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**ANNUAL STATEMENT**  
 FOR THE YEAR ENDED DECEMBER 31, 2023  
 OF THE CONDITION AND AFFAIRS OF THE  
**OBSIDIAN INSURANCE COMPANY**

NAIC Group Code 4982, NAIC Company Code 35602 Employer's ID Number 31-0926059  
 (Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH  
 Country of Domicile US  
 Incorporated/Organized 02/09/1978 Commenced Business 03/01/1978  
 Statutory Home Office 41 S. HIGH STREET, SUITE 1700 COLUMBUS, OH, US 43215  
 Main Administrative Office 1330 AVENUE OF THE AMERICAS, STE 23A  
 NEW YORK, NY, US 10019 800-684-5428  
 Mail Address 1330 AVENUE OF THE AMERICAS, STE 23A NEW YORK, NY, US 10019  
 Primary Location of Books and 1330 AVENUE OF THE AMERICAS, STE 23A  
 Records NEW YORK, NY, US 10019 800-684-5428  
 Internet Website Address WWW.OBSIDIANSPACIALTY.COM  
 Statutory Statement Contact WENDY DOBRINDT 646-493-6054  
 WDOBRINDT@OBSIDIANSPACIALTY.COM  
 (E-Mail) (Telephone)  
 (Fax)  
 OFFICERS  
 CRAIG RAPPAPORT, PRESIDENT & CHIEF OPERATING OFFICER EMILY CANELO, CHIEF LEGAL OFFICER & SECRETARY  
 NICHOLAS DAGENAIS#, TREASURER & CHIEF FINANCIAL  
 OFFICER WILLIAM JEWETT, CHIEF EXECUTIVE OFFICER  
 OTHER  
 KAITYN WHITNEY#, ASSISTANT SECRETARY  
 DIRECTORS OR TRUSTEES  
 WILLIAM JEWETT EMILY CANELO  
 CRAIG RAPPAPORT JAMES RYAN CLARK  
 MICHAEL WALLER#

State of Connecticut  
 County of Middlesex SS

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

x

CRAIG RAPPAPORT  
 PRESIDENT & CHIEF OPERATING OFFICER

x

NICHOLAS DAGENAIS  
 TREASURER & CHIEF FINANCIAL OFFICER

x

EMILY CANELO  
 SECRETARY

Subscribed and sworn to before me

this 29th day of

February, 2024

x

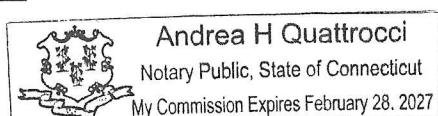
a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:



**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments.....	5,875,213	12.5	5,875,214		5,875,214	12.5
1.02 All other governments.....						
1.03 U.S. states, territories and possessions, etc. guaranteed.....	1,027,520	2.2	1,027,520		1,027,520	2.2
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed.....	747,099	1.6	747,099		747,099	1.6
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed.....	13,481,750	28.8	13,481,753		13,481,753	28.8
1.06 Industrial and miscellaneous.....	15,702,677	33.5	15,702,679		15,702,679	33.5
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.....	36,834,259	78.6	36,834,265		36,834,265	78.6
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).....	6,090,548	13.0	6,090,548		6,090,548	13.0
6.02 Cash equivalents (Schedule E, Part 2).....	3,935,333	8.4	3,935,334		3,935,334	8.4
6.03 Short-term investments (Schedule DA).....						
6.04 Total cash, cash equivalents and short-term investments.....	10,025,881	21.4	10,025,882		10,025,882	21.4
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.....	46,860,140	100.0	46,860,147		46,860,147	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/recording 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 other fees.....	_____
9. Total foreign exchange change in book value/recording 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.....	_____
Book value/recording 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).....	_____

**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.....	22,602,935
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	14,821,118
3. Accrual of discount.....	18,562
4. Unrealized valuation increase / (decrease):	
4.1 Part 1, Column 12.....	
4.2 Part 2, Section 1, Column 15.....	
4.3 Part 2, Section 2, Column 13.....	
4.4 Part 4, Column 11.....	
5. Total gain (loss) on disposals, Part 4, Column 19.....	
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....	530,285
7. Deduct amortization of premium.....	78,063
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.....	
Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q,	
10. Line 2.....	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	36,834,267
12. Deduct total nonadmitted amounts.....	
13. Statement value at end of current period (Line 11 minus Line 12).....	36,834,267

