

Explanation for Amended Filing

Updated Schedule T Part 1 Line 36

Ohio Active Status changed to "L"

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

OHIOHEALTHY INSURANCE COMPANY

NAIC Group Code5005,5005NAIC Company Code17028Employer's ID Number85-3626444

(Current)(Prior)

Organized under the Laws ofOHState of Domicile or Port of EntryOH

Country of DomicileUS

Licensed as business type:Life, Accident & HealthIs HMO Federally Qualified?NO

Incorporated/Organized10/19/2020Commenced Business04/12/2021

Statutory Home Office3430 OhioHealth ParkwayColumbus, OH, US 43202

Main Administrative Office3430 OhioHealth ParkwayColumbus, OH, US 43202(380)210-2311(Telephone)

Mail Address3430 OhioHealth ParkwayColumbus, OH, US 43202

Primary Location of Books and Records3430 OhioHealth ParkwayColumbus, OH, US 43202(380)210-2311(Telephone)

Internet Website Addresswww.ohiohealthyplans.com

Statutory Statement ContactGaston Bushiri(380)210-2311(Telephone)

gaston.bushiri@ohiohealth.com(614)544-4081(E-Mail)(Fax)

OFFICERS

Stephen Cindrich, PresidentKathy Savenko, Controller

Gaston Bushiri, Chief Financial Officer

DIRECTORS OR TRUSTEES

Michael BrowningJohn McWhorter

Gaston BushiriSteve Cindrich

State of

County ofSS

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.

|                               |                                           |                             |
|-------------------------------|-------------------------------------------|-----------------------------|
| x                             | x                                         | x                           |
| Stephen Cindrich<br>President | Gaston Bushiri<br>Chief Financial Officer | Kathy Savenko<br>Controller |

Subscribed and sworn to before me

this\_\_\_\_\_day of

\_\_\_\_\_

a. Is this an original filing? No

b. If no:

