



**ANNUAL STATEMENT**  
**For the Year Ending DECEMBER 31, 2020**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**Perennial Advantage of Ohio, Inc.**

|                                       |                                                                          |                        |                                                                                                          |            |                                                                                          |            |
|---------------------------------------|--------------------------------------------------------------------------|------------------------|----------------------------------------------------------------------------------------------------------|------------|------------------------------------------------------------------------------------------|------------|
| NAIC Group Code                       | 0000<br>(Current Period)                                                 | 0000<br>(Prior Period) | NAIC Company Code                                                                                        | 16783      | Employer's ID Number                                                                     | 84-3881087 |
| Organized under the Laws of           | OH                                                                       |                        | State of Domicile or Port of Entry                                                                       | OH         |                                                                                          |            |
| Country of Domicile                   | United States                                                            |                        |                                                                                                          |            |                                                                                          |            |
| Licensed as business type:            | Life, Accident & Health[ ]<br>Dental Service Corporation[ ]<br>Other[ ]  |                        | Property/Casualty[ ]<br>Vision Service Corporation[ ]<br>Is HMO Federally Qualified? Yes[ ] No[ ] N/A[X] |            | Hospital, Medical & Dental Service or Indemnity[ ]<br>Health Maintenance Organization[X] |            |
| Incorporated/Organized                | 08/23/2019                                                               |                        | Commenced Business                                                                                       | 01/01/2021 |                                                                                          |            |
| Statutory Home Office                 | 9200 Worthington Rd<br>(Street and Number)                               |                        | Westerville, OH, US 43082<br>(City or Town, State, Country and Zip Code)                                 |            |                                                                                          |            |
| Main Administrative Office            |                                                                          |                        | 10900 Nuckols Road STE 110<br>(Street and Number)                                                        |            |                                                                                          |            |
|                                       | Glen Allen, VA, US 23060<br>(City or Town, State, Country and Zip Code)  |                        | (804)396-6412<br>(Area Code) (Telephone Number)                                                          |            |                                                                                          |            |
| Mail Address                          | 10900 Nuckols Road STE 110<br>(Street and Number or P.O. Box)            |                        | Glen Allen , VA, US 23060<br>(City or Town, State, Country and Zip Code)                                 |            |                                                                                          |            |
| Primary Location of Books and Records |                                                                          |                        | 10900 Nuckols Road STE 110<br>(Street and Number)                                                        |            |                                                                                          |            |
|                                       | Glen Allen , VA, US 23060<br>(City or Town, State, Country and Zip Code) |                        | (804)396-6412<br>(Area Code) (Telephone Number)                                                          |            |                                                                                          |            |
| Internet Website Address              | N/A                                                                      |                        |                                                                                                          |            |                                                                                          |            |
| Statutory Statement Contact           | Robert Ragland<br>(Name)                                                 |                        | (804)480-1157<br>(Area Code)(Telephone Number)(Extension)                                                |            |                                                                                          |            |
|                                       | regulatoryaccounting@allyalign.com<br>(E-Mail Address)                   |                        | (804)241-1577<br>(Fax Number)                                                                            |            |                                                                                          |            |

**OFFICERS**

| Name               | Title     |
|--------------------|-----------|
| Lynne Katzmann     | President |
| Laurence C. Gumina | Secretary |
| Will Saunders      | Treasurer |

**OTHERS**

**DIRECTORS OR TRUSTEES**

Terry Rogers

State of Ohio  
County of Franklin ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

|                |                    |                |
|----------------|--------------------|----------------|
| (Signature)    | (Signature)        | (Signature)    |
| Lynne Katzmann | Laurence C. Gumina | Will Saunders  |
| (Printed Name) | (Printed Name)     | (Printed Name) |
| 1.             | 2.                 | 3.             |
| President      | Secretary          | Treasurer      |
| (Title)        | (Title)            | (Title)        |

|                                        |                                |              |
|----------------------------------------|--------------------------------|--------------|
| Subscribed and sworn to before me this | a. Is this an original filing? | Yes[X] No[ ] |
| _____ day of _____, 2021               | b. If no:                      | _____        |
|                                        | 1. State the amendment number  | _____        |
|                                        | 2. Date filed                  | _____        |
|                                        | 3. Number of pages attached    | _____        |

