



LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Cape Verity I, Inc.

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 15475 Employer's ID Number 46-3465867

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []

Incorporated/Organized 08/21/2013 Commenced Business 08/23/2013

Statutory Home Office 215 10th Street Suite 1100 (Street and Number) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code)

Main Administrative Office 215 10th Street Suite 1100 (Street and Number) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code) 855-887-4487 (Area Code) (Telephone Number)

Mail Address 215 10th Street Suite 1100 (Street and Number or P.O. Box) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 215 10th Street Suite 1100 (Street and Number) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code) 855-887-4487 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Tonya Rachelle Maxwell (Name) 515-393-3725 (Area Code) (Telephone Number) tonya.maxwell@gafg.com (E-mail Address) 774-369-3684 (FAX Number)

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby #

Chief Executive Officer Robert Michael Arena Jr. Senior Vice President, Associate General Counsel and Secretary Virginia Hope Johnson #

OTHER

Bryan Edward Nelson #, Vice President and Appointed Actuary Gary Phillip Silber, Managing Director, Associate General Counsel and Assistant Secretary John Nicholas Giamalis #, Treasurer Philip William Sherrill, Managing Director David Eberhart Neve, Vice President Tonya Rachelle Maxwell, Vice President

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr. Hanben Kim Lee David Paul Wilken

State of New York County of New York SS:

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

Signature of David Paul Wilken

David Paul Wilken President

Signature of David Allen Jacoby

David Allen Jacoby Chief Financial Officer

Virginia Hope Johnson Senior Vice President, Associate General Counsel and Secretary

Subscribed and sworn to before me this 13 day of February, 2020 Gabrielle Catherine Lipner

a. Is this an original filing? Yes [] No [] b. If no, 1. State the amendment number 2. Date filed 3. Number of pages attached

GABRIELLE CATHERINE LIPNER NOTARY PUBLIC-STATE OF NEW YORK No. 01LI6399180 Qualified in Kings County My Commission Expires 10-15-2023



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(Name) (Area Code) (Telephone Number)
tonya.maxwell@gafg.com 774-369-3684
(E-mail Address) (FAX Number)

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Senior Vice President,
Associate General Counsel
and Secretary

Chief Executive Officer Robert Michael Arena Jr. Virginia Hope Johnson #

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Philip William Sherrill, Managing Director

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David Eberhart Neve, Vice President

John Nicholas Giamalis #, Treasurer
Tonya Rachele Maxwell, Vice President

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr. Hanben Kim Lee David Paul Wilken

State of Massachusetts SS:
County of Suffolk

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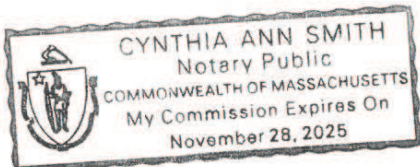
David Paul Wilken
President

Virginia Hope Johnson
Senior Vice President, Associate General Counsel
and Secretary

David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this 17th day of February, 2020
Cynthia Ann Smith

- a. Is this an original filing? Yes [] No []
- b. If no,
1. State the amendment number
 2. Date filed
 3. Number of pages attached



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	828,817,319		828,817,319	832,648,232
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	4,903,169		4,903,169	5,534,282
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$				
encumbrances)				
4.2 Properties held for the production of income (less				
\$				
encumbrances)				
4.3 Properties held for sale (less \$				
encumbrances)				
5. Cash (\$, Schedule E - Part 1), cash equivalents				
(\$,39,688,769 , Schedule E - Part 2) and short-term				
investments (\$,2,977,817 , Schedule DA)	42,666,586		42,666,586	5,698,768
6. Contract loans (including \$	15,023,881		15,023,881	12,864,534
premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)				
9. Receivables for securities				
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	891,410,955		891,410,955	856,745,816
13. Title plants less \$				
charged off (for Title insurers				
only)				
14. Investment income due and accrued	8,376,269		8,376,269	8,129,570
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums and agents' balances and installments booked but				
deferred and not yet due (including \$				
earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$				
) and				
contracts subject to redetermination (\$				
)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies	24,922,045		24,922,045	24,067,981
16.3 Other amounts receivable under reinsurance contracts	9,100,302		9,100,302	3,493,673
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	125,299,735	125,299,735		
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets				
(\$				
)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,628,999		4,628,999	
24. Health care (\$				
) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	577,699,149	7,424	577,691,725	531,828,546
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25)	1,641,437,454	125,307,159	1,516,130,295	1,424,265,586
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts				
28. Total (Lines 26 and 27)	1,641,437,454	125,307,159	1,516,130,295	1,424,265,586
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501. Contingent Note	577,691,725		577,691,725	531,828,546
2502. Acct Rec - Miscellaneous	7,424	7,424		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	577,699,149	7,424	577,691,725	531,828,546

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 1,369,659,939 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ Modco Reserve)	1,369,659,939	1,318,757,706
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)		
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)		
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 6,154,687 assumed and \$ ceded	6,154,687	5,405,118
9.4 Interest maintenance reserve (IMR, Line 6)	22,166,786	19,470,114
10. Commissions to agents due or accrued-life and annuity contracts \$ accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed	553,536	579,983
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)		
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	4,591	
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,615,178	4,425,796
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		300
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,403,154,717	1,348,639,017
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	1,403,154,717	1,348,639,017
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	577,691,725	531,828,545
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	66,500,000	66,500,000
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(533,716,147)	(525,201,976)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	110,475,578	73,126,569
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	112,975,578	75,626,569
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,516,130,295	1,424,265,586
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)		
3101. Contingent Note Surplus	577,691,725	531,828,545
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	577,691,725	531,828,545
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	13,285,525	15,851,694
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	42,953,304	38,341,325
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,029,323	887,800
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	6,434,517	17,087,169
9. Total (Lines 1 to 8.3)	63,702,669	72,167,988
10. Death benefits	8,619,059	9,023,412
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13. Disability benefits and benefits under accident and health contracts		
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	10,858,739	9,710,118
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds		
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	50,902,233	55,221,962
20. Totals (Lines 10 to 19)	70,380,031	73,955,492
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)		
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,054,211	2,147,212
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)		
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)		300
25. Increase in loading on deferred and uncollected premiums		
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions		
28. Totals (Lines 20 to 27)	72,434,242	76,103,004
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(8,731,573)	(3,935,016)
30. Dividends to policyholders and refunds to members		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,731,573)	(3,935,016)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	150,195	3,260,878
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,881,768)	(7,195,894)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$708,711 (excluding taxes of \$990,454 transferred to the IMR)	(1,284,956)	217,492
35. Net income (Line 33 plus Line 34)	(10,166,724)	(6,978,402)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	75,626,569	52,960,442
37. Net income (Line 35)	(10,166,724)	(6,978,402)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$		
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	3,029,704	4,576,871
41. Change in nonadmitted assets	(3,037,129)	(4,576,871)
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	(189,383)	(1,143,333)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in		
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	47,712,540	30,787,863
54. Net change in capital and surplus for the year (Lines 37 through 53)	37,349,008	22,666,128
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	112,975,578	75,626,569
DETAILS OF WRITE-INS		
08.301. Funds Withheld Miscellaneous Income	6,434,517	17,087,169
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	6,434,517	17,087,169
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301. Tax Sharing Agreement	1,849,360	3,943,091
5302. Contingent Note Surplus	45,863,180	26,844,772
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	47,712,540	30,787,863

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	14,000,572	1,077,620
2. Net investment income	39,969,297	38,454,809
3. Miscellaneous income	(854,280)	23,766,337
4. Total (Lines 1 through 3)	53,115,589	63,298,766
5. Benefit and loss related payments	15,277,334	19,067,156
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	2,080,657	2,235,987
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		
10. Total (Lines 5 through 9)	17,357,991	21,303,143
11. Net cash from operations (Line 4 minus Line 10)	35,757,598	41,995,623
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	210,403,082	76,201,146
12.2 Stocks		
12.3 Mortgage loans	572,202	533,159
12.4 Real estate		
12.5 Other invested assets		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	210,975,284	76,734,305
13. Cost of investments acquired (long-term only):		
13.1 Bonds	207,563,314	123,230,648
13.2 Stocks		
13.3 Mortgage loans		
13.4 Real estate		
13.5 Other invested assets		
13.6 Miscellaneous applications		
13.7 Total investments acquired (Lines 13.1 to 13.6)	207,563,314	123,230,648
14. Net increase (decrease) in contract loans and premium notes	2,198,917	1,022,172
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	1,213,053	(47,518,515)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	(2,833)	(3,138,804)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,833)	(3,138,804)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	36,967,818	(8,661,696)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	5,698,768	14,360,464
19.2 End of year (Line 18 plus Line 19.1)	42,666,586	5,698,768
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Settled receivable assumed reinsurance obligation		20,838,390
20.0002. Settled payable assumed reinsurance obligation	(3,289,873)	(1,724,112)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	13,285,525	13,285,525							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	42,953,304	42,953,304							
4. Amortization of Interest Maintenance Reserve (IMR)	1,029,323	1,029,323							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded							XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	6,434,517	6,434,517							
9. Totals (Lines 1 to 8.3)	63,702,669	63,702,669							
10. Death benefits	8,619,059	8,619,059				XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12. Annuity benefits		XXX	XXX			XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts							XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	10,858,739	10,858,739				XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds							XXX		
18. Payments on supplementary contracts with life contingencies						XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	50,902,233	50,902,233					XXX		
20. Totals (Lines 10 to 19)	70,380,031	70,380,031					XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed	2,054,211	2,054,211					XXX		
23. General insurance expenses and fraternal expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums							XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	72,434,242	72,434,242							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(8,731,573)	(8,731,573)							
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,731,573)	(8,731,573)							
32. Federal income taxes incurred (excluding tax on capital gains)	150,195	150,195							
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,881,768)	(8,881,768)							
34. Policies/certificates in force end of year							XXX		
DETAILS OF WRITE-INS									
08.301. Funds Withheld Miscellaneous Income	6,434,517	6,434,517							
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,434,517	6,434,517							
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	13,285,525						13,285,525					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	42,953,304						42,953,304					
4. Amortization of Interest Maintenance Reserve (IMR)	1,029,323						1,029,323					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	6,434,517						6,434,517					
9. Totals (Lines 1 to 8.3)	63,702,669						63,702,669					
10. Death benefits	8,619,059						8,619,059					
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	10,858,739						10,858,739					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds												
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	50,902,233						50,902,233					
20. Totals (Lines 10 to 19)	70,380,031						70,380,031					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22. Commissions and expense allowances on reinsurance assumed	2,054,211						2,054,211					
23. General insurance expenses												
24. Insurance taxes, licenses and fees, excluding federal income taxes												
25. Increase in loading on deferred and uncollected premiums												
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions												
28. Totals (Lines 20 to 27)	72,434,242						72,434,242					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(8,731,573)						(8,731,573)					
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,731,573)						(8,731,573)					
32. Federal income taxes incurred (excluding tax on capital gains)	150,195						150,195					
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,881,768)						(8,881,768)					
34. Policies/certificates in force end of year												
DETAILS OF WRITE-INS												
08.301. Funds Withheld Miscellaneous Income	6,434,517						6,434,517					
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,434,517						6,434,517					
2701.												
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(a) Include premium amounts for preneed plans included in Line 1
(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

Analysis of Operations by Lines of Business - Individual Annuities

N O N E

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life ^(b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	1,318,757,706						1,318,757,706					
2. Tabular net premiums or considerations	13,285,525						13,285,525					
3. Present value of disability claims incurred												
4. Tabular interest	52,198,004						52,198,004					
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	24,931,019						24,931,019					
8. Totals (Lines 1 to 7)	1,409,172,254						1,409,172,254					
9. Tabular cost	20,034,517						20,034,517					
10. Reserves released by death	8,619,059						8,619,059					
11. Reserves released by other terminations (net)	10,858,739						10,858,739					
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	39,512,315						39,512,315					
15. Reserve December 31 of current year	1,369,659,939						1,369,659,939					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	523,589,383						523,589,383					
17. Amount Available for Policy Loans Based upon Line 16 CSV												

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Individual Annuities

N O N E

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 22,841	22,841
1.1 Bonds exempt from U.S. tax	(a) .....	.....
1.2 Other bonds (unaffiliated)	(a) 41,412,242	41,662,332
1.3 Bonds of affiliates	(a) .....	.....
2.1 Preferred stocks (unaffiliated)	(b) .....	.....
2.11 Preferred stocks of affiliates	(b) .....	.....
2.2 Common stocks (unaffiliated) .....	.....	.....
2.21 Common stocks of affiliates .....	.....	.....
3. Mortgage loans	(c) 243,955	240,572
4. Real estate	(d) .....	.....
5. Contract loans	739,251	739,251
6. Cash, cash equivalents and short-term investments	(e) 288,069	288,069
7. Derivative instruments	(f) .....	.....
8. Other invested assets .....	.....	.....
9. Aggregate write-ins for investment income .....	.....	239
10. Total gross investment income	42,706,358	42,953,304
11. Investment expenses .....	.....	(g)
12. Investment taxes, licenses and fees, excluding federal income taxes .....	.....	(g)
13. Interest expense .....	.....	(h)
14. Depreciation on real estate and other invested assets .....	.....	(i)
15. Aggregate write-ins for deductions from investment income .....	.....	.....
16. Total deductions (Lines 11 through 15) .....	.....	.....
17. Net investment income (Line 10 minus Line 16) .....	.....	42,953,304
DETAILS OF WRITE-INS		
0901. Miscellaneous Investment Income .....	.....	239
0902. ....	.....	.....
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page .....	.....	.....
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) .....	.....	239
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page .....	.....	.....
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) .....	.....	.....