1. State the amendment number:1

2. Date filed:03/20/2023

3. Number of pages attached:88

x

SUMMARY INVESTMENT SCHEDULE

|                       |                                                                                      | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                         |                                |
|-----------------------|--------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------|--------------------------------|
|                       |                                                                                      | 1                         | 2                              | 3                                                   | 4                                               | 5                       | 6                              |
| Investment Categories |                                                                                      | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1.                    | Long-term bonds (Schedule D, Part 1):                                                |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.01 U.S. governments                                                                | 64,298                    | 2.3                            | 64,298                                              |                                                 | 64,298                  | 2.3                            |
|                       | 1.02 All other governments                                                           |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.03 U.S. states, territories and possessions, etc. guaranteed                       |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed    |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.06 Industrial and miscellaneous                                                    |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.07 Hybrid securities                                                               |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.08 Parent, subsidiaries and affiliates                                             |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.09 SVO identified funds                                                            |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.10 Unaffiliated bank loans                                                         |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.11 Unaffiliated certificates of deposit                                            |                           |                                |                                                     |                                                 |                         |                                |
|                       | 1.12 Total long-term bonds                                                           | 64,298                    | 2.3                            | 64,298                                              |                                                 | 64,298                  | 2.3                            |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                                    |                           |                                |                                                     |                                                 |                         |                                |
|                       | 2.01 Industrial and miscellaneous (Unaffiliated)                                     |                           |                                |                                                     |                                                 |                         |                                |
|                       | 2.02 Parent, subsidiaries and affiliates                                             |                           |                                |                                                     |                                                 |                         |                                |
|                       | 2.03 Total preferred stocks                                                          |                           |                                |                                                     |                                                 |                         |                                |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                       |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)                     |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.02 Industrial and miscellaneous Other (Unaffiliated)                               |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.03 Parent, subsidiaries and affiliates Publicly traded                             |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.04 Parent, subsidiaries and affiliates Other                                       |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.05 Mutual funds                                                                    |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.06 Unit investment trusts                                                          |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.07 Closed-end funds                                                                |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.08 Exchange traded funds                                                           |                           |                                |                                                     |                                                 |                         |                                |
|                       | 3.09 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 mortgage loans                                                            |                           |                                |                                                     |                                                 |                         |                                |
| 5.                    | Real estate (Schedule A):                                                            |                           |                                |                                                     |                                                 |                         |                                |
|                       | 5.01 Properties occupied by company                                                  |                           |                                |                                                     |                                                 |                         |                                |
|                       | 5.02 Properties held for production of income                                        |                           |                                |                                                     |                                                 |                         |                                |
|                       | 5.03 Properties held for sale                                                        |                           |                                |                                                     |                                                 |                         |                                |
|                       | 5.04 Total real estate                                                               |                           |                                |                                                     |                                                 |                         |                                |
| 6.                    | Cash, cash equivalents and short-term investments:                                   |                           |                                |                                                     |                                                 |                         |                                |
|                       | 6.01 Cash (Schedule E, Part 1)                                                       | 2,688,939                 | 96.0                           | 2,688,939                                           |                                                 | 2,688,939               | 96.0                           |
|                       | 6.02 Cash equivalents (Schedule E, Part 2)                                           | 46,746                    | 1.7                            | 46,746                                              |                                                 | 46,746                  | 1.7                            |
|                       | 6.03 Short-term investments (Schedule DA)                                            |                           |                                |                                                     |                                                 |                         |                                |
|                       | 6.04 Total cash, cash equivalents and short-term investments                         | 2,735,685                 | 97.7                           | 2,735,685                                           |                                                 | 2,735,685               | 97.7                           |
| 7.                    | Contract loans                                                                       |                           |                                |                                                     |                                                 |                         |                                |
| 8.                    | Derivatives (Schedule DB)                                                            |                           |                                |                                                     |                                                 |                         |                                |
| 9.                    | Other invested assets (Schedule BA)                                                  |                           |                                |                                                     |                                                 |                         |                                |
| 10.                   | Receivables for securities                                                           |                           |                                |                                                     |                                                 |                         |                                |
| 11.                   | Securities lending (Schedule DL, Part 1)                                             |                           |                                |                                                     | XXX                                             | XXX                     | XXX                            |
| 12.                   | Other invested assets (Page 2, Line 11)                                              |                           |                                |                                                     |                                                 |                         |                                |
| 13.                   | Total invested assets                                                                | 2,799,983                 | 100.0                          | 2,799,983                                           |                                                 | 2,799,983               | 100.0                          |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                        |  |  |
|-----|----------------------------------------------------------------------------------------|--|--|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           |  |  |
| 2.  | Cost of acquired:                                                                      |  |  |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             |  |  |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   |  |  |
| 3.  | Current year change in encumbrances:                                                   |  |  |
| 3.1 | Totals, Part 1, Column 13.....                                                         |  |  |
| 3.2 | Totals, Part 3, Column 11.....                                                         |  |  |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 |  |  |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           |  |  |
| 6.  | Total foreign exchange change in book / adjusted carrying value.....                   |  |  |
| 6.1 | Totals, Part 1, Column 15.....                                                         |  |  |
| 6.2 | Totals, Part 3, Column 13.....                                                         |  |  |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |  |  |
| 7.1 | Totals, Part 1, Column 12.....                                                         |  |  |
| 7.2 | Totals, Part 3, Column 10.....                                                         |  |  |
| 8.  | Deduct current year's depreciation:                                                    |  |  |
| 8.1 | Totals, Part 1, Column 11.....                                                         |  |  |
| 8.2 | Totals, Part 3, Column 9.....                                                          |  |  |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... |  |  |
| 10. | Deduct total nonadmitted amounts.....                                                  |  |  |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   |  |  |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |  |  |
|------|----------------------------------------------------------------------------------------------------------------------|--|--|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |  |  |
| 2.   | Cost of acquired:                                                                                                    |  |  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           |  |  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 |  |  |
| 3.   | Capitalized deferred interest and other:                                                                             |  |  |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       |  |  |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       |  |  |
| 4.   | Accrual of discount.....                                                                                             |  |  |
| 5.   | Unrealized valuation increase (decrease):                                                                            |  |  |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        |  |  |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        |  |  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |  |  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |  |  |
| 8.   | Deduct amortization of premium and mortgage interest points and commissions fee.....                                 |  |  |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |  |  |
| 9.1  | Totals, Part 1, Column 13.....                                                                                       |  |  |
| 9.2  | Totals, Part 3, Column 13.....                                                                                       |  |  |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |  |  |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       |  |  |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       |  |  |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |  |  |
| 12.  | Total valuation allowance.....                                                                                       |  |  |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |  |  |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |  |  |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |  |  |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                  |         |         |
|-----|------------------------------------------------------------------------------------------------------------------|---------|---------|
| 1.  | Book/adjusted carrying value, December 31 of prior year                                                          |         | 107,018 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7                                                              |         | 63,530  |
| 3.  | Accrual of discount                                                                                              |         | 13      |
| 4.  | Unrealized valuation increase (decrease):                                                                        |         |         |
| 4.1 | Part 1, Column 12                                                                                                | (1,164) |         |
| 4.2 | Part 2, Section 1, Column 15                                                                                     |         |         |
| 4.3 | Part 2, Section 2, Column 13                                                                                     |         |         |
| 4.4 | Part 4, Column 11                                                                                                | 1,141   | (23)    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19                                                                |         | (119)   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7                                       |         | 106,889 |
| 7.  | Deduct amortization of premium                                                                                   |         | (768)   |
| 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, Note 5Q, Line 2 |         |         |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)                               |         | 64,298  |
| 12. | Deduct total nonadmitted amounts                                                                                 |         |         |
| 13. | Statement value at end of current period (Line 11 minus Line 12)                                                 |         | 64,298  |