\_\_\_\_\_  
(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

| Investment Categories |                                                                                         | Gross<br>Investment Holdings |                                      | Admitted Assets as Reported<br>in the Annual Statement |                                                          |                                 |                                      |
|-----------------------|-----------------------------------------------------------------------------------------|------------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------|---------------------------------|--------------------------------------|
|                       |                                                                                         | 1                            | 2                                    | 3                                                      | 4                                                        | 5                               | 6                                    |
|                       |                                                                                         | Amount                       | Percentage<br>of Column 1<br>Line 13 | Amount                                                 | Securities<br>Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1.                    | Long-Term Bonds (Schedule D Part 1):                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.01                  | U.S. governments .....                                                                  | 260,000                      | 9.695                                | 260,000                                                |                                                          | 260,000                         | 9.695                                |
| 1.02                  | All other governments .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.03                  | U.S. states, territories and possessions, etc.<br>guaranteed .....                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.04                  | U.S. political subdivisions of states, territories and<br>possessions, guaranteed ..... |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.05                  | U.S. special revenue and special assessment<br>obligations, etc. non-guaranteed .....   |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.06                  | Industrial and miscellaneous .....                                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.07                  | Hybrid securities .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.08                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.09                  | SVO identified funds .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.10                  | Unaffiliated bank loans .....                                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.11                  | Total long-term bonds .....                                                             | 260,000                      | 9.695                                | 260,000                                                |                                                          | 260,000                         | 9.695                                |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.01                  | Industrial and miscellaneous (Unaffiliated) .....                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.02                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.03                  | Total preferred stocks .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.01                  | Industrial and miscellaneous Publicly traded<br>(Unaffiliated) .....                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.02                  | Industrial and miscellaneous Other (Unaffiliated) .....                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.03                  | Parent, subsidiaries and affiliates Publicly traded .....                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.04                  | Parent, subsidiaries and affiliates Other .....                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.05                  | Mutual Funds .....                                                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.06                  | Unit investment trusts .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.07                  | Closed-end funds .....                                                                  |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.08                  | Total common stocks .....                                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.                    | 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 mortgages 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 .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.                    | Cash, cash equivalents and short-term investments:                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.01                  | Cash (Schedule E, Part 1) .....                                                         | 2,421,565                    | 90.293                               | 2,421,565                                              |                                                          | 2,421,565                       | 90.293                               |
| 6.02                  | Cash equivalents (Schedule E, Part 2) .....                                             | 325                          | 0.012                                | 325                                                    |                                                          | 325                             | 0.012                                |
| 6.03                  | Short-term investments (Schedule DA) .....                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.04                  | Total Cash, cash equivalents and short-term<br>investments .....                        | 2,421,890                    | 90.305                               | 2,421,890                                              |                                                          | 2,421,890                       | 90.305                               |
| 7.                    | Contract loans .....                                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 8.                    | Derivatives (Schedule DB) .....                                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 9.                    | Other invested assets (Schedule BA) .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 10.                   | Receivables for securities .....                                                        |                              |                                      |                                                        |                                                          |                                 |                                      |
| 11.                   | Securities Lending (Schedule DL, Part 1) .....                                          |                              |                                      |                                                        | X X X                                                    | X X X                           | X X X                                |
| 12.                   | Other invested assets (Page 2, Line 11) .....                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 13.                   | Total invested assets .....                                                             | 2,681,890                    | 100.000                              | 2,681,890                                              |                                                          | 2,681,890                       | 100.000                              |

SCHEDULE A - VERIFICATION BETWEEN YEARS  
Real Estate

|     |                                                                                                       |      |       |
|-----|-------------------------------------------------------------------------------------------------------|------|-------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                         |      | ..... |
| 2.  | Cost of acquired:                                                                                     |      |       |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) .....                                           |      |       |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) .....                                 |      |       |
| 3.  | Current year change in encumbrances:                                                                  |      |       |
| 3.1 | TOTALS, Part 1, Column 13 .....                                                                       |      |       |
| 3.2 | TOTALS, Part 3, Column 11 .....                                                                       |      |       |
| 4.  | TOTAL gain (loss) on disposals, Part 3, Column 18 .....                                               |      |       |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15 .....                                         |      |       |
| 6.  | TOTAL foreign exchange change in book/adjusted                                                        | NONE |       |
| 6.1 | TOTALS, Part 1, Column 15 .....                                                                       |      |       |
| 6.2 | TOTALS, Part 3, Column 13 .....                                                                       |      |       |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                                     |      |       |
| 7.1 | TOTALS, Part 1, Column 12 .....                                                                       |      |       |
| 7.2 | TOTALS, Part 3, Column 10 .....                                                                       |      |       |
| 8.  | Deduct current year's depreciation:                                                                   |      |       |
| 8.1 | TOTALS, Part 1, Column 11 .....                                                                       |      |       |
| 8.2 | TOTALS, Part 3, Column 9 .....                                                                        |      |       |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) ..... |      |       |
| 10. | Deduct total nonadmitted amounts .....                                                                |      |       |
| 11. | Statement value at end of current period (Lines 9 minus 10) .....                                     |      |       |

SCHEDULE B - VERIFICATION BETWEEN YEARS  
Mortgage Loans

|      |                                                                                                                                         |      |       |
|------|-----------------------------------------------------------------------------------------------------------------------------------------|------|-------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year .....                                              |      | ..... |
| 2.   | Cost of acquired:                                                                                                                       |      |       |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7) .....                                                                             |      |       |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....                                                                   |      |       |
| 3.   | Capitalized deferred interest and other:                                                                                                |      |       |
| 3.1  | TOTALS, Part 1, Column 12 .....                                                                                                         |      |       |
| 3.2  | TOTALS, Part 3, Column 11 .....                                                                                                         |      |       |
| 4.   | Accrual of discount .....                                                                                                               |      |       |
| 5.   | Unrealized valuation increase (decrease):                                                                                               |      |       |
| 5.1  | TOTALS, Part 1, Column 9 .....                                                                                                          |      |       |
| 5.2  | TOTALS, Part 3, Column 8 .....                                                                                                          |      |       |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 18 .....                                                                                 |      |       |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15 .....                                                                           | NONE |       |
| 8.   | Deduct amortization of premium and mortgage interest .....                                                                              |      |       |
| 9.   | TOTAL foreign exchange change in book value/recorded interest                                                                           |      |       |
| 9.1  | TOTALS, Part 1, Column 13 .....                                                                                                         |      |       |
| 9.2  | TOTALS, Part 3, Column 13 .....                                                                                                         |      |       |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                                       |      |       |
| 10.1 | TOTALS, Part 1, Column 11 .....                                                                                                         |      |       |
| 10.2 | TOTALS, Part 3, Column 10 .....                                                                                                         |      |       |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |      |       |
| 12.  | TOTAL valuation allowance .....                                                                                                         |      |       |
| 13.  | Subtotal (Lines 11 plus 12) .....                                                                                                       |      |       |
| 14.  | Deduct total nonadmitted amounts .....                                                                                                  |      |       |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....                                               |      |       |