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
Governments (including all obligations guaranteed by governments)				
1. United States.....	5,875,214	5,433,171	5,899,122	5,891,375
2. Canada.....				
3. Other Countries.....				
4. Totals.....	5,875,214	5,433,171	5,899,122	5,891,375
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals.....	1,027,520	875,155	1,094,815	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals.....	747,099	611,205	715,197	850,000
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.....	13,481,750	12,937,566	13,555,348	13,541,135
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States.....	14,703,138	14,053,217	14,747,905	15,334,379
9. Canada.....				
10. Other Countries.....				
11. Totals.....	999,541	969,222	998,290	1,000,000
Parent, Subsidiaries and Affiliates				
12. Totals.....	15,702,679	15,022,439	15,746,195	16,334,379
13. Total Bonds.....				
	36,834,262	34,879,536	37,010,677	37,616,889
<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.....	36,834,262	34,879,536	37,010,677	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	74,656	5,393,718	372,201	33,258	1,381	XXX	5,875,214	16.0	5,602,096	24.8	5,875,214	
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	74,656	5,393,718	372,201	33,258	1,381	XXX	5,875,214	16.0	5,602,096	24.8	5,875,214	
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		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
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		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
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		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	1,192,419	4,927,817	3,612,868	3,030,224	718,424	XXX	13,481,752	36.6	6,385,539	28.3	13,481,753	
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	1,192,419	4,927,817	3,612,868	3,030,224	718,424	XXX	13,481,752	36.6	6,385,539	28.3	13,481,753	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1. NAIC 1.....	1,198,813	7,221,712	5,099,563	1,444,219	238,581	XXX	15,202,888	41.3	8,329,134	36.9	8,317,882	6,885,006
6.2. NAIC 2.....		499,791				XXX	499,791	1.4	499,632	2.2	499,791	
6.3. NAIC 3.....						XXX						
6.4. NAIC 4.....						XXX						
6.5. NAIC 5.....						XXX						
6.6. NAIC 6.....						XXX						
6.7. Totals.....	1,198,813	7,721,503	5,099,563	1,444,219	238,581	XXX	15,702,679	42.6	8,828,766	39.1	8,817,673	6,885,006
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					
11.2. NAIC 2.....							XXX					
11.3. NAIC 3.....							XXX					
11.4. NAIC 4.....							XXX					
11.5. NAIC 5.....							XXX					
11.6. NAIC 6.....							XXX					
11.7. 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1. NAIC 1	(d) 2,465,888	18,170,767	9,731,731	5,007,701	958,386		36,334,473	98.6	XXX	XXX	29,449,468	6,885,006
12.2. NAIC 2	(d) 499,791						499,791	1.4	XXX	XXX	499,791	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)								XXX	XXX		
12.6. NAIC 6	(d)								XXX	XXX		
12.7. Totals	2,465,888	18,670,558	9,731,731	5,007,701	958,386		(b) 36,834,264	100.0	XXX	XXX	29,949,259	6,885,006
12.8. Line 12.7 as a % of Col. 7	6.7	50.7	26.4	13.6	2.6		100.0	XXX	XXX	XXX	81.3	18.7
13. Total Bonds Prior Year												
13.1. NAIC 1	563,048	12,181,337	7,123,110	1,992,537	243,266		XXX	XXX	22,103,298	97.8	22,103,298	
13.2. NAIC 2		499,632							XXX	XXX	499,632	2.2
13.3. NAIC 3									XXX	XXX		
13.4. NAIC 4									XXX	XXX		
13.5. NAIC 5									XXX	XXX		
13.6. NAIC 6									XXX	XXX		
13.7. Totals	563,048	12,680,969	7,123,110	1,992,537	243,266		XXX	XXX	(b) 22,602,930	100.0	22,602,930	
13.8. Line 13.7 as a % of Col. 9	2.5	56.1	31.5	8.8	1.1		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.1. NAIC 1	1,766,485	16,000,309	7,398,118	3,564,750	719,805		29,449,467	80.0	22,103,298	97.8	29,449,467	XXX
14.2. NAIC 2		499,791					499,791	1.4	499,632	2.2	499,791	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	1,766,485	16,500,100	7,398,118	3,564,750	719,805		29,949,258	81.3	22,602,930	100.0	29,949,258	XXX
14.8. Line 14.7 as a % of Col. 7	5.9	55.1	24.7	11.9	2.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.8	44.8	20.1	9.7	2.0		81.3	XXX	XXX	XXX	81.3	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7			XXX	6,885,006
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	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7			XXX	6,885,006
15.8. Line 15.7 as a % of Col. 7	10.2	31.5	33.9	21.0	3.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.9	5.9	6.3	3.9	0.6		18.7	XXX	XXX	XXX	XXX	18.7

