375 |
| 24422E-XT-1 | JOHN DEERE CAPITAL CORP | | 07/19/2024 | Not Provided | | 756,750 | 750,000.00 | (4,143 |
| 61766Y-UL-3 | MORGAN STANLEY FINANCE LLC | | 09/11/2024 | Not Provided | | 498,800 | 500,000.00 | (18 |
| 68389X-BV-6 | ORACLE CORP | | 09/11/2024 | Not Provided | | 466,090 | 500,000.00 | (65,978 |
| 75513E-CU-3 | RTX CORP | | 07/19/2024 | Not Provided | | 779,250 | 750,000.00 | (839 |
| 913017-BA-6 | RTX CORP | | 07/19/2024 | Not Provided | | 840,750 | 750,000.00 | (19,844 |
| 907818-CF-3 | UNION PACIFIC CORP | | 07/19/2024 | Not Provided | | 811,500 | 750,000.00 | (23,602 |
| 91159H-JQ-4 | US BANCORP | | 08/20/2024 | Not Provided | | 514,150 | 500,000.00 | (2,019 |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | XXX | 6,071,050 | 6,000,000.00 | (130,929 |
| 050000007 | 0.1444 B. J. B. (0. | | | | VVV | 0.074.050 | 0.000.000.00 | (400.000 |
| 2509999997 | Subtotal - Bonds - Part 3 | | | | XXX | 6,071,050 | 6,000,000.00 | (130,929 |
| 2509999999 | Subtotal - Bonds | | | | XXX | 6,071,050 | 6,000,000 | (130,929 |
| | | | | | | 2,011,000 | 2,222,222 | (100,000 |
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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| | | 3 4 | | 6 | 7 | 8 | 9 | 10 | | Change in F | KOOK/ADIIISTAD U.2 | k/Adjusted Carrying Value | | | 17 | 18 | 19 | 20 | 21 |
|-------------|---|------------|-----------------------|--------|------------|---------------|------------|------------|-----------------|-------------|--------------------|---------------------------|-----------|------------|----------|----------|----------|-----------|------------|
| | 2 | ` ' | 5 | | ' | Ŭ | | .0 | 11 | 12 | 13 | 14 | 15 | 16 | | " | 10 | 20 | |
| | | F | | • | | | | | | | Current | | | | | | | Bond | |
| | | 0 | | İ | | | | Prior | | | Year's | | | Book/ | Foreign | i i | | Interest/ | † |
| | | r | | Number | | | | Year | | Current | Other | Total | Total | Adjusted | Exchange | Realized | Total | Stock | İ |
| | | e | | of | | | | Book/ | Unrealized | Year's | -Than- | Change | Foreign | Carrying | Gain | Gain | Gain | Dividends | Stated |
| CUSIP | | i | | Shares | | | | Adjusted | Valuation | (Amort- | Temporary | in | Exchange | Value at | (Loss) | (Loss) | (Loss) | Received | Contractua |
| Ident- | | 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 |
| | | | | | | | | | | | | | | | | | | | |
| 02665W-BP- | AMERICAN HONDA FINANCE CORP | 02/16/2024 | Maturity @ 100.00 | | 250,000 | 250,000.00 | 243,288 | 249,822 | | 178 | | 178 | | 250,000 | | | | 3,625 | 02/16/2024 |
| 06051G-FF-1 | BANK OF AMERICA CORP | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 261,180 | 250,599 | | (599) | | (599) | | 250,000 | | | | 5,000 | |
| 06367W-HH- | BANK OF MONTREAL | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 254,650 | 250,100 | | (100) | | (100) | | 250,000 | | | | 4,125 | |
| 06374V-BX-3 | BANK OF MONTREAL | | Call @ 100.00 | | 250,000 | 250,000.00 | 250,000 | 250,000 | | | 1 | , / | | 250,000 | | | | 7,813 | 1 |
| 064159-MK-9 | | 02/11/2024 | | | 550,000 | 550,000.00 | 574,075 | 550,639 | | (639) | 1 | (639) | | 550,000 | | | | 9,350 | |
| 628931-AB-3 | | | Maturity @ 100.00 | | 229,000 | 229,000.00 | 293,296 | 239,849 | | (10,849) | 1 | (10,849) | | 229,000 | | | | 18,894 | |
| 05531F-BB-8 | | 10/26/2024 | . . | | 600,000 | 600,000.00 | 608,819 | 601,322 | | (1,322) | | (1,322) | | 600,000 | | | | 9,975 | |
| 05531F-BH-5 | | 08/01/2024 | | | 300,000 | 300,000.00 | 304,812 | 300,536 | | (536) | 1 | (536) | | 300,000 | | | | 7,500 | |
| 110122-CM-8 | | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 255,034 | 250,522 | | (522) | | (522) | | 250,000 | | | | 7,250 | |
| 17325F-AS-7 | CITIBANK NA | | Maturity @ 100.00 | | 480,000 | 480,000.00 | 508,130 | 480,000 | | 1777/ | | | | 480,000 | | | | 8,760 | |
| 25243Y-BA-6 | DIAGEO CAPITAL PLC | | Maturity @ 100.00 | | 500,000 | 500,000.00 | 499,710 | 499,952 | | 48 | | 48 | | 500,000 | | | | 10,625 | 10/24/2024 |
| 369550-AY-4 | GENERAL DYNAMICS CORP | 11/15/2024 | | | 250,000 | 250,000.00 | 255,273 | 250,813 | | (813) | | (813) | | 250,000 | | | | 5,938 | |