SCHEDULE BA - VERIFICATION BETWEEN YEARS  
Other Long-Term Invested Assets

|      |                                                                                                            |  |       |
|------|------------------------------------------------------------------------------------------------------------|--|-------|
| 1.   | Book/adjusted carrying value, December 31 of prior year .....                                              |  | ..... |
| 2.   | Cost of acquired:                                                                                          |  |       |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8) .....                                                |  |       |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9) .....                                      |  |       |
| 3.   | Capitalized deferred interest and other:                                                                   |  |       |
| 3.1  | TOTALS, Part 1, Column 16 .....                                                                            |  |       |
| 3.2  | TOTALS, Part 3, Column 12 .....                                                                            |  |       |
| 4.   | Accrual of discount .....                                                                                  |  |       |
| 5.   | Unrealized valuation increase (decrease):                                                                  |  |       |
| 5.1  | TOTALS, Part 1, Column 13 .....                                                                            |  |       |
| 5.2  | TOTALS, Part 3, Column 9 .....                                                                             |  |       |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 19 .....                                                    |  |       |
| 7.   | Deduct amounts received on disposals, Part 3, Column 20 .....                                              |  |       |
| 8.   | Deduct amortization of premium and depreciation .....                                                      |  |       |
| 9.   | TOTAL foreign exchange change in book/adjusted carrying value:                                             |  |       |
| 9.1  | TOTALS, Part 1, Column 17 .....                                                                            |  |       |
| 9.2  | TOTALS, Part 3, Column 14 .....                                                                            |  |       |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                          |  |       |
| 10.1 | TOTALS, Part 1, Column 15 .....                                                                            |  |       |
| 10.2 | TOTALS, Part 3, Column 11 .....                                                                            |  |       |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |  |       |
| 12.  | Deduct total nonadmitted amounts .....                                                                     |  |       |
| 13.  | Statement value at end of current period (Line 11 minus Line 12) .....                                     |  |       |

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS  
Bonds and Stocks

|     |                                                                                                                         |  |               |
|-----|-------------------------------------------------------------------------------------------------------------------------|--|---------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                           |  | .....         |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                               |  | ..... 260,000 |
| 3.  | Accrual of Discount .....                                                                                               |  | .....         |
| 4.  | Unrealized valuation increase (decrease):                                                                               |  |               |
| 4.1 | Part 1, Column 12 .....                                                                                                 |  |               |
| 4.2 | Part 2, Section 1, Column 15 .....                                                                                      |  |               |
| 4.3 | Part 2, Section 2, Column 13 .....                                                                                      |  |               |
| 4.4 | Part 4, Column 11 .....                                                                                                 |  |               |
| 5.  | TOTAL gain (loss) on disposals, Part 4, Column 19 .....                                                                 |  |               |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                        |  |               |
| 7.  | Deduct amortization of premium .....                                                                                    |  |               |
| 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) .....              |  | ..... 260,000 |
| 12. | Deduct total nonadmitted amounts .....                                                                                  |  | .....         |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                  |  | ..... 260,000 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                            |                                  | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of<br>Bonds |
|--------------------------------------------------------|----------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| BONDS                                                  | 1. United States .....           | 260,000                              | 260,650         | 260,000          | 260,000                    |
| Governments                                            | 2. Canada .....                  |                                      |                 |                  |                            |
| (Including all obligations guaranteed                  | 3. Other Countries .....         |                                      |                 |                  |                            |
| by governments)                                        | 4. TOTALS .....                  | 260,000                              | 260,650         | 260,000          | 260,000                    |
| U.S. States, Territories and Possessions (Direct and   | 5. TOTALS .....                  |                                      |                 |                  |                            |
| guaranteed)                                            |                                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories and | 6. TOTALS .....                  |                                      |                 |                  |                            |
| Possessions (Direct and guaranteed)                    |                                  |                                      |                 |                  |                            |
| U.S. Special revenue and special assessment            |                                  |                                      |                 |                  |                            |
| obligations and all non-guaranteed obligations of      | 7. TOTALS .....                  |                                      |                 |                  |                            |
| agencies and authorities of governments and their      |                                  |                                      |                 |                  |                            |
| political subdivisions                                 |                                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous,                          | 8. United States .....           |                                      |                 |                  |                            |
| SVO Identified Funds, Unaffiliated Bank Loans and      | 9. Canada .....                  |                                      |                 |                  |                            |
| Hybrid Securities (unaffiliated)                       | 10. Other Countries .....        |                                      |                 |                  |                            |
|                                                        | 11. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 12. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 13. TOTAL Bonds .....            | 260,000                              | 260,650         | 260,000          | 260,000                    |
| PREFERRED STOCKS                                       | 14. United States .....          |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)            | 15. Canada .....                 |                                      |                 |                  |                            |
|                                                        | 16. Other Countries .....        |                                      |                 |                  |                            |
|                                                        | 17. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 18. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 19. TOTAL Preferred Stocks ..... |                                      |                 |                  |                            |
| COMMON STOCKS                                          | 20. United States .....          |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)            | 21. Canada .....                 |                                      |                 |                  |                            |
|                                                        | 22. Other Countries .....        |                                      |                 |                  |                            |
|                                                        | 23. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 24. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 25. TOTAL Common Stocks .....    |                                      |                 |                  |                            |
|                                                        | 26. TOTAL Stocks .....           |                                      |                 |                  |                            |
|                                                        | 27. TOTAL Bonds and Stocks ..... | 260,000                              | 260,650         | 260,000          |                            |