- (a) Includes \$ 1,974,005 accrual of discount less \$ 2,110,441 amortization of premium and less \$ 943,348 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ accrual of discount less \$ 58,911 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds
1.1 Bonds exempt from U.S. tax
1.2 Other bonds (unaffiliated)	4,139,906	.....	4,139,906	.....	.....
1.3 Bonds of affiliates
2.1 Preferred stocks (unaffiliated)
2.11 Preferred stocks of affiliates
2.2 Common stocks (unaffiliated)
2.21 Common stocks of affiliates
3. Mortgage loans
4. Real estate
5. Contract loans
6. Cash, cash equivalents and short-term investments	297	.....	297	.....	.....
7. Derivative instruments
8. Other invested assets
9. Aggregate write-ins for capital gains (losses)
10. Total capital gains (losses)	4,140,203	.....	4,140,203	.....	.....
DETAILS OF WRITE-INS					
0901.
0902.
0903.
0998. Summary of remaining write-ins for Line 9 from overflow page
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	Insurance											11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health					
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other			
FIRST YEAR (other than single)													
1. Uncollected													
2. Deferred and accrued													
3. Deferred, accrued and uncollected:													
3.1 Direct													
3.2 Reinsurance assumed													
3.3 Reinsurance ceded													
3.4 Net (Line 1 + Line 2)													
4. Advance													
5. Line 3.4 - Line 4													
6. Collected during year:													
6.1 Direct													
6.2 Reinsurance assumed													
6.3 Reinsurance ceded													
6.4 Net													
7. Line 5 + Line 6.4													
8. Prior year (uncollected + deferred and accrued - advance)													
9. First year premiums and considerations:													
9.1 Direct													
9.2 Reinsurance assumed													
9.3 Reinsurance ceded													
9.4 Net (Line 7 - Line 8)													
SINGLE													
10. Single premiums and considerations:													
10.1 Direct													
10.2 Reinsurance assumed													
10.3 Reinsurance ceded													
10.4 Net													
RENEWAL													
11. Uncollected													
12. Deferred and accrued													
13. Deferred, accrued and uncollected:													
13.1 Direct													
13.2 Reinsurance assumed													
13.3 Reinsurance ceded													
13.4 Net (Line 11 + Line 12)													
14. Advance													
15. Line 13.4 - Line 14													
16. Collected during year:													
16.1 Direct													
16.2 Reinsurance assumed	13,285,525		13,285,525										
16.3 Reinsurance ceded													
16.4 Net	13,285,525		13,285,525										
17. Line 15 + Line 16.4	13,285,525		13,285,525										
18. Prior year (uncollected + deferred and accrued - advance)													
19. Renewal premiums and considerations:													
19.1 Direct													
19.2 Reinsurance assumed	13,285,525		13,285,525										
19.3 Reinsurance ceded													
19.4 Net (Line 17 - Line 18)	13,285,525		13,285,525										
TOTAL													
20. Total premiums and annuity considerations:													
20.1 Direct													
20.2 Reinsurance assumed	13,285,525		13,285,525										
20.3 Reinsurance ceded													
20.4 Net (Lines 9.4 + 10.4 + 19.4)	13,285,525		13,285,525										

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.												
22.												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.												
23.1												
23.2												
23.3												
24.												
24.1												
24.2												
24.3												
25.												
25.1												
25.2												
25.3												
26.												
26.1												
26.2												
26.3												
COMMISSIONS INCURRED (direct business only)												
27.												
28.												
29.												
30.												
31.												

Exhibit 2 - General Expenses

NONE

Exhibit 3 - Taxes, Licenses and Fees

NONE

Exhibit 4 - Dividends or Refunds

NONE

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [] No [X]
- 1.2 If not, state which kind is issued.
Assumed Business Only
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [] No [X]
- 2.2 If not, state which kind is issued.
Assumed Business Only
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [X] No []
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [] No [X]
If so, state:
4.1 Amount of insurance? \$
4.2 Amount of reserve? \$
4.3 Basis of reserve:
.....
4.4 Basis of regular assessments:
.....
4.5 Basis of special assessments:
.....
4.6 Assessments collected during the year \$
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$
Attach statement of methods employed in their valuation.
- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements \$
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
.....
7.3 State the amount of reserves established for this business: \$
7.4 Identify where the reserves are reported in the blank:
.....
- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$
8.2 State the amount of reserves established for this business: \$
8.3 Identify where the reserves are reported in the blank:
.....
- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$
9.2 State the amount of reserves established for this business: \$
9.3 Identify where the reserves are reported in the blank:
.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
NONE			
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

NONE

Exhibit 7 - Deposit-Type Contracts

NONE

Exhibit 8 - Contract Claims - Part 1 - Liability End of Current Year

NONE

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct											
1.2 Reinsurance assumed	8,619,059		8,619,059								
1.3 Reinsurance ceded											
1.4 Net	(d) 8,619,059		8,619,059								
2. Liability December 31, current year from Part 1:											
2.1 Direct											
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net											
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct											
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net											
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct											
6.2 Reinsurance assumed	8,619,059		8,619,059								
6.3 Reinsurance ceded											
6.4 Net	8,619,059		8,619,059								

- (a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1, and \$ in Line 6.4.
- (b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1, and \$ in Line 6.4.
- (c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1, and \$ in Line 6.4.
- (d) Includes \$ premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens.....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)			
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)			
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	125,299,735	122,270,030	(3,029,705)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other than invested assets	7,424		(7,424)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	125,307,159	122,270,030	(3,037,129)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	125,307,159	122,270,030	(3,037,129)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Accounts Receivable - Miscellaneous	7,424		(7,424)
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,424		(7,424)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Cape Verity I, Inc. ("Cape Verity I" or "the Company") is a special purpose captive organized under the laws of the State of Iowa, and is a wholly-owned subsidiary of Accordia Life and Annuity Company ("Accordia"). The accompanying financial statements of Cape Verity I, Inc. are presented on the basis of accounting practices prescribed or permitted by the Insurance Division, Department of Commerce, of the State of Iowa (Iowa Department). The National Association of Insurance Commissioners ("NAIC") Accounting Practices & Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Iowa Department.

Pursuant to Iowa Administrative Code ("IAC") Section 191-99.11(3), *Limited Purpose Subsidiary Life Insurance Company*, the Company has included as an admitted asset the outstanding principal amount of a Variable Funding Puttable Note (contingent note) serving as collateral for reinsurance credit taken by an affiliated cedant in connection with a reinsurance agreement entered into between the Company and the affiliated cedant. The contingent note was issued by CVI Issuer LLC, and is held for the benefit of the affiliated cedant. The contingent note is not included as a risk-based asset in the Company's risk-based capital calculation.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed and permitted by the State of Iowa and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2019	2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (10,166,724)	\$ (6,978,402)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (10,166,724)</u>	<u>\$ (6,978,402)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 112,975,578	\$ 75,626,569
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	SSAP 4	3	31	577,691,725	531,828,545
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ (464,716,147)</u>	<u>\$ (456,201,976)</u>

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Reinsurance treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61R - *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. Expenses incurred in connection with acquiring new insurance business, including the acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies, as applicable:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC *Purposes and Procedures Manual* of the Capital Markets and Investment Analysis Office.
- (3) The Company does not have any common stock.
- (4) The Company does not have any preferred stock.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures Manual* of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP 43-R - *Loan-backed and Structured Securities*. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.
- (7) The Company does not have any investments in affiliates.
- (8) The Company does not have any investments in joint ventures.
- (9) The Company does not have any derivative instruments.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health business and therefore no unpaid losses or loss adjustment expenses.
- (12) The Company does not carry any fixed assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

D. Going Concern

There is no substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) There were no new mortgage loans as of December 31, 2019
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive for insured or guaranteed or purchase money mortgages was: 62.04%
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None
- (4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

As of December 31, 2019 and December 31, 2018 mortgage loans totaled \$4,903,169 and \$5,534,282, respectively, with all non-insured commercial mortgages under 30 days past due.

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 4,903,169	\$	\$ 4,903,169
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 5,534,282	\$	\$ 5,534,282
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable
- (6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None
- (7) Allowance for credit losses - Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure - Not Applicable
- (9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

- (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company has not recognized an OTTI charge on loan-backed securities as of December 31, 2019, and December 31, 2018, respectively.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$.....(170,258)
2. 12 months or longer.....	\$.....(530,436)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$..... 3,845,655
2. 12 months or longer.....	\$..... 14,352,518

- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating, and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and 3) the length of time and extent to which the fair value has been less than amortized cost of the security.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

L. Restricted Assets - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	5	.....
(2) Aggregate Amount of Investment Income	\$..... 2,923,962	\$.....

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of December 31, 2019, and December 31, 2018, respectively.

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairments in joint ventures, partnerships, or limited liability companies as of December 31, 2019, and December 31, 2018, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of December 31, 2019, and December 31, 2018, respectively.

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

The net deferred tax asset/(liability) at December 31, 2019, and the change from the prior year-end are comprised of the following components:

(1) Change between years by tax character

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 138,518,454	\$	\$ 138,518,454	\$ 138,556,969	\$	\$ 138,556,969	\$	\$	\$
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	138,518,454		138,518,454	138,556,969		138,556,969	(38,515)		(38,515)
(d) Deferred tax assets nonadmitted	125,299,734		125,299,734	122,270,030		122,270,030	3,029,704		3,029,704
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 13,218,720	\$	\$ 13,218,720	\$ 16,286,939	\$	\$ 16,286,939	\$	\$	\$
(f) Deferred tax liabilities	13,171,249	47,471	13,218,720	16,224,975	61,964	16,286,939	(3,053,726)	(14,493)	(3,068,219)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 47,471	\$ (47,471)	\$ -	\$ 61,964	\$ (61,964)	\$ -	\$ (14,493)	\$ 14,493	\$ -

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

(2) Admission calculation components SSAP No. 101

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks									
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	16,836,056	XXX	XXX	11,343,985	XXX	XXX	5,492,071
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	13,171,249	47,471	13,218,720	16,224,975	61,964	16,286,939	(3,053,726)	(14,493)	(3,068,219)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101									
Total (2(a) + 2(b) + 2(c))	\$ 13,171,249	\$ 47,471	\$ 13,218,720	\$ 16,224,975	\$ 61,964	\$ 16,286,939	\$ (3,053,726)	\$ (14,493)	\$ (3,068,219)

(3) Ratio used as basis of admissibility

	2019	2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,449.889%	997.569%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 112,240,372	\$ 75,626,569

Notes to the Financial Statements

9. Income Taxes (Continued)

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2019		2018		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 138,518,454	\$	\$ 138,556,969	\$	\$ (38,515)	\$
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 13,218,720	\$	\$ 16,286,939	\$	\$ (3,068,219)	\$
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 150,195	\$ 3,260,878	\$ (3,110,683)
(b) Foreign			
(c) Subtotal	\$ 150,195	\$ 3,260,878	\$ (3,110,683)
(d) Federal income tax on net capital gains	1,699,165	682,213	1,016,952
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	\$ 1,849,360	\$ 3,943,091	\$ (2,093,731)

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	29,381,039	28,368,943	1,012,096
(4) Investments			
(5) Deferred acquisition costs	3,930,113	4,980,724	(1,050,611)
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items less than 5% of total ordinary tax assets)	105,207,302	105,207,302	—
(99) Subtotal	\$ 138,518,454	\$ 138,556,969	\$ (38,515)
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	125,299,734	122,270,030	3,029,704
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 13,218,720	\$ 16,286,939	\$ (3,068,219)
(e) Capital			
(1) Investments	\$	\$	\$
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total capital tax assets)			
(99) Subtotal	\$	\$	\$
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)			
(i) Admitted deferred tax assets (2d + 2h)	\$ 13,218,720	\$ 16,286,939	\$ (3,068,219)

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 20,117	\$ 881,988	\$ (861,871)
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves	13,151,132	15,342,987	(2,191,855)
(5) Other (including items <5% of total ordinary tax liabilities)			
(99) Subtotal	<u>\$ 13,171,249</u>	<u>\$ 16,224,975</u>	<u>\$ (3,053,726)</u>
(b) Capital			
(1) Investments	\$ 47,471	\$ 61,964	\$ (14,493)
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	<u>\$ 47,471</u>	<u>\$ 61,964</u>	<u>\$ (14,493)</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 13,218,720</u>	<u>\$ 16,286,939</u>	<u>\$ (3,068,219)</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

The Tax Cuts and Jobs Act ("TCJA") reduces the corporate tax rate to 21%, effective January 1, 2018. In addition, the TCJA resulted in the Company recording a deferred tax asset and liability of \$16 million related to the reserves transition adjustment for the year ended December 31, 2017. The Company booked an additional \$1 million related to the reserves transition adjustment for the year ended December 31, 2018 to true up the estimate booked as of December 31, 2017.

The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

	12/31/2019			12/31/2018			Change
	Ordinary	Capital	Total	Ordinary	Capital	Total	
Total deferred tax assets (admitted and nonadmitted)	138,518,454	-	138,518,454	138,556,969	-	138,556,969	(38,515)
Total deferred tax liabilities	13,218,720	47,471	13,266,191	16,224,975	61,964	16,286,939	(3,020,748)
Net deferred tax asset	125,299,734	(47,471)	125,252,263	122,331,994	(61,964)	122,270,030	2,982,233
Tax effect of unrealized (gains) / losses							-
Change in net deferred income tax							<u>2,982,233</u>

D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	2019	Effective Tax Rate
Provision computed at statutory rate	\$ (1,746,647)	21.000%
IMR	566,301	-6.809
Total	<u>\$ (1,180,346)</u>	<u>14.191%</u>
	2019	Effective Tax Rate
Federal and foreign income taxes incurred	\$ 150,196	-1.806%
Realized capital gains (losses) tax	1,699,165	-20.429
Change in net deferred income taxes	(3,029,705)	36.426
Total statutory income taxes	<u>\$ (1,180,344)</u>	<u>14.191%</u>

E. Operating Loss and Tax Credit Carryforwards

(1) At December 31, 2019, the Company does not have any net operating loss carry-forwards, capital loss carry-forwards or foreign tax credits.