| 375558-AW-3 | GILEAD SCIENCES INC | 04/01/2024 | | | 510,000 | 510,000.00 | 542,357 | 510,000 | | | | | | 510,000 | | | | 9,435 | |
| 459200-HU-8 | | 02/12/2024 | | | 300,000 | 300,000.00 | 299,370 | 299,985 | | 15 | | 15 | | 300,000 | | | | 5,438 | |
| 46647P-BF-2 | | | Call @ 100.00 | | 250,000 | 250,000.00 | 263,981 | 252,820 | | (2,820) | 1 | (2,820) | | 250,000 | | | | 5,753 | |
| 57629W-BV- | MASSMUTUAL GLOBAL FUNDING II | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 256,191 | 250,360 | | (360) | | (360) | | 250,000 | | | | 4,500 | |
| 69353R-EF-1 | PNC BANK NA (DELAWARE) | | Maturity @ 100.00 | | 250,000 | 250,000.00 | 264,278 | 252,287 | | (2,287) | | (2,287) | | 250,000 | | | | 8,250 | 1 |
| 747525-AT-0 | QUALCOMM INC | 05/20/2024 | | | 250,000 | 250,000.00 | 239,890 | 249,203 | | 797 | | 797 | | 250,000 | | | | 3,625 | 1 |
| 755111-BY-6 | | 12/15/2024 | | | 260,000 | 260,000.00 | 274,721 | 262,265 | | (2,265) | | (2,265) | | 260,000 | | | | 8,190 | |
| 78013X-ZU-5 | | 07/16/2024 | 1 | | 750,000 | 750,000.00 | 759,623 | 751,112 | | (1,112) | | (1,112) | | 750,000 | | | | 19,125 | |
| 857477-AN-3 | | | Maturity @ 100.00 | | 500,000 | 500,000.00 | 520,485 | 503,965 | | (3,965) | | (3,965) | | 500,000 | | | | 16,500 | |
| 87612E-BD-7 | | | Maturity @ 100.00 | | 100,000 | 100,000.00 | 102,963 | 100,293 | | (293) | | (293) | | 100,000 | | | | 3,500 | |
| 89114X-4J-9 | TORONTO-DOMINION BANK | | Call @ 100.00 | | 167,000 | 167,000.00 | 167,292 | 167,000 | | | | | | 167,000 | | | | 2,606 | |
| 89114X-6V-0 | | | Call @ 100.00 | | 500,000 | 500,000.00 | 500,175 | 500,053 | | (53) | | (53) | | 500,000 | | [] | | 28,750 | |
| 911312-BL-9 | | 11/15/2024 | . . | | 500,000 | 500,000.00 | 501,200 | 500,103 | | (103) | | (103) | | 500,000 | | | | 7,000 | 1 |
| 91159H-HK-9 | . | 09/11/2024 | . | | 649,000 | 649,000.00 | 692,281 | 654,547 | | (5,547) | | (5,547) | | 649,000 | | | | 23,364 | |
| 931427-AQ-1 | WALGREENS BOOTS ALLIANCE INC | 02/08/2024 | | | 475,500 | 500,000.00 | 545,438 | 475,443 | 46,097 | (1,019) | | 45,078 | | 520,520 | | (45,020) | (45,020) | (3,210) | |
| 254687-CT-1 | WALT DISNEY CO | | Maturity @ 100.00 | . | 195,000 | 195,000.00 | 237,695 | 195,507 | : : : : : : : : | (507) | | (507) | | 195,000 | | | | 7,556 | ' |
| 94974B-GA-2 | WELLS FARGO & CO | | Maturity @ 100.00 | | 500,000 | 500,000.00 | 516,826 | 502,404 | | (2,404) | 1 | (2,404) | | 500,000 | | | | 16,500 | |
| 4400000000 | Pools Industrial and Missellan and (I In 1991) | | | VVV | 40 505 500 | 40 500 000 00 | 40.000.000 | 40 004 504 | 40.007 | (27.077) | | 0.000 | | 40.040.500 | | (45.000) | (45.000) | 005 707 | V V V |
| 1109999999 | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | XXX | 10,565,500 | 10,590,000.00 | 10,993,033 | 10,601,501 | 46,097 | (37,077) | | 9,020 | | 10,610,520 | | (45,020) | (45,020) | 265,737 | XXX |
| 2509999997 | Subtotal - Bonds - Part 4 | 1 | | XXX | 10,565,500 | 10,590,000 | 10,993,033 | 10,601,501 | 46,097 | (37,077) | | 9,020 | | 10,610,520 | | (45,020) | (45,020) | 265,737 | XXX |
| 2509999999 | Subtotal - Bonds | | | XXX | 10,565,500 | 10,590,000.00 | 10,993,033 | 10,601,501 | 46,097 | (37,077) | | 9,020 | | 10,610,520 | | (45,020) | (45,020) | 265,737 | XXX |
| | 25.00 | | | | | | | | | | | 3,020 | | | | (.0,520) | | | |
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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 4 | 2 | | 4 | | ving all Long-Term Bonds and Stocks ACC | | | | | | | | | | 47 | 40 | 40 | 00 | 21 | |
|------------------------------|-------------|---------------|------------------|-------------------|---|----------------------|--|----------------|---------------|--|---|--|---|--|--|--|--|---|--|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 1 | 8 | 9 | 10 | 11 | 12 | 13 | look/Adjusted C | arrying value | 16 | 17 | 18 | 19 | 20 | 21 |
| CUSIP Ident- ification | Description | F o r e i g n | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort- ization)/ Accretion | Current Year's Other -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
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| 6009999999 | Totals | | | | | | XXX | | | | | | | | | | | | | 1 |