SCHEDULE D - SUMMARY BY COUNTRY  
Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                                                            | 1<br><br>Book /<br>Adjusted<br>Carrying<br>Value | 2<br><br>Fair Value | 3<br><br>Actual Cost | 4<br><br>Par Value of<br>Bonds |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|---------------------|----------------------|--------------------------------|
| <b>BONDS</b>                                                                                                                                                           |                                                  |                     |                      |                                |
| Governments (including all obligations guaranteed by governments)                                                                                                      |                                                  |                     |                      |                                |
| 1. United States                                                                                                                                                       | 64,298                                           | 63,038              | 63,530               | 65,000                         |
| 2. Canada                                                                                                                                                              |                                                  |                     |                      |                                |
| 3. Other Countries                                                                                                                                                     |                                                  |                     |                      |                                |
| 4. Totals                                                                                                                                                              | 64,298                                           | 63,038              | 63,530               | 65,000                         |
| U.S. States, Territories and Possessions (direct and guaranteed)                                                                                                       |                                                  |                     |                      |                                |
| 5. Totals                                                                                                                                                              |                                                  |                     |                      |                                |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)                                                                             |                                                  |                     |                      |                                |
| 6. Totals                                                                                                                                                              |                                                  |                     |                      |                                |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions |                                                  |                     |                      |                                |
| 7. Totals                                                                                                                                                              |                                                  |                     |                      |                                |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 |                                                  |                     |                      |                                |
| 8. United States                                                                                                                                                       |                                                  |                     |                      |                                |
| 9. Canada                                                                                                                                                              |                                                  |                     |                      |                                |
| 10. Other Countries                                                                                                                                                    |                                                  |                     |                      |                                |
| 11. Totals                                                                                                                                                             |                                                  |                     |                      |                                |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 12. Totals                                                                                                                                                             |                                                  |                     |                      |                                |
| 13. Total Bonds                                                                                                                                                        | 64,298                                           | 63,038              | 63,530               | 65,000                         |
| <b>PREFERRED STOCKS</b>                                                                                                                                                |                                                  |                     |                      |                                |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                            |                                                  |                     |                      |                                |
| 14. United States                                                                                                                                                      |                                                  |                     |                      | XXX                            |
| 15. Canada                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| 16. Other Countries                                                                                                                                                    |                                                  |                     |                      | XXX                            |
| 17. Totals                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 18. Totals                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| 19. Total Preferred Stocks                                                                                                                                             |                                                  |                     |                      | XXX                            |
| <b>COMMON STOCKS</b>                                                                                                                                                   |                                                  |                     |                      |                                |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds                                          |                                                  |                     |                      |                                |
| 20. United States                                                                                                                                                      |                                                  |                     |                      | XXX                            |
| 21. Canada                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| 22. Other Countries                                                                                                                                                    |                                                  |                     |                      | XXX                            |
| 23. Totals                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 24. Totals                                                                                                                                                             |                                                  |                     |                      | XXX                            |
| 25. Total Common Stocks                                                                                                                                                |                                                  |                     |                      | XXX                            |
| 26. Total Stocks                                                                                                                                                       |                                                  |                     |                      | XXX                            |
| 27. Total Bonds and Stocks                                                                                                                                             | 64,298                                           | 63,038              | 63,530               | XXX                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation |                                                                                | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |                                                                                | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 1.               | U.S. Governments                                                               |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 1.1.             | NAIC 1.....                                                                    | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                         | 107,018                         | 100.0                       | 64,298                   |                               |
| 1.2.             | NAIC 2.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.3.             | NAIC 3.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.4.             | NAIC 4.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.5.             | NAIC 5.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.6.             | NAIC 6.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.7.             | Totals.....                                                                    | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                         | 107,018                         | 100.0                       | 64,298                   |                               |
| 2.               | All Other Governments                                                          |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 2.1.             | NAIC 1.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.2.             | NAIC 2.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.3.             | NAIC 3.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.4.             | NAIC 4.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.5.             | NAIC 5.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.6.             | NAIC 6.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.7.             | Totals.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.               | U.S. States, Territories and Possessions, etc., Guaranteed                     |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 3.1.             | NAIC 1.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.2.             | NAIC 2.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.3.             | NAIC 3.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.4.             | NAIC 4.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.5.             | NAIC 5.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.6.             | NAIC 6.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.7.             | Totals.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.               | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 4.1.             | NAIC 1.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.2.             | NAIC 2.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.3.             | NAIC 3.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.4.             | NAIC 4.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.5.             | NAIC 5.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.6.             | NAIC 6.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.7.             | Totals.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.               | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 5.1.             | NAIC 1.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.2.             | NAIC 2.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.3.             | NAIC 3.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.4.             | NAIC 4.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.5.             | NAIC 5.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.6.             | NAIC 6.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.7.             | Totals.....                                                                    |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |

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

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

| NAIC Designation |                                             | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|---------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |                                             | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total 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              |                       |                               |                                 |                             |                          |                               |
| 11.              | Unaffiliated Certificates of Deposit        |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 11.1.            | NAIC 1.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.2.            | NAIC 2.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.3.            | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.4.            | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.5.            | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.6.            | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |
| 11.7.            | Totals.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               | XXX                             | XXX                         |                          |                               |

9106

NONE

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

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

| NAIC Designation |                                                        | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |                                                        | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 12.              | Total Bonds Current Year                               |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 12.1.            | NAIC 1.....                                            | (d) 64,298     |                                |                                  |                                   |               |                  | 64,298                | 100.0                         | XXX                             | XXX                         | 64,298                   |                               |
| 12.2.            | NAIC 2.....                                            | (d)            |                                |                                  |                                   |               |                  |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.3.            | NAIC 3.....                                            | (d)            |                                |                                  |                                   |               |                  |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.4.            | NAIC 4.....                                            | (d)            |                                |                                  |                                   |               |                  |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.5.            | NAIC 5.....                                            | (d)            |                                |                                  |                                   |               | (c)              |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.6.            | NAIC 6.....                                            | (d)            |                                |                                  |                                   |               | (c)              |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.7.            | Totals.....                                            | 64,298         |                                |                                  |                                   |               |                  | 64,298                | 100.0                         | XXX                             | XXX                         | 64,298                   |                               |
| 12.8.            | Line 12.7 as a % of Col. 7.....                        | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | 100.0                    |                               |
| 13.              | Total Bonds Prior Year                                 |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 13.1.            | NAIC 1.....                                            | 107,018        |                                |                                  |                                   |               |                  | XXX                   | XXX                           | 107,018                         | 100.0                       | 107,018                  |                               |
| 13.2.            | NAIC 2.....                                            |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           |                                 |                             |                          |                               |
| 13.3.            | NAIC 3.....                                            |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           |                                 |                             |                          |                               |
| 13.4.            | NAIC 4.....                                            |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           |                                 |                             |                          |                               |
| 13.5.            | NAIC 5.....                                            |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           | (c)                             |                             |                          |                               |
| 13.6.            | NAIC 6.....                                            |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           | (c)                             |                             |                          |                               |
| 13.7.            | Totals.....                                            | 107,018        |                                |                                  |                                   |               |                  | XXX                   | XXX                           | (b) 107,018                     | 100.0                       | 107,018                  |                               |
| 13.8.            | Line 13.7 as a % of Col. 9.....                        | 100.0          |                                |                                  |                                   |               |                  | XXX                   | XXX                           | 100.0                           | XXX                         | 100.0                    |                               |
| 14.              | Total Publicly Traded Bonds                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 14.1.            | NAIC 1.....                                            | 64,298         |                                |                                  |                                   |               |                  | 64,298                | 100.0                         | 107,018                         | 100.0                       | 64,298                   | XXX                           |
| 14.2.            | NAIC 2.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.3.            | NAIC 3.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.4.            | NAIC 4.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.5.            | NAIC 5.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.6.            | NAIC 6.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.7.            | Totals.....                                            | 64,298         |                                |                                  |                                   |               |                  | 64,298                | 100.0                         | 107,018                         | 100.0                       | 64,298                   | XXX                           |
| 14.8.            | Line 14.7 as a % of Col. 7.....                        | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | 100.0                    | XXX                           |
| 14.9.            | Line 14.7 as a % of Line 12.7, Col. 7, Section 12..... | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | 100.0                    | XXX                           |
| 15.              | Total Privately Placed Bonds                           |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 15.1.            | NAIC 1.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.2.            | NAIC 2.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.3.            | NAIC 3.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.4.            | NAIC 4.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.5.            | NAIC 5.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.6.            | NAIC 6.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.7.            | Totals.....                                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.8.            | Line 15.7 as a % of Col. 7.....                        |                |                                |                                  |                                   |               |                  |                       | XXX                           | XXX                             | XXX                         | XXX                      |                               |
| 15.9.            | Line 15.7 as a % of Line 12.7, Col. 7, Section 12..... |                |                                |                                  |                                   |               |                  |                       | XXX                           | XXX                             | XXX                         | XXX                      |                               |