(a) Includes \$6,885,006 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments													
1.01. Issuer Obligations			5,240,525	295,306			XXX	5,535,831	15.0	5,547,871	24.5	5,535,831	
1.02. Residential Mortgage-Backed Securities		74,656	153,193	76,896	33,258	1,381	XXX	339,384	0.9	54,225	0.2	339,384	
1.03. Commercial Mortgage-Backed Securities							XXX						
1.04. Other Loan-Backed and Structured Securities							XXX						
1.05. Totals		74,656	5,393,718	372,202	33,258	1,381	XXX	5,875,215	16.0	5,602,096	24.8	5,875,215	
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			527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
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			527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.01. Issuer Obligations			100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
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			100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.01. Issuer Obligations			1,053,843	250,000			XXX	1,303,843	3.5	1,309,677	5.8	1,303,843	
5.02. Residential Mortgage-Backed Securities		1,192,419	3,873,973	3,362,868	3,030,224	718,424	XXX	12,177,908	33.1	5,075,862	22.5	12,177,909	
5.03. Commercial Mortgage-Backed Securities							XXX						
5.04. Other Loan-Backed and Structured Securities							XXX						
5.05. Totals		1,192,419	4,927,816	3,612,868	3,030,224	718,424	XXX	13,481,751	36.6	6,385,539	28.3	13,481,752	
6. Industrial and Miscellaneous													
6.01. Issuer Obligations		496,856	4,050,878	998,789			XXX	5,546,523	15.1	5,555,218	24.6	5,546,523	
6.02. Residential Mortgage-Backed Securities		701,958	2,178,491	2,339,901	1,444,219	238,581	XXX	6,903,150	18.7			18,144	6,885,006
6.03. Commercial Mortgage-Backed Securities				242,228	1,760,873		XXX	2,003,101	5.4	2,023,712	9.0	2,003,101	
6.04. Other Loan-Backed and Structured Securities				1,249,905			XXX	1,249,905	3.4	1,249,836	5.5	1,249,905	
6.05. Totals		1,198,814	7,721,502	5,099,563	1,444,219	238,581	XXX	15,702,679	42.6	8,828,766	39.1	8,817,673	6,885,006
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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01. Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued												
10.02. Unaffiliated Bank Loans - Acquired												
10.03. Totals												
11. Unaffiliated Certificates of Deposit												
11.01. Totals												
12. Total Bonds Current Year												
12.01. Issuer Obligations	496,856	10,972,766	2,191,194	500,000		XXX	14,160,816	38.4	XXX	XXX	14,160,816	
12.02. Residential Mortgage-Backed Securities	1,969,033	6,205,657	5,779,665	4,507,701	958,386	XXX	19,420,442	52.7	XXX	XXX	12,535,437	6,885,006
12.03. Commercial Mortgage-Backed Securities			242,228	1,760,873		XXX	2,003,101	5.4	XXX	XXX	2,003,101	
12.04. Other Loan-Backed and Structured Securities			1,249,905			XXX	1,249,905	3.4	XXX	XXX	1,249,905	
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
12.06. Affiliated Bank Loans												
12.07. Unaffiliated Bank Loans												
12.08. Unaffiliated Certificates of Deposit												
12.09. Totals	2,465,889	18,670,556	9,731,732	5,007,701	958,386		36,834,264	100.0	XXX	XXX	29,949,259	6,885,006
12.10. Lines 12.09 as a % Col. 7	6.7	50.7	26.4	13.6	2.6		100.0	XXX	XXX	XXX	81.3	18.7
13. Total Bonds Prior Year												
13.01. Issuer Obligations		9,729,287	3,720,008	750,000		XXX	XXX	XXX	14,199,295	62.8	14,199,295	
13.02. Residential Mortgage-Backed Securities	499,910	1,681,740	1,462,634	1,242,537	243,266	XXX	XXX	XXX	5,130,087	22.7	5,130,087	
13.03. Commercial Mortgage-Backed Securities	63,138	20,106	1,940,468			XXX	XXX	XXX	2,023,712	9.0	2,023,712	
13.04. Other Loan-Backed and Structured Securities		1,249,836				XXX	XXX	XXX	1,249,836	5.5	1,249,836	
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
13.06. Affiliated Bank Loans												
13.07. Unaffiliated Bank Loans												
13.08. Unaffiliated Certificates of Deposit												
13.09. Totals	563,048	12,680,969	7,123,110	1,992,537	243,266		XXX	XXX	22,602,930	100.0	22,602,930	
13.10. Line 13.09 as a % of Col. 9	2.5	56.1	31.5	8.8	1.1		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	496,856	10,972,767	2,191,193	500,000		XXX	14,160,816	38.4	14,199,295	62.8	14,160,816	XXX
14.02. Residential Mortgage-Backed Securities	1,269,630	4,035,200	3,446,053	3,064,750	719,805	XXX	12,535,438	34.0	5,130,087	22.7	12,535,438	XXX
14.03. Commercial Mortgage-Backed Securities			242,228	1,760,873		XXX	2,003,101	5.4	2,023,712	9.0	2,003,101	XXX
14.04. Other Loan-Backed and Structured Securities		1,249,905				XXX	1,249,905	3.4	1,249,836	5.5	1,249,905	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
14.06. Affiliated Bank Loans												
14.07. Unaffiliated Bank Loans												
14.08. Unaffiliated Certificates of Deposit												
14.09. Totals	1,766,486	16,500,100	7,398,119	3,564,750	719,805		29,949,260	81.3	22,602,930	100.0	29,949,260	XXX
14.10. Line 14.09 as a % of Col. 7	5.9	55.1	24.7	11.9	2.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.8	44.8	20.1	9.7	2.0		81.3	XXX	XXX	XXX	81.3	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations												
15.02. Residential Mortgage-Backed Securities	699,403	2,170,458	2,333,613	1,442,951	238,581	XXX	6,885,006	18.7				
15.03. Commercial Mortgage-Backed Securities												
15.04. Other Loan-Backed and Structured Securities												
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
15.06. Affiliated Bank Loans												
15.07. Unaffiliated Bank Loans												
15.08. Unaffiliated Certificates of Deposit												
15.09. Totals	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7				
15.10. Line 15.09 as a % of Col. 7	10.2	31.5	33.9	21.0	3.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.9	5.9	6.3	3.9	0.6		18.7	XXX	XXX	XXX	XXX	18.7

(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 Market Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	3,301,823		3,301,823	-
2. Cost of cash equivalents acquired.....	43,190,150		43,190,150	
3. Accrual of discount.....				
4. Unrealized valuation increase / (decrease).....				
5. Total gain (loss) on disposals.....				
6. Deduct consideration received on disposals.....	42,556,639		42,556,639	
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)	3,935,334		3,935,334	-
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	3,935,334		3,935,334	-