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 |
|----------------|--------------------------------------|----------|--------------|---------------------------------------|-----------|----------------------|----------------------------|-------------|-----------------|------------------------------|
| | | | | | | | | | | Statement Date |
| | | | | | | | | | 10 | 11 |
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| | | | | | | | | | | |
| | | | | | | | Total | | | |
| | Description | | | | | Deald | Amount | | | |
| | Description | | | | NAIC | Book/ | of Goodwill Included in | | | |
| CUSIP | Name of Subsidiary, Controlled or | | NAIC | | Valuation | Adjusted Carrying | Book Adjusted | Nonadmitted | Number of | % of |
| Identification | Affiliated Company | Foreign | Company Code | ID Number | Method | Value | Carrying Value | Amount | Shares | Outstanding |
| Identification | Animated Company | i oreign | Company Code | ID Nullibel | IVIELLIOU | value | Carrying value | Amount | Silales | Outstanding |
| | | | | <u></u> <u>.</u> <u>.</u> . | | | | | | |
| | | | | | ONE | | | | | |
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| 1999999 Totals | | • | • | | | | | | XXX | XXX |

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer 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 | | | | | | |
| 14011411041011 | - Company | oopay | | 0.16.100 | - Catalanang | | | | | | |
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| 0399999 Total | | | | XXX | XXX | | | | | | |