(2) Income tax expense available for recoupment

As a result of recent tax reform (TCJA), the Company can no longer carry back future losses, therefore there are no available taxes for recoupment.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

(1) The Company will file a consolidated Federal income tax return with Commonwealth Annuity and Life Insurance Company ("CWA"), Accordia Life and Annuity Company ("Accordia"), Cape Verity II, Inc., Cape Verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, Forethought Life Insurance Company and First Allmerica Financial Life Insurance Company for the period ending December 31, 2019. The Company is a party to a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. Pursuant to this agreement, Accordia is obligated to perform all of the Company's tax sharing obligations and is entitled to accept all of the Company's tax sharing benefits. Accordingly, any current taxes payable or receivable of the Company are reflected by Accordia.

(2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

Notes to the Financial Statements

9. Income Taxes (Continued)

- I. Alternative Minimum Tax (AMT) Credit - Not Applicable

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

Cape Verity I, Inc. was formed on August 15, 2013 and commenced business as a limited purpose subsidiary life insurance company domiciled and licensed in the state of Iowa. All outstanding shares of the Company's common stock are directly owned by Accordia, a stock life insurance company domiciled in the state of Iowa. All outstanding shares of Accordia are owned by Commonwealth, an insurance company incorporated in the state of Massachusetts. Accordia carries the Company at its statutory net worth, as prescribed in the Securities Valuations Office Purposes and Procedures manual. Accordia is an indirect wholly owned subsidiary of Global Atlantic Financial Group ("GAFG").

The Company has no affiliated investments as of December 31, 2019.

B. Detail of Transactions Greater than ½ of 1% of total admitted assets

During 2019, bonds and cash with an aggregate value of \$7,635,133 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date..

C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements - Not Applicable

D. Amounts Due to or From Related Parties

As of December 31, 2019, the Company reported \$0 receivable from affiliates and \$0 due to affiliates. All intercompany balances to or from parent, subsidiaries, and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. Guarantees or Contingencies - Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangement

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, and risk management services. The Company did not record expenses for these agreements at December 31, 2019.

G. Nature of Relationships that Could Affect Operations

The Company's various affiliated relationships and agreement/transactions are discussed above in Note 10. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1. The Company has 25,000 shares authorized, issued and outstanding. All shares are common stock.

2. The Company has no preferred stock authorized.

3. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.

4. As of December 31, 2019 and December 31, 2018, no dividends were paid to Accordia.

5. Iowa law provides that a Limited Purpose Subsidiary Life Insurance Company ("LPS") may pay dividends that do not decrease the capital of the LPS below the minimum capital and surplus requirements designated by the commissioner of the Iowa Department, provided that payment of such dividend would not jeopardize the ability of the LPS to fulfill its obligations.

6. The unassigned surplus is held for the benefit of the Company's shareholder.

7. There were no unpaid advances to surplus.

8. Stock Held for Special Purposes

No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.

9. There were no changes in balances of special surplus.

Notes to the Financial Statements

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations (Continued)

10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$0 at December 31, 2019, and December 31, 2018, respectively.

- 11. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- 12. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- 13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - Not Applicable

B. Assessments

Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - None

(3) Guaranty fund liabilities and assets related to long-term care insolvencies - Not Applicable

- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities - Not Applicable
- F. All Other Contingencies - Not Applicable

15. Leases

- A. Lessee Operating Lease - Not Applicable
- B. Lessor Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales - Not Applicable
- B. Transfers and Servicing of Financial Assets - Not Applicable
- C. Wash Sales - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 927,936,240	\$ 828,817,319	\$	\$ 909,846,850	\$ 18,089,390	\$	\$
CML	5,358,471	4,903,169		5,358,471			
Short-term Investments	2,977,817	2,977,817	2,977,817				
Cash and equivalents	39,688,769	39,688,769	39,688,769				

- D. Not Practicable to Estimate Fair Value - Not Applicable
- E. Nature and Risk of Investments Reported at NAV

21. Other Items

- A. Unusual or Infrequent Items - Not Applicable
- B. Troubled Debt Restructuring - Not Applicable
- C. Other Disclosures

The Company is the holder of a contingent note security utilized to enable the Company to secure statutory reserve credit for the reinsurance ceded to the Company under its reinsurance agreement. Total outstanding principal of the contingent note as of December 31, 2019 was \$577,691,725.

Notes to the Financial Statements

21. Other Items (Continued)

The Company's parent is currently undergoing a conversion to a new life insurance administration system, which impacts the business assumed. As part of this conversion certain life insurance policies have been temporarily restricted at December 31, 2019, resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of December 31, 2019 is \$10,859,081.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018.

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure

(1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The Company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income statistics, and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

(3) Direct exposure through other investments - Not Applicable

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts

The Company owned a security with a book value of \$6,417,916 as of December 31, 2018 which was sold during 2019 for a realized gain of \$1,163,301.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

Type I – Recognized Subsequent Events – No Type I subsequent events to report.

Type II – Non-recognized Subsequent Events – No Type II subsequent events to report.

Subsequent events have been considered through February 21, 2020.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Notes to the Financial Statements

23. Reinsurance (Continued)

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$ –
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

- B. Uncollectible Reinsurance - Not Applicable
- C. Commutation of Ceded Reinsurance - Not Applicable
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Section G, line 2.
2. Mean reserves for substandard policies are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.
3. As of December 31, 2019, the Company had \$499,523,748 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled \$46,361,397 at December 31, 2019, are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
4. The tabular interest at December 31, 2019, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
5. The tabular interest on funds not involving life contingencies (Page 7, Part B, Line 3) has been determined in a manner consistent with that used for this item in Part A.
6. Details for Other Changes

There is no significant change in reserves showing on Exhibit 7, Line 4, or the "Other Increases (net)" line on Page 7, Line 7, as of December 31, 2019.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - Not Applicable

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account			Separate Account – Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	\$	\$	\$	\$	\$	\$
(2) Universal Life	.....	.....	.....	.....	.....	.....
(3) Universal Life with Secondary Guarantees	.....	.....	.....	.....	.....	.....
(4) Indexed Universal Life	.....	.....	.....	.....	.....	.....
(5) Indexed Universal Life with Secondary Guarantees	551,318,752	523,589,383	1,323,298,542	.....	.....	.....
(6) Indexed Life	.....	.....	.....	.....	.....	.....
(7) Other Permanent Cash Value Life Insurance	.....	.....	.....	.....	.....	.....
(8) Variable Life	.....	.....	.....	.....	.....	.....
(9) Variable Universal Life	.....	.....	.....	.....	.....	.....
(10) Miscellaneous Reserves	.....	.....	.....	.....	.....	.....
B. Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	.....	XXX	XXX	.....
(2) Accidental Death Benefits	XXX	XXX	.....	XXX	XXX	.....
(3) Disability - Active Lives	XXX	XXX	.....	XXX	XXX	.....
(4) Disability - Disabled Lives	XXX	XXX	.....	XXX	XXX	.....
(5) Miscellaneous Reserves	XXX	XXX	46,361,397	XXX	XXX	.....
C. Total (gross: direct + assumed)	\$ 551,318,752	\$ 523,589,383	\$ 1,369,659,939	\$	\$	\$
D. Reinsurance Ceded	.....	.....	.....	.....	.....	.....
E. Total (net) (C) - (D)	<u>\$ 551,318,752</u>	<u>\$ 523,589,383</u>	<u>\$ 1,369,659,939</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

	Amount
F.	
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 1,323,298,542
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	.....
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	.....
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	.....
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	46,361,397
(6) Subtotal	<u>\$ 1,369,659,939</u>
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	.....
(8) Exhibit 3, Line 0499999, Column 2	.....
(9) Exhibit 3, Line 0599999, Column 2	.....
(10) Subtotal (Lines (7) through (9))	.....
(11) Combined Total ((6) and (10))	<u>\$ 1,369,659,939</u>

34. Premiums and Annuity Considerations Deferred and Uncollected - Not Applicable

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State Regulating? Iowa
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016
- 3.4 By what department or departments?
Iowa Insurance Department
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [] No [X]
4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [] No [X]
4.22 renewals? Yes [] No [X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [X] No []
- 7.2 If yes,
7.21 State the percentage of foreign control; 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda	Corporation

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group, Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	YES
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC.	Simsbury, CT	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA 50310
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Bryan Nelson, 215 10th Street, Suite 1100, Des Moines, IA 50309, Vice President, Chief Actuary, and Appointed Actuary
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book/adjusted carrying value \$
- 12.2 If, yes provide explanation:
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A [X]
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- c. Compliance with applicable governmental laws, rules and regulations;
- d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- e. Accountability for adherence to the code.
- 14.11 If the response to 14.1 is No, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers.....\$
 - 20.12 To stockholders not officers.....\$
 - 20.13 Trustees, supreme or grand (Fraternal Only)\$
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers.....\$
 - 20.22 To stockholders not officers.....\$
 - 20.23 Trustees, supreme or grand (Fraternal Only)\$
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others.....\$
 - 21.22 Borrowed from others.....\$
 - 21.23 Leased from others\$
 - 21.24 Other\$
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$
 - 22.22 Amount paid as expenses\$
 - 22.23 Other amounts paid\$
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$ 4,628,999

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)..... Yes [X] No []
- 24.02 If no, give full and complete information relating thereto
.....
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
.....
- 24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [] No [] N/A [X]
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs.\$
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs.\$
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]
- 24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$
- 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$
- 24.103 Total payable for securities lending reported on the liability page\$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) Yes [] No [X]

- 25.2 If yes, state the amount thereof at December 31 of the current year:
- 25.21 Subject to repurchase agreements\$
 - 25.22 Subject to reverse repurchase agreements\$
 - 25.23 Subject to dollar repurchase agreements\$
 - 25.24 Subject to reverse dollar repurchase agreements\$
 - 25.25 Placed under option agreements\$
 - 25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock\$
 - 25.27 FHLB Capital Stock\$
 - 25.28 On deposit with states\$
 - 25.29 On deposit with other regulatory bodies\$
 - 25.30 Pledged as collateral - excluding collateral pledged to an FHLB\$
 - 25.31 Pledged as collateral to FHLB - including assets backing funding agreements\$
 - 25.32 Other\$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes [] No [X]

- 26.4 If the response to 26.3 is YES, does the reporting entity utilize:
- 26.41 Special accounting provision of SSAP No. 108 Yes [] No []
 - 26.42 Permitted accounting practice Yes [] No []
 - 26.43 Other accounting guidance Yes [] No []

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No []

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year.\$

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?..... Yes [X] No []

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
US Bank N.A.	1025 Connecticut Avenue, NW Suite 517, Washington, DC 20036

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

GENERAL INTERROGATORIES

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Internal Global Atlantic Investment Team	I.....
Goldman Sachs Asset Management CLO, Corp.	A.....
Hartford Investment Management Company	U.....

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87		OS.....
106699	Hartford Investment Management Company	FE0BULMG7PY8B4MG7C65		NO.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	831,795,136	930,914,058	99,118,922
30.2 Preferred stocks			
30.3 Totals	831,795,136	930,914,058	99,118,922

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

32.2 If no, list exceptions:
.....

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes [] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
 Has the reporting entity self-designated PLGI securities? Yes [] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any?\$

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]
- 1.2 If yes, indicate premium earned on U.S. business only \$
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$
- 1.31 Reason for excluding:
.....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$
- 1.62 Total incurred claims \$
- 1.63 Number of covered lives
- All years prior to most current three years
- 1.64 Total premium earned \$
- 1.65 Total incurred claims \$
- 1.66 Number of covered lives
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$
- 1.72 Total incurred claims \$
- 1.73 Number of covered lives
- All years prior to most current three years
- 1.74 Total premium earned \$
- 1.75 Total incurred claims \$
- 1.76 Number of covered lives
2. Health Test:
- | | 1
Current Year | 2
Prior Year |
|-----------------------------------|-------------------|-----------------|
| 2.1 Premium Numerator | | |
| 2.2 Premium Denominator | 13,285,525 | 15,851,694 |
| 2.3 Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 Reserve Numerator | | |
| 2.5 Reserve Denominator | 1,323,298,542 | 1,273,566,283 |
| 2.6 Reserve Ratio (2.4/2.5) | 0.000 | 0.000 |
- 3.1 Does this reporting entity have Separate Accounts? Yes [] No [X]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [] No [] N/A [X]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$
- 3.4 State the authority under which Separate Accounts are maintained:
.....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [] No [X]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No [X]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? \$
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: \$
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company And Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

- 5.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 5.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. \$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [] No [] N/A [X]
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written \$
- 7.2 Total Incurred Claims \$
- 7.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No [X]
- 8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [X] No []

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [] No [X]
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid \$
- 9.22 Received \$
- 10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 \$
- 10.22 Page 4, Line 1 \$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash \$
- 12.12 Stock \$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- | | 1
Reinsurance
Assumed | 2
Reinsurance
Ceded | 3
Net
Retained |
|---|-----------------------------|---------------------------|----------------------|
| 13.31 Earned premium | | | |
| 13.32 Paid claims | | | |
| 13.33 Claim liability and reserve (beginning of year) | | | |
| 13.34 Claim liability and reserve (end of year) | | | |
| 13.35 Incurred claims | | | |

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$

Fraternal Benefit Societies Only:

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []
- 15. How often are meetings of the subordinate branches required to be held?
.....
- 16. How are the subordinate branches represented in the supreme or governing body?
.....
- 17. What is the basis of representation in the governing body?
.....
- 18.1 How often are regular meetings of the governing body held?
.....
- 18.2 When was the last regular meeting of the governing body held?
- 18.3 When and where will the next regular or special meeting of the governing body be held?
.....
- 18.4 How many members of the governing body attended the last regular meeting?
- 18.5 How many of the same were delegates of the subordinate branches?
- 19. How are the expenses of the governing body defrayed?
.....
- 20. When and by whom are the officers and directors elected?
.....
- 21. What are the qualifications for membership?
.....
- 22. What are the limiting ages for admission?
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
- 27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year %
27.12 Subsequent Years %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence?
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when?
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

\$000 omitted for amounts of life insurance

	1 2019	2 2018	3 2017	4 2016	5 2015
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	1,850,185	1,894,557	1,922,043	1,952,268	2,024,250
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	1,850,185	1,894,557	1,922,043	1,952,268	2,024,250
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)					
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)					
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	13,285,525	15,851,694	18,163,540	20,537,552	23,372,991
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)					
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)					
17.2 Group annuities (Line 20.4, Col. 7)					
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	13,285,525	15,851,694	18,163,540	20,537,552	23,372,991
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,516,130,295	1,424,265,586	1,347,528,931	1,282,597,111	1,202,407,606
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,403,154,717	1,348,639,017	1,294,568,489	1,239,902,746	1,161,292,979
23. Aggregate life reserves (Page 3, Line 1)	1,369,659,939	1,318,757,706	1,263,535,744	1,208,900,683	1,142,393,936
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)					
26. Asset valuation reserve (Page 3, Line 24.01)	4,615,178	4,425,796	3,282,462	2,648,657	2,304,717
27. Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	110,475,578	73,126,569	50,460,442	40,194,365	38,614,627
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	35,757,598	41,995,623	37,394,358	32,773,879	56,543,478
Risk-Based Capital Analysis					
30. Total adjusted capital	117,590,756	80,052,365	56,242,904	45,343,022	43,419,343
31. Authorized control level risk - based capital	8,110,327	8,044,052	6,958,137	6,666,196	6,002,620
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	93.0	97.2	96.0	96.4	94.7
33. Stocks (Lines 2.1 and 2.2)					
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	0.6	0.6	0.8	1.3	2.3
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	4.8	0.7	1.8	0.9	1.8
37. Contract loans (Line 6)	1.7	1.5	1.5	1.4	1.3
38. Derivatives (Page 2, Line 7)					
39. Other invested assets (Line 8)					
40. Receivables for securities (Line 9)					
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)			2,201,844	2,210,486	
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated					
50. Total of above Lines 44 to 49			2,201,844	2,210,486	
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	125,307,159	122,270,030	117,693,159	196,697,400	197,903,648
53. Total admitted assets (Page 2, Line 28, Col. 3)	1,516,130,295	1,424,265,586	1,347,528,931	1,282,597,111	1,202,407,606
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	42,953,304	38,341,325	36,277,053	35,004,221	31,944,538
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,284,956)	217,492	(780,975)	(824,406)	(25,161)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)					
57. Total of above Lines 54, 55 and 56	41,668,348	38,558,817	35,496,078	34,179,815	31,919,377
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	19,477,798	18,733,530	20,219,828	16,005,172	12,641,679
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	50,902,233	55,221,962	56,163,370	66,506,746	66,511,840
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	15.5	13.5	13.0	12.9	12.5
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.0	2.7	2.4	3.1	2.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(8,881,768)	(7,195,894)	3,289,835	(20,078,160)	(8,176,138)
74. Ordinary - individual annuities (Page 6, Col. 4)					
75. Ordinary-supplementary contracts	XXX				
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	(8,881,768)	(7,195,894)	3,289,835	(20,078,160)	(8,176,138)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []
 If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2019

NAIC Group Code 3891

LIFE INSURANCE

NAIC Company Code 15475

Table with 5 columns: 1 Ordinary, 2 Credit Life (Group and Individual), 3 Group, 4 Industrial, 5 Total. Rows include Direct Premiums and Annuity Considerations, Direct Dividends to Policyholders/Refunds to Members, Direct Claims and Benefits Paid, and Details of Write-ins.

NONE

Table with 10 columns: 1 No. of Pols. & Certifs., 2 Amount, 3 No. of Ind. Pols. & Gr. Certifs., 4 Amount, 5 No. of Certifs., 6 Amount, 7 No. of Pols. & Certifs., 8 Amount, 9 No. of Pols. & Certifs., 10 Amount. Rows include Direct Death Benefits and Matured Endowments Incurred, and Policy Exhibit.

NONE

(a) Includes Individual Credit Life Insurance prior year \$..., current year \$... Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$..., current year \$...

ACCIDENT AND HEALTH INSURANCE

Table with 5 columns: 1 Direct Premiums, 2 Direct Premiums Earned, 3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business, 4 Direct Losses Paid, 5 Direct Losses Incurred. Rows include Group Policies (b), Federal Employees Health Benefits Plan, Medicare Title XVIII, and other individual policies.

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ... and number of persons insured under indemnity only products ...

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	
1. In force end of prior year			16,601	1,894,557						1,894,557
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year			21	567						567
5. Increased during year (net)				18,349						18,349
6. Subtotals, Lines 2 to 5			21	18,916						18,916
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			16,622	1,913,473						1,913,473
Deductions during year:										
10. Death			91	8,040			XXX			8,040
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry										
14. Surrender			254	32,055						32,055
15. Lapse			93	5,868						5,868
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				17,325						17,325
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			438	63,288						63,288
21. In force end of year (b) (Line 9 minus Line 20)			16,184	1,850,185						1,850,185
22. Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22	XXX		XXX	1,850,185	XXX	(a)	XXX	XXX		1,850,185
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount \$

Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance				
26. Debit ordinary insurance		XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other				
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	
31. Totals (Lines 27 to 30)				
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX		
34. Totals, whole life and endowment			16,184	1,850,185
35. Totals (Lines 31 to 34)			16,184	1,850,185

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary			1,850,185	
38. Credit Life (Group and Individual)				
39. Group				
40. Totals (Lines 36 to 39)			1,850,185	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to reinsurers			XXX	
42. Number in force end of year if the number under credit life is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL INFORMATION ON ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force at year end under ordinary policies	
---	--

NONE

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contracts containing Family Income, Mortgage Repayment, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Child, etc., policies and riders	
47.1	
47.2	

NONE

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			962	84,726				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	962	(a) 84,726		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

Exhibit of Number of Policies, Contracts, ...Supplementary Contracts

NONE

Exhibit of Number of Policies, Contracts, ...Annuities

NONE

Exhibit of Number of Policies, Contracts, ...Accident and Health Insurance

NONE

Exhibit of Number of Policies, Contracts, ...Deposit Funds

NONE

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	19,470,114
2. Current year's realized pre-tax capital gains/(losses) of \$ 4,716,449 transferred into the reserve net of taxes of \$ 990,454	3,725,995
3. Adjustment for current year's liability gains/(losses) released from the reserve .....	.....
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	23,196,109
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,029,323
6. Reserve as of December 31, current year (Line 4 minus Line 5)	22,166,786

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019	908,820	120,502	.....	1,029,323
2. 2020	978,249	217,240	.....	1,195,490
3. 2021	1,036,046	188,250	.....	1,224,296
4. 2022	1,087,480	188,888	.....	1,276,368
5. 2023	1,144,779	191,766	.....	1,336,545
6. 2024	1,132,824	191,451	.....	1,324,276
7. 2025	1,085,818	186,176	.....	1,271,994
8. 2026	1,059,542	176,056	.....	1,235,599
9. 2027	1,032,749	164,603	.....	1,197,352
10. 2028	986,623	152,379	.....	1,139,002
11. 2029	979,082	139,293	.....	1,118,375
12. 2030	957,598	136,574	.....	1,094,172
13. 2031	945,704	141,075	.....	1,086,779
14. 2032	924,223	147,921	.....	1,072,144
15. 2033	882,438	151,812	.....	1,034,250
16. 2034	822,193	161,140	.....	983,333
17. 2035	730,069	157,780	.....	887,849
18. 2036	625,741	149,416	.....	775,156
19. 2037	505,435	142,134	.....	647,569
20. 2038	377,183	132,134	.....	509,317
21. 2039	285,999	122,833	.....	408,832
22. 2040	253,621	106,904	.....	360,525
23. 2041	218,372	89,548	.....	307,920
24. 2042	182,431	66,606	.....	249,037
25. 2043	147,796	45,920	.....	193,716
26. 2044	104,924	24,762	.....	129,686
27. 2045	60,452	11,573	.....	72,025
28. 2046	19,474	9,211	.....	28,685
29. 2047	(3,119)	6,613	.....	3,495
30. 2048	(2,431)	4,015	.....	1,584
31. 2049 and Later	.....	1,417	.....	1,417
32. Total (Lines 1 to 31)	19,470,114	3,725,995	.....	23,196,109

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year	4,389,823	35,972	4,425,796				4,425,796
2. Realized capital gains/(losses) net of taxes - General Account	(455,234)		(455,234)				(455,234)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account							
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	1,009,487	5,393	1,014,881				1,014,881
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	4,944,076	41,366	4,985,442				4,985,442
9. Maximum reserve	5,437,456	36,283	5,473,740				5,473,740
10. Reserve objective	3,106,173	27,948	3,134,121				3,134,121
11. 20% of (Line 10 - Line 8)	(367,581)	(2,684)	(370,264)				(370,264)
12. Balance before transfers (Lines 8 + 11)	4,576,496	38,682	4,615,178				4,615,178
13. Transfers	2,399	(2,399)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	4,578,895	36,283	4,615,178				4,615,178

**ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
2.	1	Highest Quality	464,095,579	XXX	XXX	464,095,579	0.0005	232,048	0.0016	742,553	0.0033	1,531,515
3.	2	High Quality	363,244,320	XXX	XXX	363,244,320	0.0021	762,813	0.0064	2,324,764	0.0106	3,850,390
4.	3	Medium Quality	1,477,420	XXX	XXX	1,477,420	0.0099	14,626	0.0263	38,856	0.0376	55,551
5.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
6.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	828,817,319	XXX	XXX	828,817,319	XXX	1,009,487	XXX	3,106,173	XXX	5,437,456
PREFERRED STOCK												
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
SHORT - TERM BONDS												
18.		Exempt Obligations	2,977,817	XXX	XXX	2,977,817	0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	2,977,817	XXX	XXX	2,977,817	XXX		XXX		XXX	
DERIVATIVE INSTRUMENTS												
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	831,795,136	XXX	XXX	831,795,136	XXX	1,009,487	XXX	3,106,173	XXX	5,437,456

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In Good Standing:												
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,903,169		XXX	4,903,169	0.0011	5,393	0.0057	27,948	0.0074	36,283
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
Overdue, Not in Process:												
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure:												
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,903,169		XXX	4,903,169	XXX	5,393	XXX	27,948	XXX	36,283
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,903,169		XXX	4,903,169	XXX	5,393	XXX	27,948	XXX	36,283

Asset Valuation Reserve - Equity Component

NONE

Asset Valuation Reserve - Replications (Synthetic) Assets

NONE

Schedule F - Claims

NONE

Schedule H - Part 1 - Analysis of Underwriting Operations

NONE

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

NONE

Schedule H - Part 4 - Reinsurance

NONE

Schedule H - Part 5 - Health Claims

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62200	95-2496321	10/01/2013	Accordia Life and Annuity Company	1A	COFW/I	XXL	1,850,185	1,369,659,939	13,285,525			24,922,045
0299999. General Account - U.S. Affiliates - Other							1,850,185	1,369,659,939	13,285,525			24,922,045
0399999. Total General Account - U.S. Affiliates							1,850,185	1,369,659,939	13,285,525			24,922,045
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,850,185	1,369,659,939	13,285,525			24,922,045
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account							1,850,185	1,369,659,939	13,285,525			24,922,045
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,850,185	1,369,659,939	13,285,525			24,922,045
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,850,185	1,369,659,939	13,285,525			24,922,045

Schedule S - Part 1 - Section 2

NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 1

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 4 - Bank Footnote

NONE

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

Schedule S - Part 6

NONE

Schedule S - Part 7

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	N					
2. Alaska	AK	N					
3. Arizona	AZ	N					
4. Arkansas	AR	N					
5. California	CA	N					
6. Colorado	CO	N					
7. Connecticut	CT	N					
8. Delaware	DE	N					
9. District of Columbia	DC	N					
10. Florida	FL	N					
11. Georgia	GA	N					
12. Hawaii	HI	N					
13. Idaho	ID	N					
14. Illinois	IL	N					
15. Indiana	IN	N					
16. Iowa	IA	L					
17. Kansas	KS	N					
18. Kentucky	KY	N					
19. Louisiana	LA	N					
20. Maine	ME	N					
21. Maryland	MD	N					
22. Massachusetts	MA	N					
23. Michigan	MI	N					
24. Minnesota	MN	N					
25. Mississippi	MS	N					
26. Missouri	MO	N					
27. Montana	MT	N					
28. Nebraska	NE	N					
29. Nevada	NV	N					
30. New Hampshire	NH	N					
31. New Jersey	NJ	N					
32. New Mexico	NM	N					
33. New York	NY	N					
34. North Carolina	NC	N					
35. North Dakota	ND	N					
36. Ohio	OH	N					
37. Oklahoma	OK	N					
38. Oregon	OR	N					
39. Pennsylvania	PA	N					
40. Rhode Island	RI	N					
41. South Carolina	SC	N					
42. South Dakota	SD	N					
43. Tennessee	TN	N					
44. Texas	TX	N					
45. Utah	UT	N					
46. Vermont	VT	N					
47. Virginia	VA	N					
48. Washington	WA	N					
49. West Virginia	WV	N					
50. Wisconsin	WI	N					
51. Wyoming	WY	N					
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	N					
55. U.S. Virgin Islands	VI	N					
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N					
58. Aggregate Other Alien	OT	XXX					
59. Subtotal		XXX					
90. Reporting entity contributions for employee benefits plans		XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					
94. Aggregate or other amounts not allocable by State		XXX					
95. Totals (Direct Business)		XXX					
96. Plus reinsurance assumed		XXX	13,285,525			13,285,525	
97. Totals (All Business)		XXX	13,285,525			13,285,525	
98. Less reinsurance ceded		XXX					
99. Totals (All Business) less Reinsurance Ceded		XXX	13,285,525	(c)		13,285,525	
DETAILS OF WRITE-INS							
58001.		XXX					
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX					
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX					
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX					