SCHEDULE D - PART 1A - SECTION 1

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

|                                                                                    | 1                    | 2                                 | 3                                   | 4                                    | 5                | 6                      | 7                     | 8                                  | 9                                    | 10                               | 11                          | 12                               |
|------------------------------------------------------------------------------------|----------------------|-----------------------------------|-------------------------------------|--------------------------------------|------------------|------------------------|-----------------------|------------------------------------|--------------------------------------|----------------------------------|-----------------------------|----------------------------------|
| NAIC Designation                                                                   | 1 Year<br>or<br>Less | Over 1 Year<br>Through<br>5 Years | Over 5 Years<br>Through<br>10 Years | Over 10 Years<br>Through<br>20 Years | Over<br>20 Years | No<br>Maturity<br>Date | Total<br>Current Year | Column 7<br>as a % of<br>Line 11.7 | Total<br>From Column 7<br>Prior Year | % From<br>Column 8<br>Prior Year | Total<br>Publicly<br>Traded | Total<br>Privately<br>Placed (a) |
| 1. U.S. Governments                                                                |                      |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 1.1 NAIC 1                                                                         |                      | 260,000                           |                                     |                                      |                  | X X X                  | 260,000               | 100.00                             |                                      |                                  | 260,000                     |                                  |
| 1.2 NAIC 2                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 1.3 NAIC 3                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 1.4 NAIC 4                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 1.5 NAIC 5                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 1.6 NAIC 6                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 1.7 TOTALS                                                                         |                      | 260,000                           |                                     |                                      |                  | X X X                  | 260,000               | 100.00                             |                                      |                                  | 260,000                     |                                  |
| 2. All Other Governments                                                           |                      |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 2.1 NAIC 1                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.2 NAIC 2                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.3 NAIC 3                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.4 NAIC 4                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.5 NAIC 5                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.6 NAIC 6                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 2.7 TOTALS                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3. U.S. States, Territories and Possessions, etc.,<br>Guaranteed                   |                      |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 3.1 NAIC 1                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.2 NAIC 2                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.3 NAIC 3                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.4 NAIC 4                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.5 NAIC 5                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.6 NAIC 6                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 3.7 TOTALS                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4. U.S. Political Subdivisions of States, Territories &<br>Possessions, Guaranteed |                      |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 4.1 NAIC 1                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.2 NAIC 2                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.3 NAIC 3                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.4 NAIC 4                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.5 NAIC 5                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.6 NAIC 6                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 4.7 TOTALS                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5. U.S. Special Revenue & Special Assessment Obligations<br>etc., Non-Guaranteed   |                      |                                   |                                     |                                      |                  |                        |                       |                                    |                                      |                                  |                             |                                  |
| 5.1 NAIC 1                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.2 NAIC 2                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.3 NAIC 3                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.4 NAIC 4                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.5 NAIC 5                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.6 NAIC 6                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |
| 5.7 TOTALS                                                                         |                      |                                   |                                     |                                      |                  | X X X                  |                       |                                    |                                      |                                  |                             |                                  |

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

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

|                                                | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 11.7 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed (a) |
|------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|----------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 6.1 NAIC 1                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.2 NAIC 2                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.3 NAIC 3                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.4 NAIC 4                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.5 NAIC 5                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.6 NAIC 6                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 6.7 TOTALS                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7. Hybrid Securities                           |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 7.1 NAIC 1                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.2 NAIC 2                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.3 NAIC 3                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.4 NAIC 4                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.5 NAIC 5                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.6 NAIC 6                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 7.7 TOTALS                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8. Parent, Subsidiaries and Affiliates         |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 8.1 NAIC 1                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.2 NAIC 2                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.3 NAIC 3                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.4 NAIC 4                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.5 NAIC 5                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.6 NAIC 6                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 8.7 TOTALS                                     |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 9. SVO Identified Funds                        |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.1 NAIC 1                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.2 NAIC 2                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.3 NAIC 3                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.4 NAIC 4                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.5 NAIC 5                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.6 NAIC 6                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 9.7 TOTALS                                     | XXX                       | XXX                                    | XXX                                      | XXX                                       | XXX                   |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 10. Unaffiliated Bank Loans                    |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 10.1 NAIC 1                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.2 NAIC 2                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.3 NAIC 3                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.4 NAIC 4                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.5 NAIC 5                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.6 NAIC 6                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |
| 10.7 TOTALS                                    |                           |                                        |                                          |                                           |                       | XXX                         |                            |                                         |                                           |                                        |                                   |                                        |