(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 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Rate Used To Obtain Fair Value	11 Fair Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Book / Adjusted Carrying Value	9 Par Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
<b>U.S. Governments, Issuer Obligations</b>																					
912810-FP-8	UNITED STATES TREASURY BOND	SD			1.A	288,375	109,375	328,125	300,000	295,306	523				5.375	5.645	FA	6,091	16,113	06/05/2001	02/15/2031
912828-ZB-9	UNITED STATES TREASURY NOTE	SD			1.A	5,271,318	91,625	4,764,500	5,200,000	5,240,525	(12,563)				1.125	0.875	FA	19,768	58,500	07/16/2021	02/28/2027
0019999999	– U.S. Governments, Issuer Obligations					5,559,693	XXX	5,092,625	5,500,000	5,535,831	(12,040)				XXX	XXX	XXX	25,859	74,613	XXX	XXX
<b>U.S. Governments, Residential Mortgage-Backed Securities</b>																					
36179V-ZQ-6	GNMA II POOL MA7051				4	1.A FE	291,714	84,947	292,213	343,994	291,714				2.000	6.539	MON	573		12/28/2023	12/20/2050
GOVERNMENT NATL MTG ASSOC																					
36207J-ZR-7	#433752				4	1.A FE	2,786	102,144	2,812	2,753	2,766	(9)			7.000	6.539	MON	16	193	05/01/1998	05/15/2028
36208W-CM-3	GNMA POOL 462776				4	1.A FE	5,258	100,961	5,317	5,266	5,258	2			6.500	6.475	MON	29	342	07/01/1998	07/15/2028
36209N-CP-5	GNMA POOL 476278				4	1.A FE	4,047	102,411	4,096	3,999	4,020	(11)			7.000	6.567	MON	23	280	05/01/1998	05/15/2028
36295Q-VU-1	GOVERNMENT NATL MTG ASSOC				4	1.A FE	13,190	101,162	13,238	13,086	13,190	(13)			6.000	5.570	MON	65	785	06/25/2008	11/15/2037
#677527																					
36295X-ZZ-1	GNMA POOL 683960				4	1.A FE	7,038	106,927	7,450	6,968	7,038	(4)			6.000	5.472	MON	35	418	07/29/2008	02/15/2038
36296K-MW-9	GNMA POOL 693473				4	1.A FE	15,396	100,722	15,421	15,310	15,396	(11)			5.500	5.162	MON	70	842	11/20/2008	06/15/2038
0029999999	– U.S. Governments, Residential Mortgage-Backed Securities						339,429	XXX	340,547	391,376	339,382	(46)			XXX	XXX	XXX	811	2,860	XXX	XXX
0109999999	– Subtotals – U.S. Governments						5,899,122	XXX	5,433,172	5,891,376	5,875,213	(12,086)			XXX	XXX	XXX	26,670	77,473	XXX	XXX
<b>U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
419792-ZB-5	HAWAII ST				1	1.C FE									2,145		FA	322		08/06/2020	08/01/2036
419792-ZB-5	HAWAII ST	SD			1	1.C FE	500,000	74,932	374,660	500,000	500,000				2,145	2,145	FA	4,469	10,403	08/06/2020	08/01/2036
882830-AD-4	TEXAS ST TRANSPRTN COMMISSION	SD			1	1.A FE	594,815	100,099	500,495	500,000	527,520	(21,878)			5.000	0.574	AO	6,250	25,000	11/24/2020	04/01/2025
0419999999	– U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,094,815	XXX	875,155	1,000,000	1,027,520	(21,878)			XXX	XXX	XXX	11,041	35,403	XXX	XXX
0509999999	– Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,094,815	XXX	875,155	1,000,000	1,027,520	(21,878)			XXX	XXX	XXX	11,041	35,403	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
097067-NH-1	BOERNE TX INDEP SCH DIST	@			3	1.A FE	198,875	70,540	176,350	250,000	213,015	4,761			2.273	N/A				11/18/2020	02/01/2031
432272-GA-4	HILLSBOROUGH CA SCH DIST	@			3	1.A FE	39,917	57,337	34,402	60,000	44,180	1,250			2,890	N/A				05/29/2020	09/01/2034
432272-GA-4	HILLSBOROUGH CA SCH DIST	@SD			3	1.A FE	126,405	57,337	108,940	190,000	139,904	3,957			2,890	N/A				05/29/2020	09/01/2034
698873-H3-3	PAPILLION-LA VISTA NE SCH DIST	SD			2	1.C FE	250,000	79,318	198,295	250,000	250,000				2,008	2,008	JD	2,928	2,510	11/18/2020	12/01/2033
951140-J3-7	WEST ALLEGHENY PA SCH DIST	SD			1	1.C FE	100,000	93,218	93,218	100,000	100,000				2,300	2,300	MS	1,917	1,150	04/01/2020	03/01/2027
0619999999	– U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						715,197	XXX	611,205	850,000	747,099				XXX	XXX	XXX	4,845	3,660	XXX	XXX
0709999999	– Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						715,197	XXX	611,205	850,000	747,099				XXX	XXX	XXX	4,845	3,660	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations</b>																					
20281P-KN-1	CMWLTH FING AUTH PA				1	1.E FE	329,648	96,680	314,210	325,000	327,357	(643)			3,451	3,225	JD	935	11,216	04/02/2020	06/01/2027
575579-KZ-9	MASSACHUSETTS ST BAY TRANSPRTN	SD			1	1.B FE	787,962	113,526	794,682	700,000	726,486	(5,191)			5,500	4,560	JJ	19,250	38,500	08/10/2007	07/01/2028
709235-T3-9	PENNSYLVANIA ST UNIV	SD			1	1.C FE	250,000	87,384	218,460	250,000	250,000				2,395	2,395	MS	4,990	2,994	05/06/2020	09/01/2032
0819999999	– U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						1,367,610	XXX	1,327,352	1,275,000	1,303,843	(5,834)			XXX	XXX	XXX	25,175	52,710	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities</b>																					
3133AA-LF-7	UMBS - POOL QB3926				4	1.A FE	270,572	81,900	271,105	331,021	270,572				2,000	4,931	MON	552		12/28/2023	10/01/2050
3133KG-P4-4	UMBS - POOL RA1343				4	1.A FE	1,116,348	89,429	950,945	1,063,346	1,116,348				3,000	1,828	MON	2,658	31,900	03/26/2020	09/01/2049
31346Y-XK-4	UMBS - POOL QA5182				4	1.A FE	1,052,245	89,414	892,066	997,684	1,052,245				3,000	1,918	MON	2,494	29,930	04/14/2020	12/01/2049
31371K-ZA-2	FEDERAL NATIONAL MTG ASSOC	SD			4	1.A FE	30,726	101,100	28,842	28,528	30,726	(432)			5,500	2,647	MON	131	1,569	12/02/2010	02/01/2033
31384V-V3-3	UMBS - POOL 535334				4	1.A FE	4,202	103,117	4,195	4,068	4,202	(27)			7,500	4,152	MON	25	305	01/14/2002	06/01/2030
31400W-SW-1	UMBS - POOL 699933				4	1.A FE	48,986	101,085	49,165	48,637	48,911	(115)			5,500	5,213	MON	223	2,675	09/13/2005	04/01/2033
31406U-K3-1	UMBS - POOL 820314				4	1.A FE	32,062	103,799	33,803	32,566	32,140	63			5,000	5,282	MON	136	1,628	08/03/2005	08/01/2035