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG1 R - Registered - Non-domiciled RRGs.....
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... Q - Qualified - Qualified or accredited reinsurer.....
N - None of the above - Not allowed to write business in the state.....56

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policyholder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

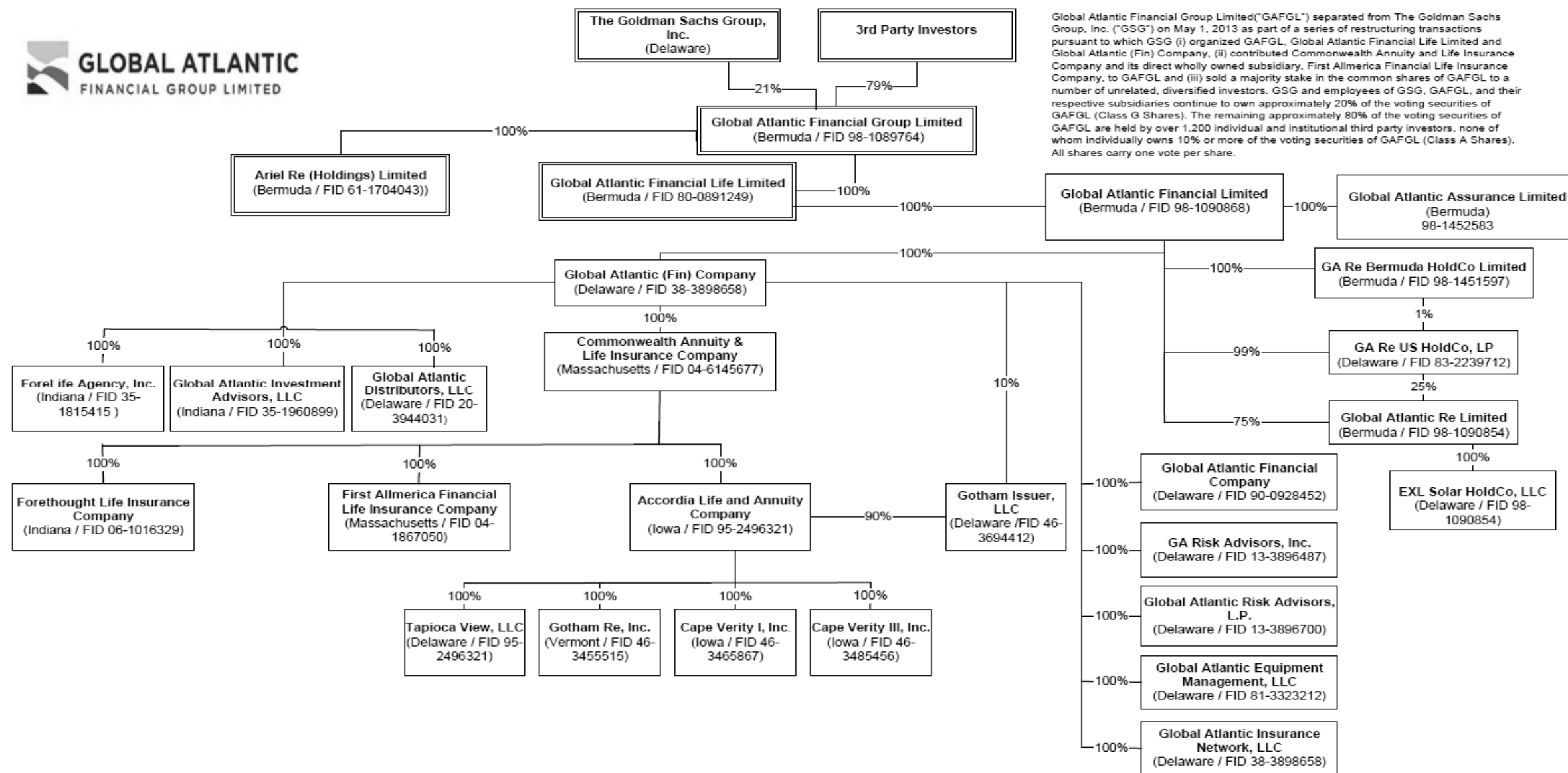
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					Totals
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
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					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien	OT					
59. Total						

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



Global Atlantic Financial Group Limited ("GAFGL") separated from The Goldman Sachs Group, Inc. ("GSG") on May 1, 2013 as part of a series of restructuring transactions pursuant to which GSG (i) organized GAFGL, Global Atlantic Financial Life Limited and Global Atlantic (Fin) Company, (ii) contributed Commonwealth Annuity and Life Insurance Company and its direct wholly owned subsidiary, First Allmerica Financial Life Insurance Company, to GAFGL and (iii) sold a majority stake in the common shares of GAFGL to a number of unrelated, diversified investors. GSG and employees of GSG, GAFGL, and their respective subsidiaries continue to own approximately 20% of the voting securities of GAFGL (Class G Shares). The remaining approximately 80% of the voting securities of GAFGL are held by over 1,200 individual and institutional third party investors, none of whom individually owns 10% or more of the voting securities of GAFGL (Class A Shares). All shares carry one vote per share.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMJ	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	RE	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
							Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

Asterisk	Explanation

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	80-0891249	Global Atlantic Financial Life Limited								(4,550,104)	(4,550,104)	
	38-3898658	Global Atlantic (Fin) Company		(132,000,000)			(6,133,188)			(85,955,396)	(224,088,584)	
	98-1090868	Commonwealth Re Midco Limited					(3,211,797)				(3,211,797)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company		(365,000,000)	606,080,505		(57,204,270)	(23,695,556)		289,858,333	450,039,012	58,262,187
	AA-3191237	Global Atlantic Re Limited					(18,031,013)	259,035,220		131,363,139	372,367,346	(15,966,035,394)
69140	04-1867050	First Allmerica Financial Life Insurance Company			(41,240,245)		(273,676)	(27,369,900)			(68,883,821)	933,565,265
62200	95-2496321	Accordia Life and Annuity Company		100,000,000	(887,327,183)		(12,448,880)	43,612,867		(400,462,736)	(1,156,625,932)	5,482,585,606
	90-0928452	Global Atlantic Financial Company		10,000,000	(15,410,176)		426,493,970				421,083,794	
15333	46-3455515	Gotham Re, Inc.			(5,628,487)		(171,920)	12,697,960			6,897,553	(441,429,815)
15475	46-3465867	Cape Verity I, Inc.			(15,427,723)		323,122	(4,086,129)			(19,190,730)	(1,369,659,939)
15473	46-3485456	Cape Verity III, Inc.			111,050,529			(39,526,738)			71,523,791	(4,112,925,667)
	35-1960899	Global Atlantic Investment Advisors, LLC					(2,904,483)				(2,904,483)	
	20-3944031	Global Atlantic Distributors, LLC					(46,658,223)				(46,658,223)	
91642	06-1016329	Forethought Life Insurance Company		365,000,000	247,902,780		(260,835,330)	(220,667,724)		69,746,764	201,146,490	15,415,637,757
	13-3575636	Goldman Sachs Asset Management, L.P. (GSAM fees)					12,025,127				12,025,127	
	81-3323212	Global Atlantic Equipment Management, LLC										
		Global Atlantic Assurance Limited		22,000,000			(19,607,698)				2,392,302	
							(11,361,741)				(11,361,741)	
9999999 Control Totals												
									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	SEE EXPLANATION
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	WAIVED
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	WAIVED
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	SEE EXPLANATION
AUGUST FILING	
11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 31. Will the Management Certification That the Valuation Reflects Management’s Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? SEE EXPLANATION
- 34. Will the Worker’s Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) NO
- 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? NO
- 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? NO
- 37. Will an approval from the reporting entity’s state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? NO
- 38. Will an approval from the reporting entity’s state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? NO
- 39. Will an approval from the reporting entity’s state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? NO
- 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? SEE EXPLANATION

APRIL FILING

- 41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? YES
- 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? NO
- 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
- 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
- 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? NO
- 46. Will the regulator only (non-public) Supplemental Health Care Exhibit’s Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? NO
- 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? NO
- 48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? SEE EXPLANATION
- 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? NO

AUGUST FILING

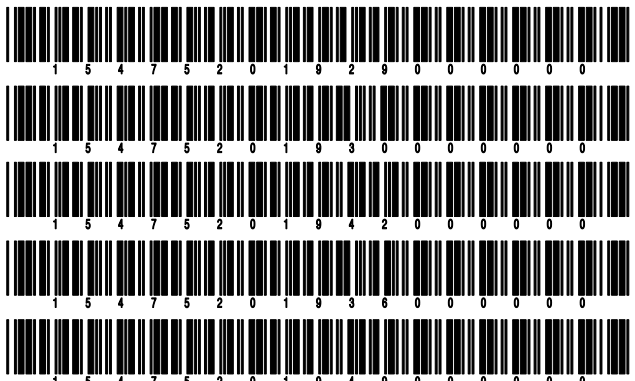
- 50. Will Management’s Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanations:



- 2. The Company will file with the State but is not required to file with the NAIC
- 10. The Company will file with the State but is not required to file with the NAIC
- 12. The Company only has one shareholder
- 13. The Company has no Medicare Supplement Insurance Business
- 14. The Company has no trustee surplus
- 15. The Company has no participating business
- 17. The Company will file with the State but is not required to file with the NAIC
- 18. The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
- 19. The Company has no Synthetic GIC Contracts
- 20. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 21. The Company has no indexed annuity contracts
- 22. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 23. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 24. The Company will file with the State but is not required to file with the NAIC
- 25. The Company is not required to file this form
- 26. The Company is not required to file this form
- 27. The Company has no annuity contracts
- 28. The Company has no Modified Guarantee Annuities
- 29. Not applicable to variable business in force
- 30. Not applicable to variable business in force
- 31. The Company has no variable contracts
- 32. The Company has no variable contracts
- 33. The Company will file with the State but is not required to file with the NAIC
- 34. The Company has no Workers Compensation business
- 35. The Company has no Accident and Health Business
- 36. The Company has no Medicare Part D coverage business
- 37. Audit partner has not exceeded five years
- 38. There are no employees currently in cooling off periods
- 39. The Company is not seeking relief from these requirements
- 40. The Company will file with the State but is not required to file with the NAIC
- 42. The Company has no long-term business
- 43. The Company has no credit insurance business
- 44. The Company has no Accident and Health Business
- 45. The Company has no health business
- 46. The Company has no health business
- 47. The Company is exempt from the requirements of section 8D of AG38
- 48. The Company will file with the State but is not required to file with the NAIC
- 49.

Bar Codes:

- 6. Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]
- 7. Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 300]
- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trustee Surplus Statement [Document Identifier 490]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

15. Participating Opinion for Exhibit 5 [Document Identifier 371]	 1 5 4 7 5 2 0 1 9 3 7 1 0 0 0 0 0
18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	 1 5 4 7 5 2 0 1 9 4 4 3 0 0 0 0 0
19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	 1 5 4 7 5 2 0 1 9 4 4 4 0 0 0 0 0
20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	 1 5 4 7 5 2 0 1 9 4 4 5 0 0 0 0 0
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 1 5 4 7 5 2 0 1 9 4 4 6 0 0 0 0 0
22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 1 5 4 7 5 2 0 1 9 4 4 7 0 0 0 0 0
23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 1 5 4 7 5 2 0 1 9 4 4 8 0 0 0 0 0
25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	 1 5 4 7 5 2 0 1 9 4 5 0 0 0 0 0 0
26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	 1 5 4 7 5 2 0 1 9 4 5 1 0 0 0 0 0
27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 1 5 4 7 5 2 0 1 9 4 5 2 0 0 0 0 0
28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 1 5 4 7 5 2 0 1 9 4 5 3 0 0 0 0 0
29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]	 1 5 4 7 5 2 0 1 9 4 3 6 0 0 0 0 0
30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]	 1 5 4 7 5 2 0 1 9 4 3 7 0 0 0 0 0
31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]	 1 5 4 7 5 2 0 1 9 4 3 8 0 0 0 0 0
32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]	 1 5 4 7 5 2 0 1 9 4 3 9 0 0 0 0 0
34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 1 5 4 7 5 2 0 1 9 4 9 5 0 0 0 0 0
35. Supplemental Schedule O [Document Identifier 465]	 1 5 4 7 5 2 0 1 9 4 6 5 0 0 0 0 0
36. Medicare Part D Coverage Supplement [Document Identifier 365]	 1 5 4 7 5 2 0 1 9 3 6 5 0 0 0 0 0
37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 1 5 4 7 5 2 0 1 9 2 2 4 0 0 0 0 0
38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 1 5 4 7 5 2 0 1 9 2 2 5 0 0 0 0 0
39. Relief from the Requirements for Audit Committees [Document Identifier 226]	 1 5 4 7 5 2 0 1 9 2 2 6 0 0 0 0 0
42. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 1 5 4 7 5 2 0 1 9 3 0 6 0 0 0 0 0
43. Credit Insurance Experience Exhibit [Document Identifier 230]	 1 5 4 7 5 2 0 1 9 2 3 0 0 0 0 0 0
44. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 1 5 4 7 5 2 0 1 9 2 1 0 0 0 0 0 0
45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 1 5 4 7 5 2 0 1 9 2 1 6 0 0 0 0 0
46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 1 5 4 7 5 2 0 1 9 2 1 7 0 0 0 0 0
47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 1 5 4 7 5 2 0 1 9 4 3 5 0 0 0 0 0
49. Variable Annuities Supplement [Document Identifier 286]	 1 5 4 7 5 2 0 1 9 2 8 6 0 0 0 0 0

