

**December 31, 2023 - Annual Statement**

*Iowa Company Number:* 3157

**Cape Verity I, Inc.**

Michael Hoyt Miller  
215 10TH STREET, SUITE 1100  
DES MOINES IA 50309

**ANNUAL STATEMENT**

**OF THE**

**Cape Verity I, Inc.**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE YEAR ENDED  
DECEMBER 31, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2023**

ANNUAL STATEMENT FOR THE YEAR 2023 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) .....	976,176,474		976,176,474	990,075,231
2. Stocks (Schedule D):				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	3,211,170		3,211,170	3,498,568
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				
(\$ ....., Schedule E - Part 2) and short-term				
investments (\$ ....., Schedule DA) .....	38,391,962		38,391,962	17,700,609
6. Contract loans (including \$ .....	10,577,945		10,577,945	10,185,524
premium notes) .....				
7. Derivatives (Schedule DB) .....				
8. Other invested assets (Schedule BA) .....	162,496		162,496	153,562
9. Receivables for securities .....				549,070
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) .....	1,028,520,047		1,028,520,047	1,022,162,564
13. Title plants less \$ .....				
charged off (for Title insurers				
only) .....				
14. Investment income due and accrued .....	10,272,071		10,272,071	10,066,994
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 (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 .....	28,653,753		28,653,753	27,287,007
16.3 Other amounts receivable under reinsurance contracts .....	3,320,866		3,320,866	1,084,936
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 .....	126,834,149	105,578,233	21,255,916	20,826,503
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 .....	621,238,047		621,238,047	602,932,496
26. Total assets excluding Separate Accounts, Segregated Accounts and	1,818,838,933	105,578,233	1,713,260,700	1,684,360,500
Protected Cell Accounts (Lines 12 to 25) .....				
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts .....				
28. Total (Lines 26 and 27)	1,818,838,933	105,578,233	1,713,260,700	1,684,360,500
<b>DETAILS OF WRITE-INS</b>				
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 .....	621,238,047		621,238,047	602,932,496
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)	621,238,047		621,238,047	602,932,496

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ ..... 1,525,814,050 (Exh. 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	1,525,814,050	1,487,795,858
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 Col. 6) .....		
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6) .....		
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 \$ ..... 4,217,875 assumed and \$ ..... ceded .....	4,217,875	10,459,933
9.4 Interest maintenance reserve (IMR, Line 6) .....	7,772,320	18,657,568
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 .....	441,746	474,469
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 .....		
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) .....	7,642,306	7,198,656
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 .....	144	
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 .....	1,910,246	
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) .....	1,547,798,686	1,524,586,484
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	1,547,798,686	1,524,586,484
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	621,238,047	602,932,496
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) .....	(524,776,033)	(512,158,480)
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 \$ ..... 162,962,014 in Separate Accounts Statement) .....	162,962,014	157,274,016
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	165,462,014	159,774,016
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	1,713,260,700	1,684,360,500
<b>DETAILS OF WRITE-INS</b>		
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 .....	621,238,047	602,932,496
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) .....	621,238,047	602,932,496
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) .....		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**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. 8) .....	1,148,580	4,761,855
2. Considerations for supplementary contracts with life contingencies .....		
3. Net investment income (Exhibit of Net Investment Income, Line 17) .....	44,347,711	43,163,413
4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....	1,543,040	1,472,959
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 .....		
9. Total (Lines 1 to 8.3) .....	47,039,330	49,398,227
10. Death benefits .....	11,660,698	14,743,387
11. Matured endowments (excluding guaranteed annual pure endowments) .....		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1) .....		
13. Disability benefits and benefits under accident and health contracts .....	8,508	10,108
14. Coupons, guaranteed annual pure endowments and similar benefits .....		
15. Surrender benefits and withdrawals for life contracts .....	4,750,328	4,938,144
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 .....	38,018,192	44,890,001
20. Totals (Lines 10 to 19) .....	54,437,726	64,581,640
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) .....	1,612,520	1,728,409
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....	144	
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....		
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 .....	202,747	3,758,308
28. Totals (Lines 20 to 27) .....	56,253,137	70,068,357
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	(9,213,806)	(20,670,130)
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) .....	(9,213,806)	(20,670,130)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	29,573	(3,840,405)
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) .....	(9,243,379)	(16,829,725)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,421,860 (excluding taxes of \$ (2,483,373) transferred to the IMR) .....	(3,328,002)	(355,378)
35. Net income (Line 33 plus Line 34) .....	(12,571,381)	(17,185,103)
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....	159,774,016	131,178,551
37. Net income (Line 35) .....	(12,571,381)	(17,185,103)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....		(30,118)
39. Change in net unrealized foreign exchange capital gain (loss) .....		
40. Change in net deferred income tax .....	4,925,934	804,749
41. Change in nonadmitted assets .....	(4,496,521)	20,026,980
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 .....	(443,649)	(1,099,335)
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 .....	18,273,615	26,078,292
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	5,687,997	28,595,465
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....	165,462,014	159,774,016
<b>DETAILS OF WRITE-INS</b>		
08.301. ....		
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) .....		
2701. Funds Withheld Miscellaneous Expense .....	202,747	3,758,308
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) .....	202,747	3,758,308
5301. Contingent Note Surplus .....	18,305,555	31,767,599
5302. Prior Year Correction .....		(2,279,171)
5303. Tax Sharing Agreement .....	(31,940)	(3,410,136)
5398. Summary of remaining write-ins for Line 53 from overflow page .....		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) .....	18,273,615	26,078,292