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ 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 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$ .

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              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|--------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |                                                                                | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1.                   | U.S. Governments                                                               |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 1.01.                | Issuer Obligations                                                             | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                          | 107,018                         | 100.0                       | 64,298                   |                           |
| 1.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 1.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 1.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 1.05.                | Totals                                                                         | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                          | 107,018                         | 100.0                       | 64,298                   |                           |
| 2.                   | All Other Governments                                                          |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 2.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.                   | U.S. States, Territories and Possessions, Guaranteed                           |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 3.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.                   | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 4.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.                   | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 5.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.                   | Industrial and Miscellaneous                                                   |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 6.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.                   | Hybrid Securities                                                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 7.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.05.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.                   | Parent, Subsidiaries and Affiliates                                            |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 8.01.                | Issuer Obligations                                                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.02.                | Residential Mortgage-Backed Securities                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.03.                | Commercial Mortgage-Backed Securities                                          |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.04.                | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.05.                | Affiliated Bank Loans-Issued                                                   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.06.                | Affiliated Bank Loans-Acquired                                                 |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.07.                | Totals                                                                         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

| Distribution by Type |                                                     | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|-----------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |                                                     | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 9.                   | SVO Identified Funds                                |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 9.01.                | Exchange Traded Funds Identified by the SVO         | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             |                          |                           |
| 10.                  | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 10.01.               | Unaffiliated Bank Loans - Issued                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 10.02.               | Unaffiliated Bank Loans - Acquired                  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 10.03.               | Totals                                              |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 11.                  | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 11.01.               | Totals                                              |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.                  | Total Bonds Current Year                            |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 12.01.               | Issuer Obligations                                  | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                          | XXX                             | XXX                         | 64,298                   |                           |
| 12.02.               | Residential Mortgage-Backed Securities              |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.03.               | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.04.               | Other Loan-Backed and Structured Securities         |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.06.               | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.07.               | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.08.               | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.09.               | Totals                                              | 64,298         |                                |                                  |                                   |               |                  | 64,298                | 100.0                          | XXX                             | XXX                         | 64,298                   |                           |
| 12.10.               | Lines 12.09 as a % Col. 7                           | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    |                           |
| 13.                  | Total Bonds Prior Year                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 13.01.               | Issuer Obligations                                  | 107,018        |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            | 107,018                         | 100.0                       | 107,018                  |                           |
| 13.02.               | Residential Mortgage-Backed Securities              |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.03.               | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.04.               | Other Loan-Backed and Structured Securities         |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.06.               | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.07.               | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.08.               | Unaffiliated Certificates of Deposit                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | XXX              | XXX                   | XXX                            | XXX                             | XXX                         | XXX                      | XXX                       |
| 13.09.               | Totals                                              | 107,018        |                                |                                  |                                   |               |                  | XXX                   | XXX                            | 107,018                         | 100.0                       | 107,018                  |                           |
| 13.10.               | Line 13.09 as a % of Col. 9                         | 100.0          |                                |                                  |                                   |               |                  | XXX                   | XXX                            | 100.0                           | XXX                         | 100.0                    |                           |
| 14.                  | Total Publicly Traded Bonds                         |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 14.01.               | Issuer Obligations                                  | 64,298         |                                |                                  |                                   |               | XXX              | 64,298                | 100.0                          | 107,018                         | 100.0                       | 64,298                   | XXX                       |
| 14.02.               | Residential Mortgage-Backed Securities              |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.03.               | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.04.               | Other Loan-Backed and Structured Securities         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             |                          | XXX                       |
| 14.06.               | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.07.               | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.08.               | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          | XXX                       |
| 14.09.               | Totals                                              | 64,298         |                                |                                  |                                   |               |                  | 64,298                | 100.0                          | 107,018                         | 100.0                       | 64,298                   | XXX                       |
| 14.10.               | Line 14.09 as a % of Col. 7                         | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 14.11.               | Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 100.0          |                                |                                  |                                   |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 15.                  | Total Privately Placed Bonds                        |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 15.01.               | Issuer Obligations                                  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.02.               | Residential Mortgage-Backed Securities              |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.03.               | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.04.               | Other Loan-Backed and Structured Securities         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             | XXX                      |                           |
| 15.06.               | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.07.               | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.08.               | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         | XXX                      |                           |
| 15.09.               | Totals                                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             | XXX                      |                           |
| 15.10.               | Line 15.09 as a % of Col. 7                         |                |                                |                                  |                                   |               |                  |                       | XXX                            | XXX                             | XXX                         | XXX                      |                           |
| 15.11.               | Line 15.09 as a % of Line 12.09, Col. 7, Section 12 |                |                                |                                  |                                   |               |                  |                       | XXX                            | XXX                             | XXX                         | XXX                      |                           |