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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		0.000				0.000
1.02 All other governments	2,624,081	0.294	2,624,081		2,624,081	0.294
1.03 U.S. states, territories and possessions, etc. guaranteed	7,955,474	0.892	7,955,474		7,955,474	0.892
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,980,503	1.456	12,980,503		12,980,503	1.456
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	72,280,105	8.109	72,280,105		72,280,105	8.109
1.06 Industrial and miscellaneous	732,977,156	82.227	732,977,156		732,977,156	82.227
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	828,817,319	92.978	828,817,319		828,817,319	92.978
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	4,903,169	0.550	4,903,168		4,903,168	0.550
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	4,903,169	0.550	4,903,168		4,903,168	0.550
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)		0.000				0.000
6.02 Cash equivalents (Schedule E, Part 2)	39,688,769	4.452	39,688,769		39,688,769	4.452
6.03 Short-term investments (Schedule DA)	2,977,817	0.334	2,977,817		2,977,817	0.334
6.04 Total cash, cash equivalents and short-term investments	42,666,586	4.786	42,666,586		42,666,586	4.786
7. Contract loans	15,023,881	1.685	15,023,881		15,023,881	1.685
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	891,410,955	100.000	891,410,954		891,410,954	100.000

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
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	5,534,282
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	572,202
8.	Deduct amortization of premium and mortgage interest points and commitment fees	58,911
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)	4,903,169
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	4,903,169
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	4,903,169

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
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 18	
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	832,648,230
2.	Cost of bonds and stocks acquired, Part 3, Column 7	202,934,315
3.	Accrual of discount	1,974,005
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	4,139,906
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	213,692,658
7.	Deduct amortization of premium	2,110,441
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	2,923,962
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	828,817,319
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	828,817,319

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries	2,624,081	2,870,200	2,633,600	2,500,000
	4. Totals	2,624,081	2,870,200	2,633,600	2,500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	7,955,474	8,765,542	8,164,564	6,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	12,980,503	17,287,746	13,189,412	10,780,000
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	72,280,105	82,773,630	71,950,690	68,097,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	653,468,802	727,208,562	656,569,592	623,358,473
	9. Canada	7,532,061	9,108,720	7,629,243	7,000,000
	10. Other Countries	71,976,293	79,921,850	72,089,293	68,335,000
	11. Totals	732,977,156	816,239,132	736,288,128	698,693,473
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	828,817,319	927,936,250	832,226,394	786,245,473
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	828,817,319	927,936,250	832,226,394	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 11.7	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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
2. All Other Governments												
2.1 NAIC 1					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
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					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				6,293,456		XXX	6,293,456	0.8	6,356,909	0.8	6,293,456	
3.2 NAIC 2		97,766	695,224	869,030		XXX	1,662,020	0.2	1,651,591	0.2	1,662,020	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		97,766	695,224	7,162,486		XXX	7,955,476	1.0	8,008,500	1.0	7,955,476	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1				785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
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				785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		1,581,447	16,796,931	3,942,885	38,333,464	XXX	60,654,727	7.3	48,561,259	5.8	42,822,814	17,831,913
5.2 NAIC 2					11,625,373	XXX	11,625,373	1.4	11,670,018	1.4	11,625,373	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals		1,581,447	16,796,931	3,942,885	49,958,837	XXX	72,280,100	8.7	60,231,277	7.2	54,448,187	17,831,913

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	5,006,662	16,854,152	44,074,368	91,081,127	224,526,502	XXX	381,542,811	45.9	366,556,968	43.8	313,281,985	68,260,826
6.2 NAIC 2	297,525	871,793	27,671,120	66,701,609	254,414,880	XXX	349,956,927	42.1	367,161,908	43.9	314,976,301	34,980,626
6.3 NAIC 3	221,013	664,083	495,428	96,896		XXX	1,477,420	0.2	2,039,039	0.2		1,477,420
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	5,525,200	18,390,028	72,240,916	157,879,632	478,941,382	XXX	732,977,158	88.1	735,757,915	87.9	628,258,286	104,718,872
7. Hybrid Securities												
7.1 NAIC 1						XXX			453,782	0.1		
7.2 NAIC 2						XXX			2,267,821	0.3		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			2,721,603	0.3		
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						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 7,984,479	18,435,599	60,871,299	102,103,114	277,678,905		467,073,396	56.2	XXX	XXX	378,356,576	88,716,820
11.2 NAIC 2	(d) 297,525	969,559	28,366,344	67,570,639	266,040,253		363,244,320	43.7	XXX	XXX	328,263,694	34,980,626
11.3 NAIC 3	(d) 221,013	664,083	495,428	96,896			1,477,420	0.2	XXX	XXX		1,477,420
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)								XXX	XXX		
11.6 NAIC 6	(d)								XXX	XXX		
11.7 Totals	8,503,017	20,069,241	89,733,071	169,770,649	543,719,158		(b) 831,795,136	100.0	XXX	XXX	706,620,270	125,174,866
11.8 Line 11.7 as a % of Col. 7	1.0	2.4	10.8	20.4	65.4		100.0	XXX	XXX	XXX	85.0	15.0
12. Total Bonds Prior Year												
12.1 NAIC 1	11,567,074	25,962,122	86,750,706	101,564,188	225,949,382		XXX	XXX	451,793,472	54.0	340,935,733	110,857,739
12.2 NAIC 2			35,243,969	61,361,340	286,146,029		XXX	XXX	382,751,338	45.8	359,197,386	23,553,952
12.3 NAIC 3					2,039,039		XXX	XXX	2,039,039	0.2	2,039,039	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX				
12.6 NAIC 6							XXX	XXX	(c)	(c)		
12.7 Totals	11,567,074	25,962,122	121,994,675	162,925,528	514,134,450		XXX	XXX	(b) 836,583,849	100.0	702,172,158	134,411,691
12.8 Line 12.7 as a % of Col. 9	1.4	3.1	14.6	19.5	61.5		XXX	XXX	100.0	XXX	83.9	16.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	7,870,648	10,873,652	12,255,102	89,241,471	258,115,701		378,356,574	45.5	340,935,733	40.8	378,356,574	XXX
13.2 NAIC 2		97,766	18,000,680	61,657,423	248,507,824		328,263,693	39.5	359,197,386	42.9	328,263,693	XXX
13.3 NAIC 3									2,039,039	0.2		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	7,870,648	10,971,418	30,255,782	150,898,894	506,623,525		706,620,267	85.0	702,172,158	83.9	706,620,267	XXX
13.8 Line 13.7 as a % of Col. 7	1.1	1.6	4.3	21.4	71.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.9	1.3	3.6	18.1	60.9		85.0	XXX	XXX	XXX	85.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	113,831	7,561,947	48,616,197	12,861,643	19,563,204		88,716,822	10.7	110,857,739	13.3	XXX	88,716,822
14.2 NAIC 2	297,525	871,793	10,365,664	5,913,216	17,532,429		34,980,627	4.2	23,553,952	2.8	XXX	34,980,627
14.3 NAIC 3	221,013	664,083	495,428	96,896			1,477,420	0.2			XXX	1,477,420
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	632,369	9,097,823	59,477,289	18,871,755	37,095,633		125,174,869	15.0	134,411,691	16.1	XXX	125,174,869
14.8 Line 14.7 as a % of Col. 7	0.5	7.3	47.5	15.1	29.6		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	1.1	7.2	2.3	4.5		15.0	XXX	XXX	XXX	XXX	15.0

(a) Includes \$ 121,943,554 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, \$ 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 \$ 2,977,817 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 11.08	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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
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	2,977,817					XXX	2,977,817	0.4	4,912,776	0.6	2,977,817	
2. All Other Governments												
2.01 Issuer Obligations					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
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					2,624,081	XXX	2,624,081	0.3	2,626,885	0.3		2,624,081
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		97,766	695,224	7,162,485		XXX	7,955,475	1.0	8,008,500	1.0	7,955,475	
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		97,766	695,224	7,162,485		XXX	7,955,475	1.0	8,008,500	1.0	7,955,475	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations				785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
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				785,646	12,194,858	XXX	12,980,504	1.6	22,324,893	2.7	12,980,504	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		171,694	374,770	3,942,885	49,958,838	XXX	54,448,187	6.5	42,071,882	5.0	54,448,187	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities		1,409,753	16,422,161			XXX	17,831,914	2.1	17,648,579	2.1		17,831,914
5.04 Other Loan-Backed and Structured Securities						XXX	510,816	0.1				
5.05 Totals		1,581,447	16,796,931	3,942,885	49,958,838	XXX	72,280,101	8.7	60,231,277	7.2	54,448,187	17,831,914
6. Industrial and Miscellaneous												
6.01 Issuer Obligations			41,215,399	143,887,816	459,999,092	XXX	645,102,307	77.6	609,131,254	72.8	584,218,162	60,884,145
6.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	35,837,727	4.3	24,563,879	
6.03 Commercial Mortgage-Backed Securities	518,537	1,535,876	10,170,547	8,790,135	3,703,672	XXX	24,718,767	3.0	26,734,673	3.2	4,618,168	20,100,599
6.04 Other Loan-Backed and Structured Securities	113,831	6,152,194	15,641,699	1,826,403	14,858,076	XXX	38,592,203	4.6	64,054,259	7.7	14,858,076	23,734,127
6.05 Totals	5,525,199	18,390,028	72,240,915	157,879,632	478,941,382	XXX	732,977,156	88.1	735,757,913	87.9	628,258,285	104,718,871
7. Hybrid Securities												
7.01 Issuer Obligations						XXX			2,721,603	0.3		
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			2,721,603	0.3		
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						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 11.08	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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,977,817	269,460	42,285,393	155,778,832	524,776,869	XXX	726,088,371	87.3	XXX	XXX	662,580,145	63,508,226
11.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	XXX	XXX	24,563,879	
11.03 Commercial Mortgage-Backed Securities	518,537	2,945,629	26,592,708	8,790,135	3,703,672	XXX	42,550,681	5.1	XXX	XXX	4,618,168	37,932,513
11.04 Other Loan-Backed and Structured Securities	113,831	6,152,194	15,641,699	1,826,403	14,858,076	XXX	38,592,203	4.6	XXX	XXX	14,858,076	23,734,127
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	8,503,016	20,069,241	89,733,070	169,770,648	543,719,159		831,795,134	100.0	XXX	XXX	706,620,268	125,174,866
11.09 Line 11.08 as a % of Col. 7	1.0	2.4	10.8	20.4	65.4		100.0	XXX	XXX	XXX	85.0	15.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,338,900	111,103	45,165,785	130,989,272	509,192,733	XXX	XXX	XXX	691,797,793	82.7	645,862,753	45,935,040
12.02 Residential Mortgage-Backed Securities	2,175,545	6,479,616	11,765,569	14,597,431	819,566	XXX	XXX	XXX	35,837,727	4.3	15,161,823	20,675,904
12.03 Commercial Mortgage-Backed Securities	482,918	7,097,115	28,391,602	8,343,539	68,078	XXX	XXX	XXX	44,383,252	5.3	20,875,430	23,507,822
12.04 Other Loan-Backed and Structured Securities	2,569,712	12,274,288	36,671,718	8,995,286	4,054,071	XXX	XXX	XXX	64,565,075	7.7	20,272,152	44,292,923
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Totals	11,567,075	25,962,122	121,994,674	162,925,528	514,134,448		XXX	XXX	836,583,847	100.0	702,172,158	134,411,689
12.09 Line 12.08 as a % of Col. 9	1.4	3.1	14.6	19.5	61.5		XXX	XXX	100	XXX	83.9	16.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,977,817	269,460	25,042,512	146,609,120	487,681,235	XXX	662,580,144	79.7	645,862,753	77.2	662,580,144	XXX
13.02 Residential Mortgage-Backed Securities	4,892,831	10,701,958	5,213,270	3,375,278	380,542	XXX	24,563,879	3.0	15,161,823	1.8	24,563,879	XXX
13.03 Commercial Mortgage-Backed Securities			914,496		3,703,672	XXX	4,618,168	0.6	20,875,430	2.5	4,618,168	XXX
13.04 Other Loan-Backed and Structured Securities					14,858,076	XXX	14,858,076	1.8	20,272,152	2.4	14,858,076	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	7,870,648	10,971,418	30,255,782	150,898,894	506,623,525		706,620,267	85.0	702,172,158	83.9	706,620,267	XXX
13.09 Line 13.08 as a % of Col. 7	1.1	1.6	4.3	21.4	71.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.9	1.3	3.6	18.1	60.9		85.0	XXX	XXX	XXX	85.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations			17,242,881	9,169,712	37,095,634	XXX	63,508,227	7.6	45,935,040	5.5	XXX	63,508,227
14.02 Residential Mortgage-Backed Securities						XXX			20,675,904	2.5	XXX	
14.03 Commercial Mortgage-Backed Securities	518,537	2,945,629	26,592,708	7,875,639		XXX	37,932,513	4.6	23,507,822	2.8	XXX	37,932,513
14.04 Other Loan-Backed and Structured Securities	113,831	6,152,194	15,641,699	1,826,403		XXX	23,734,127	2.9	44,292,923	5.3	XXX	23,734,127
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 Totals	632,368	9,097,823	59,477,288	18,871,754	37,095,634		125,174,867	15.0	134,411,689	16.1	XXX	125,174,867
14.09 Line 14.08 as a % of Col. 7	0.5	7.3	47.5	15.1	29.6		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.1	1.1	7.2	2.3	4.5		15.0	XXX	XXX	XXX	XXX	15.0