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

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

|                                                        | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 11.7 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed (a) |
|--------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|----------------------------------------|
| 11. Total Bonds Current Year                           |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 11.1 NAIC 1                                            | (d)                       | 260,000                                |                                          |                                           |                       |                             | 260,000                    | 100.00                                  | X X X                                     | X X X                                  | 260,000                           |                                        |
| 11.2 NAIC 2                                            | (d)                       |                                        |                                          |                                           |                       |                             |                            |                                         | X X X                                     | X X X                                  |                                   |                                        |
| 11.3 NAIC 3                                            | (d)                       |                                        |                                          |                                           |                       |                             |                            |                                         | X X X                                     | X X X                                  |                                   |                                        |
| 11.4 NAIC 4                                            | (d)                       |                                        |                                          |                                           |                       |                             |                            |                                         | X X X                                     | X X X                                  |                                   |                                        |
| 11.5 NAIC 5                                            | (d)                       |                                        |                                          |                                           |                       |                             | (c)                        |                                         | X X X                                     | X X X                                  |                                   |                                        |
| 11.6 NAIC 6                                            | (d)                       |                                        |                                          |                                           |                       |                             | (c)                        |                                         | X X X                                     | X X X                                  |                                   |                                        |
| 11.7 TOTALS                                            |                           | 260,000                                |                                          |                                           |                       |                             | (b) 260,000                | 100.00                                  | X X X                                     | X X X                                  | 260,000                           |                                        |
| 11.8 Line 11.7 as a % of Column 7                      |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                   | X X X                                     | X X X                                  | 100.00                            |                                        |
| 12. Total Bonds Prior Year                             |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 12.1 NAIC 1                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   |                                           |                                        |                                   |                                        |
| 12.2 NAIC 2                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   |                                           |                                        |                                   |                                        |
| 12.3 NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   |                                           |                                        |                                   |                                        |
| 12.4 NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   |                                           |                                        |                                   |                                        |
| 12.5 NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   | (c)                                       |                                        |                                   |                                        |
| 12.6 NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   | (c)                                       |                                        |                                   |                                        |
| 12.7 TOTALS                                            |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   | (b)                                       |                                        |                                   |                                        |
| 12.8 Line 12.7 as a % of Col. 9                        |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                   |                                           | X X X                                  |                                   |                                        |
| 13. Total Publicly Traded Bonds                        |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 13.1 NAIC 1                                            |                           | 260,000                                |                                          |                                           |                       |                             | 260,000                    | 100.00                                  |                                           |                                        | 260,000                           | X X X                                  |
| 13.2 NAIC 2                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | X X X                                  |
| 13.3 NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | X X X                                  |
| 13.4 NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | X X X                                  |
| 13.5 NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | X X X                                  |
| 13.6 NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | X X X                                  |
| 13.7 TOTALS                                            |                           | 260,000                                |                                          |                                           |                       |                             | 260,000                    | 100.00                                  |                                           |                                        | 260,000                           | X X X                                  |
| 13.8 Line 13.7 as a % of Col. 7                        |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                   | X X X                                     | X X X                                  | 100.00                            | X X X                                  |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                   | X X X                                     | X X X                                  | 100.00                            | X X X                                  |
| 14. Total Privately Placed Bonds                       |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 14.1 NAIC 1                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.2 NAIC 2                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.3 NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.4 NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.5 NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.6 NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.7 TOTALS                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | X X X                             |                                        |
| 14.8 Line 14.7 as a % of Col. 7                        |                           |                                        |                                          |                                           |                       |                             |                            | X X X                                   | X X X                                     | X X X                                  | X X X                             |                                        |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 |                           |                                        |                                          |                                           |                       |                             |                            | X X X                                   | X X X                                     | X X X                                  | X X X                             |                                        |

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type |                                                                                | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 11.08 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed |
|----------------------|--------------------------------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|------------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|------------------------------------|
| 1.                   | U.S. Governments                                                               |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 1.01                 | Issuer Obligations                                                             |                           | 260,000                                |                                          |                                           |                       | X X X                       | 260,000                    | 100.00                                   |                                           |                                        | 260,000                           |                                    |
| 1.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 1.05                 | TOTALS                                                                         |                           | 260,000                                |                                          |                                           |                       | X X X                       | 260,000                    | 100.00                                   |                                           |                                        | 260,000                           |                                    |
| 2.                   | All Other Governments                                                          |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 2.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 2.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.                   | U.S. States, Territories and Possessions, Guaranteed                           |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 3.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 3.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.                   | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 4.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 4.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.                   | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 5.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 5.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.                   | Industrial and Miscellaneous                                                   |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 6.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 6.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.                   | Hybrid Securities                                                              |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 7.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 7.05                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.                   | Parent, Subsidiaries and Affiliates                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 8.01                 | Issuer Obligations                                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.02                 | Residential Mortgage-Backed Securities                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.03                 | Commercial Mortgage-Backed Securities                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.04                 | Other Loan-Backed and Structured Securities                                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.05                 | Affiliated Bank Loans - Issued                                                 |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.06                 | Affiliated Bank Loans - Acquired                                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 8.07                 | TOTALS                                                                         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

|                                                           | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 11.08 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed |
|-----------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|------------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|------------------------------------|
| Distribution by Type                                      |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 9. SVO Identified Funds                                   |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 9.01 Exchange Traded Funds - as Identified by the SVO     | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 9.02 Bond Mutual Funds - as Identified by the SVO         | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 9.03 TOTALS                                               | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 10. Unaffiliated Bank Loans                               |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 10.01 Unaffiliated Bank Loans - Issued                    |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 10.02 Unaffiliated Bank Loans - Acquired                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 10.03 TOTALS                                              |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
| 11. Total Bonds Current Year                              |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 11.01 Issuer Obligations                                  |                           | 260,000                                |                                          |                                           |                       | X X X                       | 260,000                    | 100.00                                   | X X X                                     | X X X                                  | 260,000                           |                                    |
| 11.02 Residential Mortgage-Backed Securities              |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.03 Commercial Mortgage-Backed Securities               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.04 Other Loan-Backed and Structured Securities         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.05 SVO Identified Funds                                | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.06 Affiliated Bank Loans                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.07 Unaffiliated Bank Loans                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          | X X X                                     | X X X                                  |                                   |                                    |
| 11.08 TOTALS                                              |                           | 260,000                                |                                          |                                           |                       |                             | 260,000                    | 100.00                                   | X X X                                     | X X X                                  | 260,000                           |                                    |
| 11.09 Line 11.08 as a % of Col. 7                         |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                    | X X X                                     | X X X                                  | 100.00                            |                                    |
| 12. Total Bonds Prior Year                                |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 12.01 Issuer Obligations                                  |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.02 Residential Mortgage-Backed Securities              |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.03 Commercial Mortgage-Backed Securities               |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.04 Other Loan-Backed and Structured Securities         |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.05 SVO Identified Funds                                | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.06 Affiliated Bank Loans                               |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.07 Unaffiliated Bank Loans                             |                           |                                        |                                          |                                           |                       | X X X                       | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.08 TOTALS                                              |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                    |                                           |                                        |                                   |                                    |
| 12.09 Line 12.08 as a % of Col. 9                         |                           |                                        |                                          |                                           |                       |                             | X X X                      | X X X                                    |                                           | X X X                                  |                                   |                                    |
| 13. Total Publicly Traded Bonds                           |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 13.01 Issuer Obligations                                  |                           | 260,000                                |                                          |                                           |                       | X X X                       | 260,000                    | 100.00                                   |                                           |                                        | 260,000                           | X X X                              |
| 13.02 Residential Mortgage-Backed Securities              |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.03 Commercial Mortgage-Backed Securities               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.04 Other Loan-Backed and Structured Securities         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.05 SVO Identified Funds                                | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.06 Affiliated Bank Loans                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.07 Unaffiliated Bank Loans                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   | X X X                              |
| 13.08 TOTALS                                              |                           | 260,000                                |                                          |                                           |                       |                             | 260,000                    | 100.00                                   |                                           |                                        | 260,000                           | X X X                              |
| 13.09 Line 13.08 as a % of Col. 7                         |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                    | X X X                                     | X X X                                  | 100.00                            | X X X                              |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 |                           | 100.00                                 |                                          |                                           |                       |                             | 100.00                     | X X X                                    | X X X                                     | X X X                                  | 100.00                            | X X X                              |
| 14. Total Privately Placed Bonds                          |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
| 14.01 Issuer Obligations                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.02 Residential Mortgage-Backed Securities              |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.03 Commercial Mortgage-Backed Securities               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.04 Other Loan-Backed and Structured Securities         |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.05 SVO Identified Funds                                | X X X                     | X X X                                  | X X X                                    | X X X                                     | X X X                 |                             |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.06 Affiliated Bank Loans                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.07 Unaffiliated Bank Loans                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.08 TOTALS                                              |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        | X X X                             |                                    |
| 14.09 Line 14.08 as a % of Col. 7                         |                           |                                        |                                          |                                           |                       |                             |                            | X X X                                    | X X X                                     | X X X                                  | X X X                             |                                    |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 |                           |                                        |                                          |                                           |                       |                             |                            | X X X                                    | X X X                                     | X X X                                  | X X X                             |                                    |