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

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

|     |                                                                                       | 1      | 2     | 3                               | 4         |
|-----|---------------------------------------------------------------------------------------|--------|-------|---------------------------------|-----------|
|     |                                                                                       | Total  | Bonds | Money<br>Market<br>Mutual Funds | Other (a) |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                          | 2,998  |       | 2,998                           |           |
| 2.  | Cost of cash equivalents acquired .....                                               | 43,748 |       | 43,748                          |           |
| 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) ..... | 46,746 |       | 46,746                          |           |
| 11. | Deduct total nonadmitted amounts .....                                                |        |       |                                 |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....                | 46,746 |       | 46,746                          |           |

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

(E-01) Schedule A - Part 1  
**NONE**

(E-02) Schedule A - Part 2  
**NONE**

(E-03) Schedule A - Part 3  
**NONE**

(E-04) Schedule B - Part 1  
**NONE**

(E-05) Schedule B - Part 2  
**NONE**

(E-06) Schedule B - Part 3  
**NONE**

(E-07) Schedule BA - Part 1  
**NONE**

(E-08) Schedule BA - Part 2  
**NONE**

(E-09) Schedule BA - Part 3  
**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  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| U.S. Governments, Issuer Obligations              |                             |       |         |              |                                                                                                |             |                                      |            |           |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 91282C-CU-3                                       | United States Treasury Note |       |         |              | 1.A                                                                                            | 63,530      | 96.981                               | 63,038     | 65,000    | 64,298                               | (1,164)                                             | 768                                             |                                                                        |                                                     | 12.500   | 12.900               | JJ        | 28                                     | 36                            | 05/05/2022 | 08/31/2023                             |
| 0019999999 – U.S. Governments, Issuer Obligations |                             |       |         |              |                                                                                                | 63,530      | XXX                                  | 63,038     | 65,000    | 64,298                               | (1,164)                                             | 768                                             |                                                                        |                                                     | XXX      | XXX                  | XXX       | 28                                     | 36                            | XXX        | XXX                                    |
| 0109999999 – Subtotals – U.S. Governments         |                             |       |         |              |                                                                                                | 63,530      | XXX                                  | 63,038     | 65,000    | 64,298                               | (1,164)                                             | 768                                             |                                                                        |                                                     | XXX      | XXX                  | XXX       | 28                                     | 36                            | XXX        | XXX                                    |
| 2419999999 – Subtotals – Issuer Obligations       |                             |       |         |              |                                                                                                | 63,530      | XXX                                  | 63,038     | 65,000    | 64,298                               | (1,164)                                             | 768                                             |                                                                        |                                                     | XXX      | XXX                  | XXX       | 28                                     | 36                            | XXX        | XXX                                    |
| 2509999999 – Subtotals – Total Bonds              |                             |       |         |              |                                                                                                | 63,530      | XXX                                  | 63,038     | 65,000    | 64,298                               | (1,164)                                             | 768                                             |                                                                        |                                                     | XXX      | XXX                  | XXX       | 28                                     | 36                            | XXX        | XXX                                    |