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,990,261	1,990,261			
2. Cost of short-term investments acquired	6,903,794	6,903,794			
3. Accrual of discount	75,453	75,453			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	297	297			
6. Deduct consideration received on disposals	5,991,988	5,991,988			
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)	2,977,817	2,977,817			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,977,817	2,977,817			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,708,507	1,945,356	1,763,151	
2. Cost of cash equivalents acquired	320,193,008	2,179,707	318,013,301	
3. Accrual of discount	14,937	14,937		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	284,227,683	4,140,000	280,087,683	
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)	39,688,769		39,688,769	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	39,688,769		39,688,769	

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
80514301		Louisville	KY		10/01/2013	7.900	621,695		(33,887)			14,800,000	10/03/2019	
80514318		Roanoke	VA		10/01/2013	5.720	4,281,474		(25,024)			12,800,000	06/28/2019	
0599999. Mortgages in good standing - Commercial mortgages-all other							4,903,169		(58,911)			27,600,000	XXX	
0899999. Total Mortgages in good standing							4,903,169		(58,911)			27,600,000	XXX	
1699999. Total - Restructured Mortgages													XXX	
2499999. Total - Mortgages with overdue interest over 90 days													XXX	
3299999. Total - Mortgages in the process of foreclosure													XXX	
3399999 - Totals							4,903,169		(58,911)			27,600,000	XXX	

General Interrogatory:

- Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
- Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 - Totals								

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
80514301	Louisville	KY		10/01/2013		1,016,211							360,629			
80514318	Roanoke	VA		10/01/2013		4,518,071							211,573			
0299999. Mortgages with partial repayments						5,534,282							572,202			
0599999 - Totals						5,534,282							572,202			

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 Identification	Description	C o d e	F o r e i g n	B o n d Char	NAIC Designation and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
0599999. Total - U.S. Government Bonds																						
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D			1FE	2,633,600	114.8080	2,870,200	2,500,000	2,624,081		(2,803)			4.875	4.534	JJ		53,828	121,875	04/27/2016	01/22/2044
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations																						
1099999. Total - All Other Government Bonds																						
13063A-55-5	CALIFORNIA STATE OF MUNI BND GO			1	1FE	2,991,300	160.4020	3,007,538	1,875,000	2,836,538		(33,475)			7.550	3.777	AO		35,391	141,563	01/08/2015	04/01/2039
13063A-70-0	CALIFORNIA STATE OF MUNI BND GO			1	1FE	3,566,800	152.7020	3,817,550	2,500,000	3,456,917		(29,979)			7.300	4.383	AO		45,625	182,500	02/02/2016	10/01/2039
452151-LF-8	ILLINOIS STATE OF MUNITAX BND GO			4	2FE	1,606,464	107.8030	1,940,454	1,800,000	1,662,019		10,428			5.100	6.178	JD		7,650	91,800	10/09/2013	06/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations																						
1799999. Total - U.S. States, Territories and Possessions Bonds																						
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG MUNI BND			1	1FE	4,669,977	153.6540	5,992,506	3,900,000	4,576,223		(17,141)			6.600	5.235	FA		107,250	257,400	09/30/2013	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL			1	1FE	8,519,435	164.1750	11,295,240	6,880,000	8,404,280		(21,138)			6.750	5.264	FA		193,500	464,400	09/30/2013	08/01/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations																						
2499999. Total - U.S. Political Subdivisions Bonds																						
010869-AS-4	ALAMEDA CORRIDOR TRANS AUTH C ALAMEDA C			1	1FE	1,592,025	74.4700	1,861,750	2,500,000	1,732,182		44,101			0.000	3.771	MAT				08/19/2016	10/01/2031
02765U-CR-3	AMERICAN MUN POWER-OHIO INC AMERICAN MUN			1	1FE	1,786,994	138.7980	2,387,326	1,720,000	1,780,494		(1,226)			6.053	5.775	FA		39,331	104,112	09/30/2013	02/15/2043
072024-NW-0	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1	1FE	3,684,278	162.3360	4,220,736	2,600,000	3,640,645		(15,689)			7.043	4.584	AO		45,780	183,118	01/27/2017	04/01/2050
072024-PY-2	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1	1FE	4,932,352	161.3850	5,938,968	3,680,000	4,864,932		(16,711)			6.907	4.869	AO		63,544	254,178	01/26/2017	10/01/2050
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES MUNI BND			1	1FE	2,025,432	135.0920	2,431,656	1,800,000	1,977,574		(8,889)			6.899	5.808	JD		10,349	124,182	10/09/2013	12/01/2040
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX			1	1FE	1,455,000	98.9710	1,440,028	1,455,000	1,455,000					3.144	3.144	MN		7,624	8,768	08/08/2019	11/01/2045
582643-AA-8	METROPOLITAN WASH D C ARPTS AU METROPOLI			1	2FE	4,587,424	161.1320	5,156,224	3,200,000	4,482,901		(23,292)			7.462	4.788	AO		59,696	238,784	01/22/2015	10/01/2046
646136-XR-7	NEW JERSEY ST TRANS TR FD AUT MUNI BND			1	2FE	7,258,220	131.9930	8,302,360	6,290,000	7,142,473		(21,353)			6.561	5.467	JD		18,342	412,687	09/30/2013	12/15/2040
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH MUNI BND REV			1	1FE	1,301,710	156.8660	1,568,660	1,000,000	1,282,106		(7,253)			7.414	5.277	JJ		37,070	74,140	09/30/2013	01/01/2040
677704-A6-5	OHIO UNIV MUNITAX BND REV			1	1FE	6,003,635	128.9060	7,089,830	5,500,000	6,003,374		(207)			5.590	5.118	JD		25,621	307,450	02/23/2016	12/01/2114
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND			1	1FE	6,000,000	95.0920	5,705,520	6,000,000	6,000,000					3.287	3.287	FA		73,958		08/08/2019	08/01/2069
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV			4	1FE	1,030,367	129.5450	1,198,291	925,000	1,026,279		(1,477)			4.926	4.291	AO		11,391	45,566	01/26/2017	10/01/2051
73358W-JA-3	PORT AUTH NY & NJ MUNITAX BND REV			1	1FE	1,511,840	122.5600	1,838,400	1,500,000	1,511,682		(97)			4.458	4.417	AO		16,718	66,870	02/17/2017	10/01/2062
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX			1	1FE	3,000,000	112.0990	3,362,970	3,000,000	3,000,000					4.637	4.637	JJ		69,555	58,349	01/17/2019	01/01/2040
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX			1	1FE	3,000,000	116.1750	3,485,250	3,000,000	3,000,000					4.787	4.787	JJ		71,805	60,236	01/17/2019	01/01/2048
797400-FN-3	SAN DIEGO COUNTY REG TRANSP SAN DIEGO C			1	1FE	3,186,336	144.3370	3,481,850	2,828,000	3,158,142		(5,129)			5.911	5.124	AO		41,791	167,163	09/30/2013	04/01/2048
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR MUNITAX B			1	1FE	2,455,347	144.3970	3,030,893	2,099,000	2,410,346		(8,237)			6.548	5.346	MN		17,562	137,443	09/30/2013	05/15/2048
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations																						
30265A-AN-4	FREMIF 13-K33 SUB CMB 13-K33-B 144A			4	1FML	1,289,948	103.6710	1,555,071	1,500,000	1,409,753		21,713			3.499	5.496	MON		4,374	53,211	10/04/2013	08/25/2046
30293A-AN-0	FREMIF MORT TST FREMIF 15-K47 SUB CMB 15			4	1FML	6,367,969	102.3900	7,679,241	7,500,000	6,771,636		111,875			3.587	5.851	MON		22,417	272,832	03/11/2016	06/25/2048
30293X-AJ-9	FREMIF SUB CMB 15-K51 B 144A			4	1FML	9,481,813	104.3860	10,438,606	10,000,000	9,650,526		49,747			3.954	4.770	MON		32,947	400,922	06/08/2016	10/25/2048
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																						
3199999. Total - U.S. Special Revenues Bonds																						
00206R-CU-4	AT&T INC SENIOR CORP BND			1	2FE	3,507,728	127.4180	4,077,376	3,200,000	3,490,075		(5,109)			5.650	5.028	FA		68,302	180,800	03/29/2016	02/15/2047
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP BND			1	1FE	3,221,888	131.4260	4,205,632	3,200,000	3,220,892		(384)			4.900	4.856	MN		13,502	156,800	12/09/2016	11/30/2046
00817Y-AF-5	AETNA INC CORP BND			1	2FE	8,100,827	135.0740	9,185,032	6,800,000	7,878,020		(40,713)			6.625	5.181	JD		20,022	450,500	09/30/2013	06/15/2036
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND			1	2FE	3,204,919	114.6790	3,325,691	2,900,000	3,189,621		(6,186)			5.450	4.754	JD		13,171	158,050	04/03/2018	12/01/2044
01400E-AC-7	ALCONFINANCECORP SENIOR CORP BND 144A			2	2FE	7,872,375	104.9250	7,869,375	7,500,000	7,871,747		(628)			3.800	3.527	MS		77,583		11/22/2019	09/23/2049
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND			1	2FE	430,340	92.3190	415,436	450,000	431,223		380			3.875	4.135	MS		5,086	17,438	08/21/2017	09/16/2046
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A			1	1FE	6,948,985	117.6850	8,237,950	7,000,000	6,950,797		946			4.050	4.093	FA		101,588	283,500	06/08/2018	08/22/2047
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP BND			1	1FE	3,874,458	117.8240	4,654,048	3,950,000	3,876,943		1,839			4.050	4.175	JD		12,443	159,975	11/16/2018	12/03/2042
03040W-AT-2	AMERICAN WATER CAPITAL CORP SENIOR CORP			1	2FE	1,447,995	113.2790	1,699,185	1,500,000	1,449,299		967			4.200	4.410	MS		21,000	66,850	12/12/2018	09/01/2048
03073E-AN-5	AMERISOURCEBERGEN CORPORATION SENIOR COR			1	2FE	1,042,350	102.8520	1,208,520	1,000,000	1,039,290		(921)			4.250	3.998	MS		14,167	42,500	06/09/2016	03/01/2045
031162-BA-7	AMGEN INC CORP BND			1	2FE	4,803,615	135.0700	5,065,125	3,750,000	4,686,765		(30,682)			6.400	4.444	FA		100,000	240,000	04/11/2016	02/01/2039
031162-BE-9	AMGEN INC SENIOR CORP BND			1	2FE	1,097,030	119.1230	1,191,230	1,000,000	1,088,565		(2,417)			4.950	4.318	AO		12,375	49,500	04/11/2016	10/01/2041
031162-BZ-2	AMGEN INC SENIOR CORP BND			1	2FE	470,600	112.0550	560,275	500,000	472,683		546			4.400	4.774	MN		3,667	22,000	12/11/2015	05/01/2045
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND			2	2FE	2,689,153	118.6120	3,380,442	2,850,000	2,691,140		1,988			4.900	5.297	FA		58,188	69,825	05/15/2019	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2FE	7,092,000	112.1610	7,954,458	7,092,000	7,092,000					4.439	4.439	AO		74,331	314,814	08/21/2017	10/06/2048

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63939N-AD-5	NAVIENT STUDENT NAVSL_16-AA SUB ABS 2016			4	.1FE	6,598,274	100.1010	8,008,055	8,000,000	6,936,413		101,294			3.500	5.606	MON	12,444	280,000	01/28/2016	12/16/2058
64032X-AB-1	NSLT 2012-3A B NSLT 12-3A			4	.1FE	1,765,000	96.5720	1,931,433	2,000,000	1,936,734		1,189			2.792	2.899	MON	931	66,307	04/08/2014	08/25/2045
78448P-AF-7	SMB 2015-A C ABS 144A			4	.1FE	1,929,855	102.7920	2,055,835	2,000,000	1,958,737		4,603			4.500	4.885	MON	4,000	90,000	04/15/2015	10/15/2048
BGA00A-3U-3	INFINITY LD ASSET HOLDINGS LLC TERM LOA				.1FE	7,149,643	100.0000	7,149,643	7,149,643	7,149,643					0.000	2.780	MON	46,000	28,627	09/26/2019	03/31/2067
BGA00Z-AP-1	INFINITY LD ASSET HOLDINGS LLC INFINITY				.1FE	7,708,433	100.0000	7,708,433	7,708,433	7,708,433					0.000	2.990	MON	31,500	19,253	11/27/2019	12/31/2067
38175J-AG-2	GOCAP 13-17A ABS 2013-17A B 144A	D		4	.1FE	4,800,000	95.6770	4,592,515	4,800,000	4,806,853		(26,385)			4.840	4.339	JAJJ	43,879	264,143	08/07/2017	10/25/2030
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					37,951,674	XXX	39,750,027	39,889,390	38,592,202		96,331			XXX	XXX	XXX	154,610	1,020,269	XXX	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					736,288,128	XXX	816,239,132	698,693,473	732,977,156		(955,390)			XXX	XXX	XXX	7,239,772	29,614,861	XXX	XXX
4899999	Total - Hybrid Securities						XXX								XXX	XXX	XXX			XXX	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds						XXX								XXX	XXX	XXX			XXX	XXX
6099999	Subtotal - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
6599999	Subtotal - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
7699999	Total - Issuer Obligations					728,325,280	XXX	816,230,830	672,853,325	723,110,554		(1,349,369)			XXX	XXX	XXX	7,990,929	30,264,210	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities					24,379,945	XXX	26,125,429	28,820,165	24,563,880		90,927			XXX	XXX	XXX	22,205	840,864	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities					41,569,495	XXX	45,829,964	44,682,593	42,550,683		230,489			XXX	XXX	XXX	185,147	1,719,067	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities					37,951,674	XXX	39,750,027	39,889,390	38,592,202		96,331			XXX	XXX	XXX	154,610	1,020,269	XXX	XXX
8099999	Total - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999	Total - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8399999	Total Bonds					832,226,394	XXX	927,936,250	786,245,473	828,817,319		(931,622)			XXX	XXX	XXX	8,352,891	33,844,410	XXX	XXX