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Rate Used To Obtain Fair Value	11 Fair Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 Foreign	5 Bond CHAR			8 Book / Adjusted Carrying Value	9 Par Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3140KA-RE-8	UMBS - POOL BP3184		4.	1.A FE		706,551	90,138	600,824	666,558	706,551		(3,973)			3.000	1.852	MON	1,666	20,830	04/13/2020	03/01/2050
3140KA-RE-8	UMBS - POOL BP3184	SD	4.	1.A FE		234,136	90,138	200,275	222,186	235,517		(1,324)			3.000	1.852	MON	555	5,832	04/13/2020	03/01/2050
3140QB-S7-4	UMBS - POOL CA4141		4.	1.A FE		237,132	90,264	194,263	215,217	228,096		(1,030)			3.000	1.747	MON	538	6,457	04/08/2020	09/01/2049
3140QP-2F-3	UMBS - POOL CB4373		4.	1.A FE		653,910	94,582	654,355	691,842	653,910					4.000	4.815	MON	2,306	12/28/2023	08/01/2052	
3140QR-KE-2	UMBS - POOL CB5692		4.	1.A FE		955,404	101,777	955,762	939,073	955,404					5.500	5.161	MON	4,304	12/28/2023	02/01/2053	
3140XE-CK-8	UMBS - POOL FM9973		4.	1.A FE		364,692	89,311	364,829	408,495	364,692					3.000	4.735	MON	1,021	12/28/2023	08/01/2051	
3140XJ-JR-5	UMBS - POOL FS2971		4.	1.A FE		2,814,316	97,505	2,813,916	2,885,928	2,814,316					4.500	4.847	MON	10,822	12/28/2023	10/01/2052	
31411W-4N-4	UMBS - POOL 917129		4.	1.A FE		13,777	105,390	14,741	13,987	13,777		73			6.000	6.334	MON	70	839	07/09/2007	06/01/2037
31414S-YU-1	UMBS - POOL 975123		4.	1.A FE		1,991	103,658	2,070	1,997	1,992		1			5.500	5.469	MON	9	110	09/05/2008	05/01/2038
31418D-2V-3	UMBS - POOL MA4387		4.	1.A FE		731,318	85,769	614,476	716,430	729,133		(2,200)			2.000	1.644	MON	1,194	14,329	06/29/2021	07/01/2041
31418D-NA-6	UMBS - POOL MA3984	SD	4.	1.A FE		391,342	92,722	349,013	376,409	391,347		(2,218)			2.500	0.985	MON	784	9,410	03/26/2020	04/01/2035
31418E-GC-8	UMBS - POOL MA4694		4.	1.A FE		634,587	96,436	634,992	658,458	634,587					3.500	4.294	MON	1,921	12/28/2023	08/01/2037	
3142GQ-CG-5	UMBS - POOL RJ0070		1.A FE		1,893,441	100,859	1,980,577	1,963,705	1,893,441		1,293			5.500	6.024	MON	9,000	18,001	10/05/2023	10/01/2053	
0829999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities			12,187,738	XXX		11,610,214	12,266,135	12,177,907		(19,421)					XXX	XXX	XXX	40,409	143,815	XXX	XXX
0909999999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions			13,555,348	XXX		12,937,566	13,541,135	13,481,750		(25,255)					XXX	XXX	XXX	65,584	196,525	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Issuer Obligations</b>																					
02665W-DD-0	AMERICAN HONDA FINANCE		1.	1.G FE		360,765	97,812	366,793	375,000	372,642		3,327			2,150	3,077	MS	2,486	9,067	04/08/2020	09/10/2024
02665W-DD-0	AMERICAN HONDA FINANCE	SD	1.	1.G FE		120,255	97,812	122,264	125,000	124,214		1,109			2,150	3,077	MS	829	1,679	04/08/2020	09/10/2024
06051G-HG-7	BANK OF AMERICA CORP		1.	1.E FE		1,084,990	95,464	954,640	1,000,000	1,047,269		(10,535)			3.970	2,764	MS	12,792	39,700	04/08/2020	03/05/2029
172967-MQ-1	CITIGROUP INC		1.	1.G FE		500,000	97,368	486,838	500,000	500,000					3,106	3,106	AO	3,581	15,530	04/01/2020	04/08/2026
22550L-2C-4	CREDIT SUISSE NEW YORK	D	1.E FE		998,290	96,922	969,222	1,000,000	999,541		349			2.950	2,987	AO	6,719	29,500	04/06/2020	04/09/2025	
29736R-AQ-3	ESTEE LAUDER CO INC		1.	1.F FE		748,620	88,585	664,388	750,000	749,092		131			2,600	2,621	AO	4,117	19,500	04/07/2020	04/15/2030
29736R-AQ-3	ESTEE LAUDER CO INC	SD	1.	1.F FE		249,540	88,585	221,463	250,000	249,697		44			2,600	2,621	AO	1,372	6,500	04/07/2020	04/15/2030
35137L-AM-7	FOX CORP		1.	2.B FE		499,220	97,300	486,499	500,000	499,791		159			3,050	3,084	AO	3,558	15,250	03/31/2020	04/07/2025
90320W-AD-5	UPMC HEALTH SYSTEM		1.	1.F FE		1,015,940	97,766	977,656	1,000,000	1,004,277		(3,281)			3,600	3,250	AO	7,600	36,000	04/08/2020	04/03/2025
1019999999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations			5,577,620	XXX		5,249,763	5,500,000	5,546,523		(8,697)					XXX	XXX	XXX	43,054	172,726	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities</b>																					
12656T-AD-0	CREDIT SUISSE MORTGAGE TRUST		2.	1.A FE		184,604	73,449	183,623	250,000	184,638		34			2,750	5,795	MON	573	12/28/2023	01/25/2060	
362924-AE-2	GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4		2.	1.A		1,433,550	81,734	1,462,594	1,789,448	1,433,550		1,247			2,500	5,862	MON	3,728	5,592	12/28/2023	08/25/2052
55285K-AA-3	MFRA TRUST 22-INV3 A1		2,4.	1.A FE		238,888	104,320	238,894	229,001	238,888					6,000	4,827	MON	1,145	12/28/2023	10/25/2057	
61748H-AR-2	MORGAN STANLEY MORTGAGE		2,4,5	1.A FM		18,144	93,474	18,164	19,432	18,144					5,415	7,117	MON	88	12/28/2023	07/25/2034	
64831V-AA-0	LOAN T04-5AR 3A		2,4,	1.A FE		1,703,573	103,971	1,701,574	1,636,589	1,703,573					6,296	5,334	MON	8,587	12/28/2023	11/25/2052	
67114V-AA-1	NEW RESIDENTIAL MORTGAGE		2,4,	1.A FE		1,703,573	103,971	1,701,574	1,636,589	1,703,573					2,305	7,324	MON	1,491	12/28/2023	11/25/2061	
67647A-AA-3	LOAN 22-NQM5 A1		2,4,	1.A FE		630,979	81,192	630,314	776,322	630,979					4,500	5,377	MON	5,884	12/28/2023	11/25/2052	
67647A-AA-3	ONSLOW BAY FINANCIAL LLC 22-		2,4,	1.A FE		1,475,076	93,840	1,472,502	1,569,165	1,475,076					3,500	5,951	MON	729	12/28/2023	10/25/2056	
89173F-AB-6	OCEANVIEW MORTGAGE TRUST		2,4,	1.A		243,358	97,351	243,379	250,000	243,408		51			3,750	5,861	MON	2,500	12/28/2023	12/25/2058	
89177J-AB-4	22-1 A1		2,	1.A		694,672	86,641	693,125	800,000	694,771		99			5,152	5,312	MON	1,215	12/28/2023	07/25/2067	
92539N-AA-4	TOWD POINT MORTGAGE TRUST		2,4,	1.A FE		280,121	99,016	280,147	282,932	280,121											
1029999999 - Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities			6,902,965	XXX		6,924,316	7,602,889	6,903,148		1,431					XXX	XXX	XXX	25,940	5,592	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities</b>																					