SI10 Schedule DA - Verification ..... NONE

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS  
(Cash Equivalents)

|     |                                                                                                       | 1         | 2     | 3                            | 4         |
|-----|-------------------------------------------------------------------------------------------------------|-----------|-------|------------------------------|-----------|
|     |                                                                                                       | Total     | Bonds | Money Market<br>Mutual Funds | Other (a) |
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                         | .....     | ..... | .....                        | .....     |
| 2.  | Cost of cash equivalents acquired .....                                                               | ..... 325 | ..... | ..... 325                    | .....     |
| 3.  | Accrual of discount .....                                                                             | .....     | ..... | .....                        | .....     |
| 4.  | Unrealized valuation increase (decrease) .....                                                        | .....     | ..... | .....                        | .....     |
| 5.  | TOTAL gain (loss) on disposals .....                                                                  | .....     | ..... | .....                        | .....     |
| 6.  | Deduct consideration received on disposals .....                                                      | .....     | ..... | .....                        | .....     |
| 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) ..... | ..... 325 | ..... | ..... 325                    | .....     |
| 11. | Deduct total nonadmitted amounts .....                                                                | .....     | ..... | .....                        | .....     |
| 12. | Statement value at end of current period (Lines 10 minus 11) .....                                    | ..... 325 | ..... | ..... 325                    | .....     |

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

E01 Schedule A - Part 1 Real Estate Owned ..... NONE

E02 Schedule A - Part 2 Real Estate Acquired ..... NONE

E03 Schedule A - Part 3 Real Estate Disposed ..... NONE

E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE

SCHEDULE D - PART 1

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

| 1                                                        | 2           | Codes |                                 |              | 6                                                                                              | 7              | Fair Value                                 |               | 10           | 11                                     | Change in Book Adjusted Carrying Value             |                                                   |                                                                               |                                                        | Interest   |                                  |              |                                          |                                      | Dates      |                                           |
|----------------------------------------------------------|-------------|-------|---------------------------------|--------------|------------------------------------------------------------------------------------------------|----------------|--------------------------------------------|---------------|--------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------------------------|------------|----------------------------------|--------------|------------------------------------------|--------------------------------------|------------|-------------------------------------------|
|                                                          |             | 3     | 4                               | 5            |                                                                                                |                | 8                                          | 9             |              |                                        | 12                                                 | 13                                                | 14                                                                            | 15                                                     | 16         | 17                               | 18           | 19                                       | 20                                   | 21         | 22                                        |
| CUSIP<br>Identification                                  | Description | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate of<br>Interest | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| U.S. Governments - Issuer Obligations                    |             |       |                                 |              |                                                                                                |                |                                            |               |              |                                        |                                                    |                                                   |                                                                               |                                                        |            |                                  |              |                                          |                                      |            |                                           |
| 912828ZH6                                                | US Treasury | SD    |                                 |              | 1.A                                                                                            | 260,000        | 1.0025                                     | 260,650       | 260,000      | 260,000                                |                                                    |                                                   |                                                                               |                                                        | 0.250      | 0.250                            | AO           |                                          | 325                                  | 04/21/2020 | 04/15/2023                                |
| 0199999 Subtotal - U.S. Governments - Issuer Obligations |             |       |                                 |              |                                                                                                | 260,000        | XXX                                        | 260,650       | 260,000      | 260,000                                |                                                    |                                                   |                                                                               |                                                        | XXX        | XXX                              | XXX          |                                          | 325                                  | XXX        | XXX                                       |
| 0599999 Subtotal - U.S. Governments                      |             |       |                                 |              |                                                                                                | 260,000        | XXX                                        | 260,650       | 260,000      | 260,000                                |                                                    |                                                   |                                                                               |                                                        | XXX        | XXX                              | XXX          |                                          | 325                                  | XXX        | XXX                                       |
| 7699999 Subtotals - Issuer Obligations                   |             |       |                                 |              |                                                                                                | 260,000        | XXX                                        | 260,650       | 260,000      | 260,000                                |                                                    |                                                   |                                                                               |                                                        | XXX        | XXX                              | XXX          |                                          | 325                                  | XXX        | XXX                                       |
| 8399999 Grand Total - Bonds                              |             |       |                                 |              |                                                                                                | 260,000        | XXX                                        | 260,650       | 260,000      | 260,000                                |                                                    |                                                   |                                                                               |                                                        | XXX        | XXX                              | XXX          |                                          | 325                                  | XXX        | XXX                                       |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