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

| | 1 | Cod | des | 4 | 5 | 6 | 7 | Ch | nange in Book/Adju | sted Carrying Va | lue | 12 | 13 | | | Interest | | | | 20 |
|----------|-------------|--------|--------|----------|------------|----------|--------------------|--------------------------|---------------------------------------|---------------------------------------|--|-------|--------|--|----------------------------|----------|-------------------|-----------|--------------------|-----------------------|
| | | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| | | | Foreig | Date | Name of | Maturity | Book / Adjusted | Unrealized Valuation | Current Year's (Amortization) / | Current Year's Other -Than- Temporary | Total Foreign Exchange Change in | Par | Actual | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in | Non-Admitted Due And | Rate | Effective Rate | Whon | Amount Received | Paid for Accrue |
| | Description | Code | g | Acquired | Vendor | Date | Carrying Value | Increase / (Decrease) | Accretion | Impairment Recognized | B./A.C.V. | Value | Cost | Default | Accrued | of | of | When Paid | During Year | Interes |
| | • | | | | | | | <u> </u> | | | | | | | | | | | | + |
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| 0222233 | TOTALO | | | - | | | | | 1 | ļ | | _ ^^^ | | | | _ ^ ^ ^ | _ ^^^ | 1 ^ ^ ^] | | |

| Book/Adjusted Carrying V | /alue by NAIC Designation Category 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 |
| | | Hedged, Used | | | Exchange, | | | | | Rate or | Initial Cost | Cost of | | Book/ | | | Unrealized | Foreign | | Adjustment | | Credit | at Inception |
| | | 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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| 17599999 | 99 Totals | | | | | | XXX | XXX | 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 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 | | | | | | | 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

| | | Future Contracts Open December 31 of Current Year |
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| (b) | 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 | | | - · | | <u> </u> | 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 | | T . D . | Transaction | Termination | Termination | Maturity or | at . | In Current | of Hedged | D | Termination | One (1) |
| Symbol | Contracts | Amount | Description | Replicated | Identifier | (a) | Expiration | Exchange | Trade Date | Price | Date | Price | Sale | Termination | Year | Item | Deferred | (b) | Point |
| | | | | | | | | | <u> </u> | <u></u> | | | | | | | | | |
| | | | | | | | | |) 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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | Counterp | arty Offset | Boo | ok/Adjusted Carrying Valu | ie | | Fair Value | | 12 | 13 |
|--------------------------|-----------------------|-------------------|--------------------------|-------------------------|---|---|----------------------------|-----------------------|-----------------------|----------------------------|-----------------------|-------------------|
| Description of Exchange, | Master | Credit Support | 4 Fair Value of | 5 Present Value | 6 Contracts With Book/ Adjusted | 7 Contracts With Book/ Adjusted | 8 | 9 Contracts | 10 Contracts | 11 | | Off-Balance |
| | Agreement (Y or N) | Annex (Y or N) | Acceptable Collateral | of Financing Premium | Carrying Value >0 | Carrying Value <0 | Exposure net of Collateral | With Fair Value >0 | With Fair Value <0 | Exposure Net of Collateral | Potential Exposure | Sheet Exposure |
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| 9999999 Gross Totals | | | | | | | | | | | | |
| Offset per SSAP No. 64 | | | | | | | | • | | | | • |