Annual Statement for the Year 2023 of the Obsidian Insurance Company

## SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST 20-GC47 A4		2,4	1.A	1,767,495	83.624	1,463,418	1,750,000	1,760,873		(1,882)			2.125	2.002	MON	3,098	37,179	05/07/2020	05/12/2053		
46591A-AZ-8	JPMD COMMERCIAL MORTGAGE SECU 18-C8 A3		2,4	1.A	248,382	95.729	221,602	231,490	242,228		(332)			3.944	2.700	MON	761	9,131	03/27/2020	06/15/2051		
1039999999 - Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities			2,015,877	XXX	1,685,020	1,981,490	2,003,101		(2,214)					XXX	XXX	XXX	3,859	46,310	XXX	XXX		
<b>Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities</b>																						
380140-AD-5	GM FINANCIAL SECURITIZED TERM 21-3 A4		2,4	1.A FE	1,249,733	93.067	1,163,340	1,250,000	1,249,905		69			0.730	0.736	MON	380	9,125	07/13/2021	08/16/2027		
1049999999 - Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities			1,249,733	XXX	1,163,340	1,250,000	1,249,905			69				XXX	XXX	XXX	380	9,125	XXX	XXX		
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)			15,746,195	XXX	15,022,439	16,334,379	15,702,677			(9,411)				XXX	XXX	XXX	73,233	233,753	XXX	XXX		
2419999999 - Subtotals - Issue Obligations			14,314,935	XXX	13,156,100	14,125,000	14,160,816			(38,481)				XXX	XXX	XXX	109,974	339,112	XXX	XXX		
2429999999 - Subtotals - Residential Mortgage-Backed Securities			19,430,132	XXX	18,875,077	20,260,400	19,420,437			(18,036)				XXX	XXX	XXX	67,160	152,267	XXX	XXX		
2439999999 - Subtotals - Commercial Mortgage-Backed Securities			2,015,877	XXX	1,685,020	1,981,490	2,003,101			(2,214)				XXX	XXX	XXX	3,859	46,310	XXX	XXX		
2449999999 - Subtotals - Other Loan-Backed and Structured Securities			1,249,733	XXX	1,163,340	1,250,000	1,249,905			69				XXX	XXX	XXX	380	9,125	XXX	XXX		
2509999999 - Subtotals - Total Bonds			37,010,677	XXX	34,879,537	37,616,890	36,834,259			(58,662)				XXX	XXX	XXX	181,373	546,814	XXX	XXX		