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**CASH FLOW**

	1	2
	Current Year	Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance .....	6,678,434	2,231,991
2. Net investment income .....	45,510,686	39,276,624
3. Miscellaneous income .....	144	15,001,527
4. Total (Lines 1 through 3) .....	52,189,264	56,510,142
5. Benefit and loss related payments .....	(7,158,516)	3,507,426
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....		
7. Commissions, expenses paid and aggregate write-ins for deductions .....	15,443,658	5,549,789
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) .....	8,285,142	9,057,214
11. Net cash from operations (Line 4 minus Line 10) .....	43,904,122	47,452,928
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....		31,250,309
12.2 Stocks .....		
12.3 Mortgage loans .....	259,229	251,078
12.4 Real estate .....		
12.5 Other invested assets .....	13,315	
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....		
12.7 Miscellaneous proceeds .....	2,459,315	
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	2,731,859	31,501,387
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	25,182,298	69,150,525
13.2 Stocks .....		
13.3 Mortgage loans .....		
13.4 Real estate .....		
13.5 Other invested assets .....	22,250	
13.6 Miscellaneous applications .....		1,805,692
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	25,204,548	70,956,218
14. Net increase/(decrease) in contract loans and premium notes .....	(41,450)	1,315,949
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(22,431,239)	(40,770,779)
<b>Cash from Financing and Miscellaneous Sources</b>		
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) .....	(781,530)	(24,890)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	(781,530)	(24,890)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	20,691,353	6,657,259
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	17,700,609	11,043,351
19.2 End of year (Line 18 plus Line 19.1) .....	38,391,962	17,700,609
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001. Settled ceded reinsurance obligation .....	25,790,977	
20.0002. Settled payable assumed reinsurance obligation .....		(13,939,581)
20.0003. Residual Tranches - bonds .....		143,510
20.0004. Restructuring of investments - bonds .....		4,100,525

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....	1,148,580	1,148,580							
2. Considerations for supplementary contracts with life contingencies .....		XXX	XXX			XXX	XXX		XXX
3. Net investment income .....	44,347,711	44,347,711							
4. Amortization of Interest Maintenance Reserve (IMR) .....	1,543,039	1,543,039							
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 .....									
9. Totals (Lines 1 to 8.3) .....	47,039,330	47,039,330							
10. Death benefits .....	11,660,698	11,660,698				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 .....	8,508	8,508					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits .....							XXX		
15. Surrender benefits and withdrawals for life contracts .....	4,750,328	4,750,328				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 .....	38,018,192	38,018,192					XXX		
20. Totals (Lines 10 to 19) .....	54,437,726	54,437,726					XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....									XXX
22. Commissions and expense allowances on reinsurance assumed .....	1,612,519	1,612,519					XXX		
23. General insurance expenses and fraternal expenses .....	144	144							
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 .....	202,747	202,747							
28. Totals (Lines 20 to 27) .....	56,253,136	56,253,136							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	(9,213,806)	(9,213,806)							
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) .....	(9,213,806)	(9,213,806)							
32. Federal income taxes incurred (excluding tax on capital gains) .....	29,573	29,573							
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) .....	(9,243,379)	(9,243,379)							
34. Policies/certificates in force end of year .....	14,348	14,348					XXX		
<b>DETAILS OF WRITE-INS</b>									
08.301. ....									
08.302. ....									
08.303. Summary of remaining write-ins for Line 8.3 from overflow page .....									
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) .....									
2701. Funds Withheld Miscellaneous Expense .....	202,747	202,747							
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) .....	202,747	202,747							