SCHEDULE DB - PART D - SECTION 2

Callataral for Darivativa Instrumenta Onen as of Current Va

| | | Collateral for D | Perivative Instruments Open as o | of Current Year | | | | |
|---|--------------------------|-------------------------|----------------------------------|-----------------|-----------|-----------------------------------|---------------|--------------------------------|
| ollateral 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 | | | | | |
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| 9999999 Total Collateral Pledged by Reporting Entity | | | | | | | XXX | XXX |
| ollateral 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) |
| | | | | | | | | |
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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 | | | | Hedge | | | | | | | | Hodair | 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) | 6 | 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) | VM-21 Liability | 11 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 | Hedge Gain (Loss) in Current Year Deffered Adjustment [12-(13+14)] | Current Year Prescribed Deferred Amortization | 17 Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| | Description | interest rate | interest rates | (4-5) | io neugeu Risk | Liability | N | | | Balance | Instruments | Liability | neugeu Risk | [12-(13+14)] | Amortization | Amortization | (10+11) | (11+10+10) |
| Total | | | | | | | | XXX | | | | | | | | | | |

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 (Line 9 for Separate Accounts)

and not included on Schedule A, B, BA, D, DB and E)

| 4 | | 1 2 | 1 | | | |
|--------------------|---|---------------------|------------------|------------------|----------------------------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
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| | | | | | Book / | - |
| | | | SVO | | Adjusted | 1 |
| CUSIP | | | Adminiatrative | Fair | Carrying | Maturity |
| Identification | Description | Code | Symbol | Value | Value | Dates |
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| General Interroga | | | | | | |
| Total activity fo | r the year Fair Value \$ 0 | Booked/Adjusted Car | rying Value \$ | 0 | | |
| 2. Average balance | ce for the year Fair Value \$ 0 | Booked/Adjusted Car | rying Value \$ | 0 | | |
| 3. Book/Adjusted | Carrying Value by NAIC Designation Category Footnote: | 1A \$0 | 1B \$0 | 1C \$0 | 1D \$0 1E \$0 1F \$0 | |
| | | 2A \$0 3A \$0 | 2B \$0 3B \$0 | 2C \$0 3C \$0 | 1E \$0 | |
| | | 3A \$0 | 3B \$0 | 3C \$0 | 1F.\$0 | |
| | | 4A \$0 | 4B \$0 | 4C \$0 | 1G \$0 | |
| | | | | | | |
| | | 5A \$0 | 5B \$0 | 5C \$0 | | |
| | | 5A \$0 6A \$0 | 5B \$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. (Line 9 for Separate Accounts))

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-------------------------|---------------------------------|----------------|--|---------------|-------------------------------|-------------------|
| | | | NAIC Designation, NAIC Designation Modifer and | | Book / | |
| CUSIP Identification | Description | Code | SVO Adminiatrative Symbol | Fair Value | Adjusted Carrying Value | Maturity Dates |
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| General Interroga | tories: | | | | L | _ ^^^ |
| Total activity for | r the year Fair Value \$0 | Booked/Adjuste | d Carrying Value \$ | 0 | | |
| 2. Average balan | ce for the year Fair Value \$ 0 | Booked/Adjuste | d Carrying Value \$ | 0 | | |

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 | | | | | 2,821,332 (15,468) (2,826,390) | |
| 019998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories | XXX | xxx | | | (2,020,030) | XXX |
| 0199999 Totals - Open Depositories | XXX | XXX | | | (20,526) | XXX |
| SUSPENDED DEPOSITORIES | | | | | (20,020) | |
| 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 | | | (20,526) | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
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| 0599999 Total Cash | XXX | XXX | | | (20,526) | XXX |