|    |         |    |    |    |    |    |    |
|----|---------|----|----|----|----|----|----|
| 1A | 260,000 | 1B | 1C | 1D | 1E | 1F | 1G |
| 2A |         | 2B | 2C |    |    |    |    |
| 3A |         | 3B | 3C |    |    |    |    |
| 4A |         | 4B | 4C |    |    |    |    |
| 5A |         | 5B | 5C |    |    |    |    |
| 6  |         |    |    |    |    |    |    |

**E11   Schedule D - Part 2 Sn 1 Prfrd Stocks Owned   ..... NONE**

**E12   Schedule D - Part 2 Sn 2 Common Stocks Owned   ..... NONE**

SCHEDULE D - PART 3  
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                 | 2                 | 3       | 4                | 5                              | 6                               | 7             | 8                 | 9                                             |
|---------------------------------------------------|-------------------|---------|------------------|--------------------------------|---------------------------------|---------------|-------------------|-----------------------------------------------|
| CUSIP<br>Identification                           | Description       | Foreign | Date<br>Acquired | Name of Vendor                 | Number<br>of Shares<br>of Stock | Actual Cost   | Par Value         | Paid for<br>Accrued Interest<br>and Dividends |
| <b>Bonds - U.S. Governments</b>                   |                   |         |                  |                                |                                 |               |                   |                                               |
| 912828ZH6 ...                                     | US TREASURY ..... | .....   | 10/15/2020 .     | HUNTINGTON NATIONAL BANK ..... | ..... X X X .....               | ..... 260,000 | ..... 260,000     | .....                                         |
| 0599999 Subtotal - Bonds - U.S. Governments ..... |                   |         |                  |                                |                                 | ..... 260,000 | ..... 260,000     | .....                                         |
| 8399997 Subtotal - Bonds - Part 3 .....           |                   |         |                  |                                |                                 | ..... 260,000 | ..... 260,000     | .....                                         |
| 8399998 Summary item from Part 5 for Bonds .....  |                   |         |                  |                                |                                 | .....         | .....             | .....                                         |
| 8399999 Subtotal - Bonds .....                    |                   |         |                  |                                |                                 | ..... 260,000 | ..... 260,000     | .....                                         |
| 9999999 Totals .....                              |                   |         |                  |                                |                                 | ..... 260,000 | ..... X X X ..... | .....                                         |



|     |                                                                              |      |
|-----|------------------------------------------------------------------------------|------|
| E14 | Schedule D - Part 4 LT Bonds/Stock Disposed .....                            | NONE |
| E15 | Schedule D - Part 5 LT Bonds/Stocks Acquired/Disp .....                      | NONE |
| E16 | Schedule D - Part 6 Sn 1 .....                                               | NONE |
| E16 | Schedule D - Part 6 Sn 2 .....                                               | NONE |
| E17 | Schedule DA - Part 1 Short-Term Investments Owned .....                      | NONE |
| E18 | Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open ....    | NONE |
| E19 | Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. ...    | NONE |
| E20 | Schedule DB - Part B Sn 1 Futures Contracts Open .....                       | NONE |
| E21 | Schedule DB - Part B Sn 2 Futures Contracts Terminated .....                 | NONE |
| E22 | Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity .....     | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity .....     | NONE |
| E24 | Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ....  | NONE |
| E25 | Schedule DL - Part 1 - Securities Lending Collateral Assets .....            | NONE |
| E26 | Schedule DL - Part 2 - Securities Lending Collateral Assets .....            | NONE |

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                                      |  |  | 2     | 3                | 4                                       | 5                                                      | 6         | 7     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|-------|------------------|-----------------------------------------|--------------------------------------------------------|-----------|-------|
| Depository                                                                                                                                             |  |  | Code  | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance   | *     |
| open depositories                                                                                                                                      |  |  |       |                  |                                         |                                                        |           |       |
| Operating (xxx 0406) .....                                                                                                                             |  |  | ..... | .....            | .....                                   | .....                                                  | 2,421,565 | X X X |
| 0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....      |  |  |       | X X X ..         | .....                                   | .....                                                  | .....     | X X X |
| 0199999 Totals - Open Depositories .....                                                                                                               |  |  |       | X X X ..         | .....                                   | .....                                                  | 2,421,565 | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories ..... |  |  |       | X X X ..         | .....                                   | .....                                                  | .....     | X X X |
| 0299999 Totals - Suspended Depositories .....                                                                                                          |  |  |       | X X X ..         | .....                                   | .....                                                  | .....     | X X X |
| 0399999 Total Cash On Deposit .....                                                                                                                    |  |  |       | X X X ..         | .....                                   | .....                                                  | 2,421,565 | X X X |
| 0499999 Cash in Company's Office .....                                                                                                                 |  |  |       | X X X ..         | X X X ...                               | X X X ...                                              | .....     | X X X |
| 0599999 Total Cash .....                                                                                                                               |  |  |       | X X X ..         | .....                                   | .....                                                  | 2,421,565 | X X X |