ANNUAL STATEMENT FOR THE YEAR 2023 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)	1,148,580						1,148,580					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	44,347,711						44,347,711					
4. Amortization of Interest Maintenance Reserve (IMR)	1,543,039						1,543,039					
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												
9. Totals (Lines 1 to 8.3)	47,039,330						47,039,330					
10. Death benefits	11,660,698						11,660,698					
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	8,508						8,508					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	4,750,328						4,750,328					
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	38,018,192						38,018,192					
20. Totals (Lines 10 to 19)	54,437,726						54,437,726					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22. Commissions and expense allowances on reinsurance assumed	1,612,519						1,612,519					
23. General insurance expenses	144						144					
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	202,747						202,747					
28. Totals (Lines 20 to 27)	56,253,136						56,253,136					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(9,213,806)						(9,213,806)					
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)	(9,213,806)						(9,213,806)					
32. Federal income taxes incurred (excluding tax on capital gains)	29,573						29,573					
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)	(9,243,379)						(9,243,379)					
34. Policies/certificates in force end of year	14,348						14,348					
<b>DETAILS OF WRITE-INS</b>												
08.301.												
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)												
2701. Funds Withheld Miscellaneous Expense	202,747						202,747					
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)	202,747						202,747					

(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 2023 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 <sup>(b)</sup> (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year .....	1,487,795,858						1,487,795,858					
2. Tabular net premiums or considerations .....	1,148,580						1,148,580					
3. Present value of disability claims incurred .....												
4. Tabular interest .....	58,597,808						58,597,808					
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) .....	15,466,768						15,466,768					
8. Totals (Lines 1 to 7) .....	1,563,009,014						1,563,009,014					
9. Tabular cost .....	20,775,430						20,775,430					
10. Reserves released by death .....	11,660,698						11,660,698					
11. Reserves released by other terminations (net) .....	4,750,328						4,750,328					
12. Annuity, supplementary contract and disability payments involving life contingencies .....	8,508						8,508					
13. Net transfers to or (from) Separate Accounts .....												
14. Total Deductions (Lines 9 to 13) .....	37,194,964						37,194,964					
15. Reserve December 31 of current year .....	1,525,814,050						1,525,814,050					
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year .....	521,173,118						521,173,118					
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 2023 OF THE Cape Verity I, Inc.

**EXHIBIT OF NET INVESTMENT INCOME**

	1	2
	Collected During Year	Earned During Year
1. U.S. Government bonds .....	(a) .....	.....
1.1 Bonds exempt from U.S. tax .....	(a) .....	.....
1.2 Other bonds (unaffiliated) .....	(a) 42,702,930 .....	42,851,583 .....
1.3 Bonds of affiliates .....	(a) 179,599 .....	149,488 .....
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) 161,817 .....	160,600 .....
4. Real estate .....	(d) .....	.....
5. Contract loans .....	9,965 .....	9,965 .....
6. Cash, cash equivalents and short-term investments .....	(e) 1,048,306 .....	1,048,306 .....
7. Derivative instruments .....	(f) .....	.....
8. Other invested assets .....	147,978 .....	128,276 .....
9. Aggregate write-ins for investment income .....	.....	.....
10. Total gross investment income .....	44,250,595 .....	44,348,218 .....
11. Investment expenses .....	.....	(g) 507 .....
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) .....	.....	507 .....
17. Net investment income (Line 10 minus Line 16) .....	.....	44,347,711 .....
<b>DETAILS OF WRITE-INS</b>		
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) .....	.....	.....
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 \$ 1,062,913 accrual of discount less \$ 2,402,794 amortization of premium and less \$ 213,295 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 \$ 28,170 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) .....	(12,130,910) .....	(600,816) .....	(12,731,726) .....	.....	.....
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 .....	.....	.....	.....	.....	.....
7. Derivative instruments .....	.....	.....	.....	.....	.....
8. Other invested assets .....	.....	.....	.....	.....	.....
9. Aggregate write-ins for capital gains (losses) .....	.....	.....	.....	.....	.....
10. Total capital gains (losses) .....	(12,130,910) .....	(600,816) .....	(12,731,726) .....	.....	.....
<b>DETAILS OF WRITE-INS</b>					
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 2023 OF THE Cape Verity I, Inc.