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote

1A	1A	\$ 29,133,893	1B	\$ 726,486	1C	\$ 1,100,000	1D
1B	2A	\$	2B	\$ 499,791	2C	\$	
1C	3A	\$	3B	\$	3C	\$	
1D	4A	\$	4B	\$	4C	\$	
1E	5A	\$	5B	\$	5C	\$	
1F	6	\$					

E10.2

Annual Statement for the Year 2023 of the Obsidian Insurance Company

(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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds: U.S. Governments</b>								
36179V-ZQ-6	GNMA II POOL MA7051		12/28/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	291,714	343,994	516
0109999999 - Bonds: U.S. Governments						291,714	343,994	516
<b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>								
3133AA-LF-7	UMB - POOL QB3926		12/28/2023	NOMURA SECURITIES INTERNATIONAL INC.	XXX	270,572	331,021	497
3140QP-2F-3	UMB - POOL CB4373		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	653,910	691,842	2,076
3140QR-KE-2	UMB - POOL CB5692		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	955,404	939,073	3,874
3140XE-CK-8	UMB - POOL FM9973		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	364,692	408,495	919
3140XJ-JR-5	UMB - POOL FS2971		12/28/2023	J.P. MORGAN SECURITIES LLC	XXX	2,814,316	2,885,928	9,740
31418E-GC-8	UMB - POOL MA4694		12/28/2023	TRUIST SECURITIES INC.	XXX	634,587	658,458	1,728
3142GQ-CG-5	UMB - POOL RJ0070		10/05/2023	WELLS FARGO SECURITIES LLC	XXX	1,928,438	2,000,000	3,361
0909999999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,621,919	7,914,817	22,195
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>								
12656T-AD-0	CREDIT SUISSE MORTGAGE TRUST 21-RPL2 M1		12/28/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	184,604	250,000	516
362924-AE-2	GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4		12/28/2023	GOLDMAN SACHS & CO. LLC	XXX	1,438,070	1,795,217	2,553
55285K-AA-3	MFRA TRUST 22-INV3 A1		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	238,888	229,001	1,031
61748H-AR-2	MORGAN STANLEY MORTGAGE LOAN T 04-5AR 3A		12/28/2023	CONVERSION BROKER	XXX	18,144	19,432	79
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM5 A1		12/28/2023	MORGAN STANLEY & CO. LLC	XXX	1,703,573	1,636,589	7,728
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1		12/28/2023	GOLDMAN SACHS & CO. LLC	XXX	630,979	776,322	1,342
67647A-AA-3	OCEANVIEW MORTGAGE TRUST 22-1 A1		12/28/2023	BOFA SECURITIES INC.	XXX	1,475,076	1,569,165	5,296
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		12/28/2023	PERFORMANCE TRUST CAPITAL PARTNERS LLC	XXX	243,358	250,000	656
89177J-AB-4	TOWD POINT MORTGAGE TRUST 19-2 A2		12/28/2023	BOFA SECURITIES INC.	XXX	694,672	800,000	2,250
92539N-AA-4	VERUS SECURITIZATION TRUST 22-7 A1		12/28/2023	NOMURA SECURITIES INTERNATIONAL INC.	XXX	280,121	282,932	1,093
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						6,907,485	7,608,658	22,544
2509999997 - Subtotals - Bonds - Part 3						14,821,118	15,867,469	45,255
2509999999 - Subtotals - Bonds						14,821,118	15,867,469	45,255
6009999999 - Totals						14,821,118	XXX	45,255