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

|                   |           |                |           |                    |           |                    |           |
|-------------------|-----------|----------------|-----------|--------------------|-----------|--------------------|-----------|
| 1. January .....  | .....     | 4. April ..... | 3,441,293 | 7. July .....      | 3,131,373 | 10. October .....  | 2,438,182 |
| 2. February ..... | .....     | 5. May .....   | 3,390,842 | 8. August .....    | 3,080,543 | 11. November ..... | 2,425,248 |
| 3. March .....    | 2,693,982 | 6. June .....  | 3,152,099 | 9. September ..... | 2,451,299 | 12. December ..... | 2,421,565 |

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<br>Acquired | Rate<br>of Interest | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Amount of<br>Interest Due<br>& Accrued | Amount<br>Received<br>During Year |
| All Other Money Market Mutual Funds                          |                                    |       |                  |                     |                  |                                 |                                        |                                   |
|                                                              | Huntington bank money market ..... | SD .. | 10/15/2020 ..    | 0.000 .....         | X X X .....      | 325 .....                       |                                        |                                   |
| 8699999 Subtotal - All Other Money Market Mutual Funds ..... |                                    |       |                  |                     |                  | 325 .....                       |                                        |                                   |
| 8899999 Total Cash Equivalents .....                         |                                    |       |                  |                     |                  | 325 .....                       |                                        |                                   |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

|          |          |          |          |          |          |          |
|----------|----------|----------|----------|----------|----------|----------|
| 1A ..... | 1B ..... | 1C ..... | 1D ..... | 1E ..... | 1F ..... | 1G ..... |
| 2A ..... | 2B ..... | 2C ..... |          |          |          |          |
| 3A ..... | 3B ..... | 3C ..... |          |          |          |          |
| 4A ..... | 4B ..... | 4C ..... |          |          |          |          |
| 5A ..... | 5B ..... | 5C ..... |          |          |          |          |
| 6 .....  |          |          |          |          |          |          |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                                  | 1                  | 2                                | Deposits For<br>the Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|----------------------|------------------------------------------------------------------|--------------------|----------------------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                      |                                                                  | Type of<br>Deposit | Purpose of<br>Deposit            | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| States, Etc.         |                                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 1.                   | Alabama (AL)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 2.                   | Alaska (AK)                                                      |                    |                                  |                                                  |                    |                                      |                    |
| 3.                   | Arizona (AZ)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 4.                   | Arkansas (AR)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 5.                   | California (CA)                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 6.                   | Colorado (CO)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 7.                   | Connecticut (CT)                                                 |                    |                                  |                                                  |                    |                                      |                    |
| 8.                   | Delaware (DE)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 9.                   | District of Columbia (DC)                                        |                    |                                  |                                                  |                    |                                      |                    |
| 10.                  | Florida (FL)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 11.                  | Georgia (GA)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 12.                  | Hawaii (HI)                                                      |                    |                                  |                                                  |                    |                                      |                    |
| 13.                  | Idaho (ID)                                                       |                    |                                  |                                                  |                    |                                      |                    |
| 14.                  | Illinois (IL)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 15.                  | Indiana (IN)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 16.                  | Iowa (IA)                                                        |                    |                                  |                                                  |                    |                                      |                    |
| 17.                  | Kansas (KS)                                                      |                    |                                  |                                                  |                    |                                      |                    |
| 18.                  | Kentucky (KY)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 19.                  | Louisiana (LA)                                                   |                    |                                  |                                                  |                    |                                      |                    |
| 20.                  | Maine (ME)                                                       |                    |                                  |                                                  |                    |                                      |                    |
| 21.                  | Maryland (MD)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 22.                  | Massachusetts (MA)                                               |                    |                                  |                                                  |                    |                                      |                    |
| 23.                  | Michigan (MI)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 24.                  | Minnesota (MN)                                                   |                    |                                  |                                                  |                    |                                      |                    |
| 25.                  | Mississippi (MS)                                                 |                    |                                  |                                                  |                    |                                      |                    |
| 26.                  | Missouri (MO)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 27.                  | Montana (MT)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 28.                  | Nebraska (NE)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 29.                  | Nevada (NV)                                                      |                    |                                  |                                                  |                    |                                      |                    |
| 30.                  | New Hampshire (NH)                                               |                    |                                  |                                                  |                    |                                      |                    |
| 31.                  | New Jersey (NJ)                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 32.                  | New Mexico (NM)                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 33.                  | New York (NY)                                                    |                    |                                  |                                                  |                    |                                      |                    |
| 34.                  | North Carolina (NC)                                              |                    |                                  |                                                  |                    |                                      |                    |
| 35.                  | North Dakota (ND)                                                |                    |                                  |                                                  |                    |                                      |                    |
| 36.                  | Ohio (OH)                                                        | B                  | For the benefit of policyholders | 260,325                                          | 260,975            |                                      |                    |
| 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.                  | Canada (CAN)                                                     |                    |                                  |                                                  |                    |                                      |                    |
| 58.                  | Aggregate Alien and Other (OT)                                   | X X X              | X X X                            |                                                  |                    |                                      |                    |
| 59.                  | TOTAL                                                            | X X X              | X X X                            | 260,325                                          | 260,975            |                                      |                    |
| DETAILS OF WRITE-INS |                                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 5801.                |                                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 5802.                |                                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 5803.                |                                                                  |                    |                                  |                                                  |                    |                                      |                    |
| 5898.                | Summary of remaining write-ins<br>for Line 58 from overflow page | X X X              | X X X                            |                                                  |                    |                                      |                    |
| 5899.                | TOTALS (Lines 5801 through<br>5803 plus 5898) (Line 58 above)    | X X X              | X X X                            |                                                  |                    |                                      |                    |