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

| 1. January | 1,699,844 | 4. April | (309,064) | 7. July | (1,411,832) | 10. October | (637,988) |
|-------------|-----------|----------|-------------|-------------|-------------|--------------|-----------|
| 2. February | 2,205,656 | 5. May | 730,487 | 8. August | (1,883,304) | 11. November | (459,183) |
| 3 March | (845 671) | 6 June | (1 705 710) | 9 September | (1 351 433) | 12 December | (20.526) |

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 | | 12/31/2024 12/31/2024 | 4.120 4.550 | XXX XXX | 750,080 5,896,444 | | 81 210,543 |
| 8309999999 All Other Mon | ey Market Mutual Funds | | | | | 6,646,524 | | 210,624 |
| | | | | | | | | |
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| 8609999999 Total Cash Ed | quivalents | 1 | | | | 6,646,524 | | 210,624 |
| | | | | | | | | |
| 1. | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | |
| Line Number | | | | | | | • | |
| 1A | 1A \$ | | 1B \$ | | 1C \$ | | 1D \$ | |
| 1B | 2A \$ | | 2B \$ | | 2C \$ | | 1E \$ 1F \$ | |
| 1C 1D | 3A \$ 4A \$ | | 3B \$ 4B \$ | | 3C \$ 4C \$ | | 1F \$ 1G \$ | |
| ID 1E | 4A 5 5A \$ | | . 4B \$ | | 5C \$ | | 16.5 | |
| I IF | 6\$ | | . συ ψ | | . 50 ψ | | | |