|    |                |                                                                     |       |       |       |       |       |       |  |  |  |
|----|----------------|---------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|--|--|--|
| 1. | Line<br>Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |       |       |       |       |       |       |  |  |  |
|    | 1A             | 1A \$64,298                                                         | 1B \$ | 1C \$ | 1D \$ | 1E \$ | 1F \$ | 1G \$ |  |  |  |
|    | 1B             | 2A \$                                                               | 2B \$ | 2C \$ |       |       |       |       |  |  |  |
|    | 1C             | 3A \$                                                               | 3B \$ | 3C \$ |       |       |       |       |  |  |  |
|    | 1D             | 4A \$                                                               | 4B \$ | 4C \$ |       |       |       |       |  |  |  |
|    | 1E             | 5A \$                                                               | 5B \$ | 5C \$ |       |       |       |       |  |  |  |
|    | 1F             | 6 \$                                                                |       |       |       |       |       |       |  |  |  |

(E-11) Schedule D - Part 2 - Section 1

**NONE**

(E-12) Schedule D - Part 2 - Section 2

**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 Acquired    | Name of Vendor | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| <b>Bonds: U.S. Governments</b>                |                                   |         |                  |                |                              |             |           |                                            |
| 91282C-CU-3 .....                             | United States Treasury Note ..... |         | 05/05/2022 ..... | Various .....  | XXX .....                    | 63,530      | 65,000    | 24                                         |
| 0109999999 – Bonds: U.S. Governments .....    |                                   |         |                  |                |                              | 63,530      | 65,000    | 24                                         |
| 2509999997 – Subtotals - Bonds - Part 3 ..... |                                   |         |                  |                |                              | 63,530      | 65,000    | 24                                         |
| 2509999999 – Subtotals - Bonds .....          |                                   |         |                  |                |                              | 63,530      | 65,000    | 24                                         |
| 6009999999 – Totals .....                     |                                   |         |                  |                |                              | 63,530      | XXX       | 24                                         |

SCHEDULE D - PART 4

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

| 1                                       | 2                           | 3       | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                    | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                          | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-----------------------------------------|-----------------------------|---------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                         |                             |         |                  |                   |                                 |               |           |             |                                                       | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                 | Description                 | Foreign | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| <b>Bonds: U.S. Governments</b>          |                             |         |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| 91282C-AC-5                             | United States Treasury Note |         | 05/05/2022       | Various           | XXX                             | 106,889       | 107,000   | 107,048     | 170,008                                               | 1,141                                               | (13)                                            |                                                                        | 1,128                                      |                                                     | 107,008                                                     |                                                   | (119)                                  | (119)                               | 49                                                                  | 07/31/2022                                |
| 0109999999 – Bonds: U.S. Governments    |                             |         |                  |                   |                                 | 106,889       | 107,000   | 107,048     | 170,008                                               | 1,141                                               | (13)                                            |                                                                        | 1,128                                      |                                                     | 107,008                                                     |                                                   | (119)                                  | (119)                               | 49                                                                  | XXX                                       |
| 2509999997 – Subtotals - Bonds - Part 4 |                             |         |                  |                   |                                 | 106,889       | 107,000   | 107,048     | 170,008                                               | 1,141                                               | (13)                                            |                                                                        | 1,128                                      |                                                     | 107,008                                                     |                                                   | (119)                                  | (119)                               | 49                                                                  | XXX                                       |
| 2509999999 – Subtotals - Bonds          |                             |         |                  |                   |                                 | 106,889       | 107,000   | 107,048     | 170,008                                               | 1,141                                               | (13)                                            |                                                                        | 1,128                                      |                                                     | 107,008                                                     |                                                   | (119)                                  | (119)                               | 49                                                                  | XXX                                       |
| 6009999999 – Totals                     |                             |         |                  |                   |                                 | 106,889       | XXX       | 107,048     | 170,008                                               | 1,141                                               | (13)                                            |                                                                        | 1,128                                      |                                                     | 107,008                                                     |                                                   | (119)                                  | (119)                               | 49                                                                  | XXX                                       |

(E-15) Schedule D - Part 5

NONE

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

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                                                                                                                 |      |                  |                                         |                                                        |           |     |
| Truist Charlotte, North Carolina                                                                                                  |      |                  |                                         |                                                        | 2,688,939 | XXX |
| 0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories |      |                  |                                         |                                                        |           | XXX |
| 0199999 – Totals – Open Depositories                                                                                              |      |                  |                                         |                                                        | 2,688,939 | XXX |
| 0399999 – Total Cash on Deposit                                                                                                   |      |                  |                                         |                                                        | 2,688,939 | XXX |
| 0599999 – Total Cash                                                                                                              |      |                  |                                         |                                                        | 2,688,939 | XXX |