## Annual Statement for the Year 2023 of the Obsidian Insurance Company

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Foreign Exchange Change in B.A.C.V. (11+12-13)	15							
<b>Bonds: U.S. Governments</b>																					
36207J-ZR-7 ASSOC #433752	GOVERNMENT NATL MTG		12/01/2023	MBS PAYDOWN 100.0000	XXX	605	605	613	606			(1)			(1)		605			23	05/15/2028
36208W-CM-3 GNMA POOL 462776			12/01/2023	MBS PAYDOWN 100.0000	XXX	1,057	1,057	1,056	1,057			(1)			(1)		1,057			38	07/15/2028
36209N-CP-5 GNMA POOL 476278			12/01/2023	MBS PAYDOWN 100.0000	XXX	758	758	767	759			(1)			(1)		758			29	05/15/2028
36295Q-VU-1 ASSOC #677527	GOVERNMENT NATL MTG		12/01/2023	MBS PAYDOWN 100.0000	XXX	1,698	1,698	1,712	1,699			(1)			(1)		1,698			35	11/15/2037
36295X-ZZ-1 GNMA POOL 683960			12/01/2023	MBS PAYDOWN 100.0000	XXX	418	418	423	418			(1)			(1)		418			14	02/15/2038
36296K-MW-9 GNMA POOL 693473			12/01/2023	MBS PAYDOWN 100.0000	XXX	1,970	1,970	1,981	1,970			(1)			(1)		1,970			51	06/15/2038
0109999999 - Bonds: U.S. Governments						6,506	6,506	6,552	6,509			(3)			(3)		6,506				190 XXX
<b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
3133KG-P4-4 UMBS - POOL RA1343			12/01/2023	MBS PAYDOWN 100.0000	XXX	108,344	108,344	113,744	108,575			(231)			(231)		108,344			1,693	09/01/2049
31346Y-XK-4 UMBS - POOL QA5182			12/01/2023	MBS PAYDOWN 100.0000	XXX	82,724	82,724	87,248	82,885			(161)			(161)		82,724			1,321	12/01/2049
31371K-ZA-2 FEDERAL NATIONAL MTG			12/01/2023	MBS PAYDOWN 100.0000	XXX	6,130	6,130	6,602	6,170			(40)			(40)		6,130			182	02/01/2033
31384V-V3-3 UMBS - POOL 535334			12/01/2023	MBS PAYDOWN 100.0000	XXX	903	903	932	905			(3)			(3)		903			39	06/01/2030
31400W-SW-1 UMBS - POOL 699933			12/01/2023	MBS PAYDOWN 100.0000	XXX	23,346	23,346	23,513	23,372			(27)			(27)		23,346			880	04/01/2033
31406U-K3-1 UMBS - POOL 820314			12/01/2023	MBS PAYDOWN 100.0000	XXX	2,863	2,863	2,818	2,860			2			2		2,863			78	08/01/2035
3140KA-RE-8 UMBS - POOL BP3184			12/01/2023	MBS PAYDOWN 100.0000	XXX	92,182	92,182	97,569	92,416			(235)			(235)		92,182			1,423	03/01/2050
3140QB-S7-4 UMBS - POOL CA4141			12/01/2023	MBS PAYDOWN 100.0000	XXX	17,851	17,851	19,669	17,889			(38)			(38)		17,851			272	09/01/2049
31411W-4N-4 UMBS - POOL 917129			12/01/2023	MBS PAYDOWN 100.0000	XXX	5,518	5,518	5,435	5,508			10			10		5,518			181	06/01/2037
31414S-YU-1 UMBS - POOL 975123			12/01/2023	MBS PAYDOWN 100.0000	XXX	741	741	738	740								741			30	05/01/2038
31418D-2V-3 UMBS - POOL MA4387			12/01/2023	MBS PAYDOWN 100.0000	XXX	62,773	62,773	64,078	62,855			(82)			(82)		62,773			677	07/01/2041
31418D-NA-6 UMBS - POOL MA3984			12/01/2023	MBS PAYDOWN 100.0000	XXX	59,830	59,830	62,204	59,987			(157)			(157)		59,830			802	04/01/2035
3142GQ-CG-5 UMBS - POOL RJ0070			12/01/2023	MBS PAYDOWN 100.0000	XXX	36,295	36,295	34,996				6			6		36,295			254	10/01/2053
0909999999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						499,500	499,500	519,546	464,162			(956)			(956)		499,500				7,832 XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
362924-AE-2 GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4			12/01/2023	MBS PAYDOWN 100.0000	XXX	5,769	5,769	4,520				3			3		5,769				24 08/25/2052
46591A-AZ-8 JPMDB COMMERCIAL MORTGAGE SECU 18-C8 A3			11/01/2023	MBS PAYDOWN 100.0000	XXX	18,510	18,510	19,860	18,396			114			114		18,510			445	06/15/2051
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						24,279	24,279	24,380	18,396			117			117		24,279				469 XXX
2509999997 - Subtotals - Bonds - Part 4						530,285	530,285	550,478	489,067			(842)			(842)		530,285				8,491 XXX
2509999999 - Subtotals - Bonds						530,285	530,285	550,478	489,067			(842)			(842)		530,285				8,491 XXX
6009999999 - Totals						530,285	XXX	550,478	489,067			(842)			(842)		530,285				8,491 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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
TD BANK – .....			182,208		6,090,548	XXX .....
INTEREST RECEIVED DURING YEAR ON DISPOSED HOLDINGS – .....			5,333			XXX .....
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories .....						XXX .....
0199999 – Totals – Open Depositories .....			187,541		6,090,548	XXX .....
0399999 – Total Cash on Deposit .....			187,541		6,090,548	XXX .....
0599999 – Total Cash .....			187,541		6,090,548	XXX .....

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

1. January .....	1,580,136	4. April .....	475,290	7. July .....	2,626,193	10. October .....	5,169,431
2. February .....	1,878,539	5. May .....	2,166,453	8. August .....	2,401,308	11. November .....	6,482,538
3. March .....	2,260,241	6. June .....	2,647,352	9. September .....	3,433,076	12. December .....	6,090,548

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
31846V-41-9	FIRST AM TREAS OBLI-INS INV		12/19/2023	XXX		300,000		
233809-30-0	FIDELITY INVESTMENTS TREASURY ONLY MMF		12/19/2023	XXX		23,044		
31846V-54-2	FIRST AMER TREASURY OBLIG-Z		12/19/2023	XXX		3,460,522		
711990-33-3	TD BANK Cash Equivalent	0	01/01/2023	XXX		151,767		
82099999999	– Exempt Money Market Mutual Funds – as Identified by SVO					3,935,333		
86099999999	– Total Cash Equivalents					3,935,333		

1. Line 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

States, Etc.	Type of Deposit	Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Benefit of Policyholders	150,000	112,398		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL	B Benefit of Policyholders	280,423	250,305		
11. Georgia	GA	B Benefit of Policyholders	60,000	44,959		
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Benefit of Policyholders	124,214	122,264		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B Benefit of Policyholders	207,567	227,052		
30. New Hampshire	NH					
31. New Jersey	NJ	B Benefit of Policyholders	5,240,525	4,764,500		
32. New Mexico	NM	B Benefit of Policyholders	518,919	567,630		
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH	B Benefit of Policyholders	1,154,385	1,049,782		
37. Oklahoma	OK	B Benefit of Policyholders	295,306	328,125		
38. Oregon	OR	B Benefit of Policyholders	260,000	194,823		
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B Benefit of Policyholders	139,904	108,940		
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B Benefit of Policyholders	630,000	532,453		
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	XXX			
59. Totals		XXX	XXX	9,061,243	8,303,231	
<b>Details of Write-Ins</b>						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for Line 58 from overflow page.					
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)					