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

| Type of Purpose Book/Adjusted Book/Adjusted of Carrying Fair Carrying Fair | | | | 2 | | or the Benefit | All Other Special Deposits | | |
|--|-----|-------------------|-----------|-----------------------------------|-----------|----------------|----------------------------|-------|--|
| Purpose | | | | | | | | | |
| States, etc. | | | Type | Purnoso | | · | | · | |
| Dupo | | | I | | | Fair | | Fair | |
| 2. Arischs AZ 3. Arizcha AZ 4. Arkansas AR 5. Calfornia CA 6. Calorado CO 7. Connecticut CT 8. Delavare DE 9. Deletic of Columbia DC 10. Fichida FL 11. Georgia GA 12. Havai HI 13. Idaha D 14. Illinosi IL 14. Illinosi IL 15. Indiana IN 16. Iolon IA 17. Indiana IN 18. Ioduniana IA 18. Ioduniana III 18. Iodunian | | States, etc. | İ | | l | 1 | 1 | Value | |
| 3. Azanas AZ 4. Adanasa AR 5. Calfornia Co 6. Cobrado CO 7. Comedicat Debaver DE 9. District of Columbia DC 10. Florida 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 11. Gaogia GA 12. Hovali HI 13. Adaho ID 13. Indiana IN 14. Illicos IR 15. Indiana IN 16. Jova IA 18. Indiana IN 18. In | | | | | | | | | |
| 4. Alamasa AR 6. Collorado CA 6. Colorado CA 7. Connecidizat CT 8. Delisarier 9. Delistric of Columbia DC 9. Delistric of Columbia DC 9. Delistric of Columbia DC 9. Fordia FI 11. Georgia GA 11. Georgia GA 14. Illinos IL 14. Illinos IL 15. Iroldiana IN 16. Iowa IIA 17. Kansas KS 18. Kambudy KY 19. Louisiana LA 19. Kambudy KY 19. Louisiana IA 10. Kambudy KY 19. Louisiana IA 10. Marine ME 11. Maysindia MD 12. Maysindia MD 12. Massespoi MS 12. Massespoi MS 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 12. Ministratio MN 13. Nava Uniquinia NI 14. Ministratio MN 15. Ministratio MN 16. Ministratio MN 17. Kansaspoi MS 18. Ministratio MN 18. Ministratio MN 18. Ministratio MN 18. Ministratio MN 19. Ministr | | | | | | | | | |
| 5. Calorina | | | | | | | | | |
| 6. Colorado CO 7. Conneciotot. CT 8. Delavarre Colombia DC 10. Findra DE 11. Carrigia GA 12. Hewas H 13. diabra ID 14. Illinos IL 15. Indiana IN 16. Iova II 17. Kansas KS 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 18. Kertudo KY 19. Louisiana IA 19. Maissa ME 1 | | | | | | | | | |
| 8. Distator of Columbia District of Columbia Distri | | | | | | | | | |
| 9. District of Courrelia DC | | | | | | | | | |
| 10. Florida | | | | | | | | | |
| 11. Garoya | | | | | | | | | |
| 12 Hawaii | | | | | | | | | |
| 13. Idaho | | | | | | | | | |
| 14. Illinos | | | | | | | | | |
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| 16. lowa | | Indiana | | | | | | | |
| 18. Kentucky | | | | | | | | | |
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| 20. Maine | | * | | | | | | | |
| 21. Maryland | | | | | | | | | |
| 22. Massachusetts | | | | | | | | | |
| 23. Michigan Mi | | | R | DEPOSIT WITH THE STATE TREASURER | 1 249 962 | 1 229 545 | | | |
| 24. Minnesota MN | | | | DEL GOT WITH THE OTATE TREADURER. | 1,273,302 | 1,220,040 | | | |
| 25. Missusippi MS 26. Missourt MO 27. Montana MT 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH 31. New Jersey NJ 32. New Mexico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washifginia WA 49. Washifginia WA 50. Uhisconsin WI 51. Wyoming WY 52. American Samoa AS 53. Guam GU 56. Northern Mariana Islands MP | | | | | | | | | |
| 27. Montana MT 28. Nevrasda NE 29. Nevada NV 30. New Hampshire NH 31. New Jersey NJ 32. New Merico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. West Virginia WV 50. Wisconsin WI 51. Wyoming WY 52. American Samoa AS 53. Guam GU 54. Puerto Rico PR 55. U.S. Virgin Islands VI 56. Northern Mariana Islands MP 57. C | | | | | | | | | |
| 28. Nebraska NE 29. Nevada NV 30. New Hampshire NH 31. New Jersey NJ 32. New Mexico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. West Virginia WV 50. Wisconsin WI 51. Wyoming WY 52. American Samoa AS 53. Guam GU 54. Puetro Rico PR 55. U.S. Virgin Islands VI 56. Northern Mariana Islands MP 7. Canada CAN 80. Ag | 26. | Missouri MO | | | | | | | |
| 29. Nevada NV 30. New Hampshire NH 31. New Jessey NJ 32. New Mexico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. West Virginia WW 50. Wisconsin WI 51. Wyoning WY 52. American Samoa AS 53. Guam GU 54. Parto Rice SC 55. U.S. Virgin Islands VI 56. Northern Mariana Islands MP 57. Canada CAN 58. Aggregate Other Alien and Other OT XXX XXX | | | | | | | | | |
| 30. New Hampshire NH 31. New Jersey NJ 32. New Mexico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Ush UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. West Virginia WV 50. Wisconsin WI 51. Wyoming WY 52. American Samoa AS 53. Guam GU 54. Puerto Rico PR 55. U.S. Virgin Islands VI 56. Northern Mariana Islands MP 57. Canada CAN 58. Aggregate Other Allien and Other OT XXX XXX | | | | | | | | | |
| 31. New Jersey NJ 32. New Mexico NM 33. New York NY 34. North Carolina NC 35. North Dakota ND 36. Ohio OH 37. Oklahoma OK 38. Oregon OR 39. Pennsylvania PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Texas TX 45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. Wast Virginia WA 49. Wast Virginia WY 50. Wisconsin WI 51. Wyoming WY 52. American Samoa AS 33. Guam GU 54. Aggregate Other Alien and Other OT XXX | | | | | | | | | |
| 32. New Mexico NM | | | | | | | | | |
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