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

|             |           |          |           |              |           |              |           |
|-------------|-----------|----------|-----------|--------------|-----------|--------------|-----------|
| 1. January  | 2,489,355 | 4. April | 2,489,355 | 7. July      | 2,489,355 | 10. October  | 2,688,939 |
| 2. February | 2,489,355 | 5. May   | 2,489,355 | 8. August    | 2,489,355 | 11. November | 2,688,939 |
| 3. March    | 2,489,355 | 6. June  | 2,489,355 | 9. September | 2,688,939 | 12. December | 2,688,939 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                        | 2                                    | 3    | 4                    | 5                | 6             | 7                                 | 8                                     | 9                              |
|------------------------------------------|--------------------------------------|------|----------------------|------------------|---------------|-----------------------------------|---------------------------------------|--------------------------------|
| CUSIP Identification                     | Description                          | Code | Date Acquired        | Rate of Interest | Maturity Date | Book / Adjusted<br>Carrying Value | Amount of Interest<br>Due and Accrued | Amount Received<br>During Year |
| Sweep Accounts                           |                                      |      |                      |                  |               |                                   |                                       |                                |
| .....XXX.....                            | Principal Deposit Sweep Program..... |      | .....12/01/2021..... |                  |               | ..... 46,746                      | ..... 89                              | ..... 247                      |
| 8109999999 – Sweep Accounts.....         |                                      |      |                      |                  |               | ..... 46,746                      | ..... 89                              | ..... 247                      |
| 8609999999 – Total Cash Equivalents..... |                                      |      |                      |                  |               | ..... 46,746                      | ..... 89                              | ..... 247                      |

|    |                |                                                                     |       |       |       |       |       |       |
|----|----------------|---------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|
| 1. | Line<br>Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |       |       |       |       |       |       |
|    | 1A             | 1A \$                                                               | 1B \$ | 1C \$ | 1D \$ | 1E \$ | 1F \$ | 1G \$ |
|    | 1B             | 2A \$                                                               | 2B \$ | 2C \$ |       |       |       |       |
|    | 1C             | 3A \$                                                               | 3B \$ | 3C \$ |       |       |       |       |
|    | 1D             | 4A \$                                                               | 4B \$ | 4C \$ |       |       |       |       |
|    | 1E             | 5A \$                                                               | 5B \$ | 5C \$ |       |       |       |       |
|    | 1F             | 6 \$                                                                |       |       |       |       |       |       |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                      | 1               | 2                              | Deposits For the Benefit of All Policyholders |            | All Other Special Deposits   |            |
|----------------------|--------------------------------------|-----------------|--------------------------------|-----------------------------------------------|------------|------------------------------|------------|
|                      |                                      |                 |                                | 3                                             | 4          | 5                            | 6          |
| States, Etc.         |                                      | Type of Deposit | Purpose of Deposit             | Book/Adjusted Carrying Value                  | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 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 OHIO STATUTORY DEPOSIT ..... | 109,900                                       | 109,900    |                              |            |
| 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.                  | US Virgin Islands .....              | VI              |                                |                                               |            |                              |            |
| 56.                  | Northern Mariana Islands .....       | MP              |                                |                                               |            |                              |            |
| 57.                  | Canada .....                         | CAN             |                                |                                               |            |                              |            |
| 58.                  | Aggregate Alien and Other .....      | OT              | XXX                            |                                               |            |                              |            |
| 59.                  | Totals .....                         | XXX             | XXX                            | 109,900                                       | 109,900    |                              |            |
| Details of Write-Ins |                                      |                 |                                |                                               |            |                              |            |
| 5801.                | .....                                |                 |                                |                                               |            |                              |            |
| 5802.                | .....                                |                 |                                |                                               |            |                              |            |
| 5803.                | .....                                |                 |                                |                                               |            |                              |            |
|                      | Summary of remaining write-ins for   |                 |                                |                                               |            |                              |            |
| 5898.                | Line 58 from overflow page           |                 |                                |                                               |            |                              |            |
|                      | Totals (Lines 5801 through 5803 plus |                 |                                |                                               |            |                              |            |
| 5899.                | 5898) (Line 58 above)                |                 |                                |                                               |            |                              |            |