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Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		08/08/2019	J.P. MORGAN SECURITIES INC		1,455,000	1,455,000	
733559-3L-6	PORT AUTH NY & NJ MUNITAX BND		08/08/2019	STIEBERT, BRANFORD, SHANK		6,000,000	6,000,000	
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	CITICORP SECURITIES MARKETS		3,000,000	3,000,000	
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	CITICORP SECURITIES MARKETS		3,000,000	3,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						13,455,000	13,455,000	
01400E-AC-7	ALCONFINANCECORP SENIOR CORP BND 144A		11/22/2019	MORGAN STANLEY & CO. INC		7,872,375	7,500,000	49,875
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		05/15/2019	Tax Free Exchange		2,689,153	2,850,000	40,343
037833-DQ-0	APPLE INC SENIOR CORP BND		10/11/2019	WELLS FARGO SECURITIES		3,439,879	3,550,000	10,182
03836W-AB-9	AQUA AMERICA INC SENIORCORPBND		04/24/2019	RBC DOMINION SECURITIES INC.		375,000	375,000	
039483-BQ-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		03/14/2019	BARCLAYS CAPITAL		1,006,915	950,000	2,584
110122-BT-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		5,104,897	5,000,000	4,497
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		254,912	250,000	3,368
125523-BC-3	HALFMOON PARENT INC SENIOR CORP BND 144A		10/11/2019	Tax Free Exchange		5,605,526	5,000,000	124,708
141781-BJ-2	CARGILL INC SENIOR CORP BND 144A		07/10/2019	J.P. MORGAN SECURITIES INC		2,340,426	2,200,000	11,603
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		05/06/2019	J.P. MORGAN SECURITIES INC		2,499,125	2,500,000	
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		06/03/2019	J.P. MORGAN SECURITIES INC		4,669,685	4,700,000	
254687-FB-7	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		4,968,788	4,625,000	6,713
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange		6,232,653	5,750,000	7,667
28364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		11/22/2019	WELLS FARGO SECURITIES		1,183,120	1,000,000	6,417
341081-FX-0	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/10/2019	CREDIT SUISSE FIRST BOSTON COR		2,980,890	3,000,000	
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange		763,252	775,000	5,038
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A		03/14/2019	CORESTATES CAPITAL MARKETS		1,005,810	1,000,000	19,333
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND		04/25/2019	Various		4,281,658	4,200,000	16,007
749685-AX-1	RPM INTERNATIONAL INC SENIOR CORP BND		02/25/2019	WELLS FARGO SECURITIES		1,997,120	2,000,000	
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/14/2019	MERRILL LYNCH & CO.		1,017,670	1,000,000	1,983
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		07/10/2019	BA SECURITIES		2,649,625	2,500,000	12,813
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		03/14/2019	J.P. MORGAN SECURITIES INC		1,013,926	950,000	16,894
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	CREDIT SUISSE FINANCIAL PRODUC		8,011,866	6,900,000	20,700
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	CREDIT SUISSE FINANCIAL PRODUC		5,375,422	4,600,000	64,822
902494-BH-5	TYSON FOODS INC SENIOR CORP BND		06/27/2019	BNP PARIBAS		2,370,081	2,100,000	27,668
902494-BK-8	TYSON FOODS INC SENIOR CORP BND		04/26/2019	MERRILL LYNCH & CO.		130,876	125,000	1,072
904764-AH-0	UNILEVER CAPITAL CORP CORP BND		01/24/2019	STIFEL NICOLAUS & CO INC		9,251,550	7,500,000	89,729
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		09/17/2019	Various		18,747,062	18,725,000	15,583
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/08/2019	J.P. MORGAN SECURITIES INC		6,462,895	5,725,000	19,926
BGA00A-3U-3	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/26/2019	INFINITY		7,149,643	7,149,643	
BGA00Z-AP-1	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY		7,708,433	7,708,433	
05451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	D.	08/22/2019	MORGAN STANLEY INTERNATIONAL		6,561,550	5,000,000	101,389
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D.	03/20/2019	BARCLAYS CAPITAL		5,270,300	5,000,000	76,875
44962L-AJ-6	IHS MARKIT LTD SENIOR CORP BND	D.	07/18/2019	BK AMER MERRILL LYNCH		5,831,340	5,515,000	67,712
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D.	03/19/2019	Various		5,514,755	5,500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						152,338,178	143,223,076	825,501
8399997. Total - Bonds - Part 3						165,793,178	156,678,076	825,501
8399998. Total - Bonds - Part 5						37,141,137	35,518,786	117,847
8399999. Total - Bonds						202,934,315	192,196,862	943,348
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						202,934,315	XXX	943,348

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP		08/06/2019	CREDIT SUISSE FIRST BOSTON COR		2,599,775	2,500,000	2,481,575	2,483,778		991		991		2,484,769		115,006	115,006	78,444	08/15/2027
89172P-AF-6	TPMT_16-2 WHOLECOM16-2144A		10/07/2019	SANDLER ONEIL & PARTNERS		4,056,250	4,000,000	3,854,091	3,859,757		10,587		10,587		3,870,344		185,906	185,906	120,639	08/25/2055
89172Y-AE-0	TPMT_2016-3 SUBWHOLECOM2016-3144A		11/01/2019	PARTNERS		17,316,843	16,303,000	16,840,999	16,816,147		(46,769)		(46,769)		16,769,378		547,465	547,465	625,948	04/25/2056
90131H-BR-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		2,671,879	2,200,000	2,696,692	2,673,437		(1,558)		(1,558)		2,671,879				53,824	12/01/2045
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		4,973,779	4,625,000	4,983,738	4,975,276		(1,497)		(1,497)		4,973,779				80,905	11/15/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/01/2019	Call 112.6280		5,856,656	5,200,000	5,151,722	5,152,520		64		64		5,152,584		47,416	47,416	837,645	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/01/2019	Call 106.7280		613,686	575,000	573,959	574,004		4		4		574,007		993	993	55,551	03/15/2055
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		08/06/2019	JEFFRIES & CO. INC. MORGAN STANLEY & CO.		2,832,335	2,750,000	2,748,950	2,749,155		55		55		2,749,210		83,125	83,125	65,095	06/01/2026
958254-AD-6	WESTERN MIDSTREAM OPERATING LP WESTERN G		04/25/2019	INC		4,251,960	4,000,000	3,937,720	3,942,266		349		349		3,942,615		309,345	309,345	125,956	04/01/2044
36318W-AG-5	GALXY_13-15A ABS_13-15A_CR	D	02/07/2019	Accordia Life		1,470,464	1,500,000	1,503,000	1,507,852		(372)		(372)		1,507,480		(37,016)	(37,016)	21,594	10/15/2030
42086P-AE-3	KING_2018-8A SENIORABS2018-8A144A	C	08/07/2019	INC		4,855,500	5,000,000	5,000,000	5,013,486		(11,670)		(11,670)		5,001,816		(146,316)	(146,316)	164,325	04/20/2031
55608J-AB-4	MACQUARIE GROUP LTD SENIOR CORP BND 144A	D	08/13/2019	Maturity		400,000	400,000	440,724	412,889		(12,889)		(12,889)		400,000				30,500	08/13/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					172,542,368	165,255,425	165,011,552	166,191,264		826,344		826,344		167,017,596		4,206,941	4,206,941	6,371,666	XXX
8399997	Total - Bonds - Part 4					175,042,368	167,755,425	167,641,983	168,692,474		825,134		825,134		169,517,596		4,206,941	4,206,941	6,434,486	XXX
8399998	Total - Bonds - Part 5					38,650,290	35,518,786	37,141,137			(29,944)		(29,944)		37,111,192		(67,035)	(67,035)	2,235,967	XXX
8399999	Total - Bonds					213,692,658	203,274,211	204,783,120	168,692,474		795,190		795,190		206,628,788		4,139,906	4,139,906	8,670,453	XXX
8999997	Total - Preferred Stocks - Part 4						XXX													XXX
8999998	Total - Preferred Stocks - Part 5						XXX													XXX
8999999	Total - Preferred Stocks						XXX													XXX
9799997	Total - Common Stocks - Part 4						XXX													XXX
9799998	Total - Common Stocks - Part 5						XXX													XXX
9799999	Total - Common Stocks						XXX													XXX
9899999	Total - Preferred and Common Stocks						XXX													XXX
9999999	- Totals					213,692,658	XXX	204,783,120	168,692,474		795,190		795,190		206,628,788		4,139,906	4,139,906	8,670,453	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
											12	13	14	15	16							
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
254687-EY-8	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	09/18/2019	Call 173.0060	2,200,000	2,671,879	3,806,132	2,667,991				(3,888)				(467,991)	(467,991)	1,690,435		
254687-FA-9	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,625,000	4,973,779	4,968,788	4,968,788				(4,991)						150,120		
260543-CU-5	DOW CHEMICAL COMPANY THE SENIOR CORP BND		10/10/2019	BA SECURITIES	11/25/2019	Tax Free Exchange	5,750,000	6,235,046	6,232,653	6,232,653				(2,392)						141,833	53,920	
911132-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		08/13/2019	Various	10/15/2019	US BANCORP	6,275,000	6,263,578	6,354,006	6,263,539				(39)			90,466	90,466		24,676		
BGA00A-3U-3	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/26/2019	INFINITY	11/30/2019	Redemption	7,850,357	7,850,357	7,850,357	7,850,357										21,170		
BGA00Z-AP-1	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY	11/30/2019	Redemption	18,429	18,429	18,429	18,429												
06738E-BH-7	BARCLAYS PLC SENIOR CORP BND	D	04/30/2019	BARCLAYS CAPITAL	09/16/2019	Forethought Life	4,250,000	4,250,000	4,348,685	4,250,000							98,685	98,685		60,345		
44962L-AB-3	IHS MARKIT LTD SENIOR CORP BND 144A	D	05/01/2019	BARCLAYS CAPITAL	08/06/2019	ROBINSON HUMPHREY	3,550,000	3,725,619	3,860,590	3,718,212				(7,407)			142,378	142,378		81,034	36,535	
826200-AD-9	SIEMENS FINANCIERING/MAATSCHAP CORP BND	D	01/24/2019	AMHERST PIERPONT SECUI	09/16/2019	Forethought Life	1,000,000	1,152,450	1,210,650	1,141,223				(11,227)			69,427	69,427		66,354	27,392	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							35,518,786	37,141,137	38,650,290	37,111,192							(67,035)	(67,035)	2,235,967	117,847	
8399998	Total - Bonds							35,518,786	37,141,137	38,650,290	37,111,192							(67,035)	(67,035)	2,235,967	117,847	
8999998	Total - Preferred Stocks																					
9799998	Total - Common Stocks																					
9899999	Total - Preferred and Common Stocks																					
9999999	Totals								37,141,137	38,650,290	37,111,192				(29,944)			(67,035)	(67,035)	2,235,967	117,847	

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY TBILLCASH			09/24/2019	NOMURA SECURITIES INTL. INC.	03/26/2020	995,610		5,014			1,000,000	990,596			1.850	1.893	JAT		
UNITED STATES TREASURY TBILLCASH			04/03/2019	MERRILL LYNCH & CO.	03/26/2020	994,429		17,550			1,000,000	976,879			2.332	2.406	JAT		
UNITED STATES TREASURY TBILLCASH			09/24/2019	NOMURA SECURITIES INTL. INC.	09/10/2020	987,778		4,684			1,000,000	983,094			1.734	1.781	JAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						2,977,817		27,248			3,000,000	2,950,569			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						2,977,817		27,248			XXX	2,950,569			XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

Schedule E - Part 1 - Month End Depository Balances

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Cape Verity I, Inc.
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	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
	0599999. Total - U.S. Government Bonds							
	1099999. Total - All Other Government Bonds							
	1799999. Total - U.S. States, Territories and Possessions Bonds							
	2499999. Total - U.S. Political Subdivisions Bonds							
	3199999. Total - U.S. Special Revenues Bonds							
	3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
	4899999. Total - Hybrid Securities							
	5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
	6099999. Subtotal - SVO Identified Funds							
	6599999. Subtotal - Unaffiliated Bank Loans							
	7699999. Total - Issuer Obligations							
	7799999. Total - Residential Mortgage-Backed Securities							
	7899999. Total - Commercial Mortgage-Backed Securities							
	7999999. Total - Other Loan-Backed and Structured Securities							
	8099999. Total - SVO Identified Funds							
	8199999. Total - Affiliated Bank Loans							
	8299999. Total - Unaffiliated Bank Loans							
	8399999. Total Bonds							
38141W-32-3	GOLDMAN SACHS FIN SQ TR 08-IN STIF FUND		12/27/2019	0.000		39,688,769		58,438
	8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					39,688,769		58,438
	8899999 - Total Cash Equivalents					39,688,769		58,438

E28

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 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					
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					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal		XXX	XXX			
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX			
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)		XXX	XXX			

NONE

ALPHABETICAL INDEX

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