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>FIRST YEAR (other than single)</b>								
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) .....								
<b>SINGLE</b>								
10. Single premiums and considerations:								
10.1 Direct .....								
10.2 Reinsurance assumed .....								
10.3 Reinsurance ceded .....								
10.4 Net .....								
<b>RENEWAL</b>								
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 .....	1,148,580	1,148,580						
16.3 Reinsurance ceded .....								
16.4 Net .....	1,148,580	1,148,580						
17. Line 15 + Line 16.4 .....	1,148,580	1,148,580						
18. Prior year (uncollected + deferred and accrued - advance) .....								
19. Renewal premiums and considerations:								
19.1 Direct .....								
19.2 Reinsurance assumed .....	1,148,580	1,148,580						
19.3 Reinsurance ceded .....								
19.4 Net (Line 17 - Line 18) .....	1,148,580	1,148,580						
<b>TOTAL</b>								
20. Total premiums and annuity considerations:								
20.1 Direct .....								
20.2 Reinsurance assumed .....	1,148,580	1,148,580						
20.3 Reinsurance ceded .....								
20.4 Net (Lines 9.4 + 10.4 + 19.4) .....	1,148,580	1,148,580						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>								
21. To pay renewal premiums .....								
22. All other .....								
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>								
23. First year (other than single):								
23.1 Reinsurance ceded .....								
23.2 Reinsurance assumed .....								
23.3 Net ceded less assumed .....								
24. Single:								
24.1 Reinsurance ceded .....								
24.2 Reinsurance assumed .....								
24.3 Net ceded less assumed .....								
25. Renewal:								
25.1 Reinsurance ceded .....								
25.2 Reinsurance assumed .....	1,612,520	1,612,520						
25.3 Net ceded less assumed .....	(1,612,520)	(1,612,520)						
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6) .....								
26.2 Reinsurance assumed (Page 6, Line 22) .....	1,612,520	1,612,520						
26.3 Net ceded less assumed .....	(1,612,520)	(1,612,520)						
<b>COMMISSIONS INCURRED (direct business only)</b>								
27. First year (other than single) .....								
28. Single .....								
29. Renewal .....								
30. Deposit-type contract funds .....								
31. Totals (to agree with Page 6, Line 21)								

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		3 Cost Containment	3 All Other				
1. Rent							
2. Salaries and wages							
3.11 Contributions for benefit plans for employees							
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare							
3.32 Other agent welfare							
4.1 Legal fees and expenses							
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries							
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses							
5.2 Advertising							
5.3 Postage, express, telegraph and telephone							
5.4 Printing and stationery							
5.5 Cost or depreciation of furniture and equipment							
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software							
6.1 Books and periodicals							
6.2 Bureau and association fees							
6.3 Insurance, except on real estate							
6.4 Miscellaneous losses							
6.5 Collection and bank service charges							
6.6 Sundry general expenses							
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					507		507
9.3 Aggregate write-ins for expenses	144						144
10. General expenses incurred	144				507		651
11. General expenses unpaid Dec. 31, prior year						(b)	(a)
12. General expenses unpaid Dec. 31, current year							
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	144				507		651
<b>DETAILS OF WRITE-INS</b>							
09.301. Licensing Fees not paid to governmental or regulatory bodies	144						144
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	144						144

(a) Includes management fees of \$ ..... to affiliates and \$ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable ..... \$ ..... ; 2. Institutional \$ ..... ; 3. Recreational and Health \$ ..... ; 4. Educational ..... \$ ..... ; 5. Religious ..... \$ ..... ; 6. Membership \$ ..... ; 7. Other ..... \$ ..... ; 8. Total ..... \$ .....

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)**

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
2. State insurance department licenses and fees						
3. State taxes on premiums						
4. Other state taxes, including \$ for employee benefits						
5. U.S. Social Security taxes						
6. All other taxes						
7. Taxes, licenses and fees incurred						
8. Taxes, licenses and fees unpaid Dec. 31, prior year						
9. Taxes, licenses and fees unpaid Dec. 31, current year						
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)						

**NONE**

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included on Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
<b>DETAILS OF WRITE-INS</b>		
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)		

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

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

**N O N E**

Exhibit 7 - Deposit-Type Contracts

**N O N E**

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

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 2 - Incurred During the Year**

	1	2	3	4	5	6	7	8
	Total	Individual Life (a)	Group Life (b)	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1. Settlements During the Year:								
1.1 Direct .....								
1.2 Reinsurance assumed .....	11,669,206	11,669,206						
1.3 Reinsurance ceded .....								
1.4 Net .....	(c) 11,669,206	11,669,206						
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 .....	11,669,206	11,669,206						
6.3 Reinsurance ceded .....								
6.4 Net .....	11,669,206	11,669,206						

- (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) Includes \$ ..... premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....	105,578,233	101,081,712	(4,496,521)
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 .....			
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	105,578,233	101,081,712	(4,496,521)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
28. Total (Lines 26 and 27)	105,578,233	101,081,712	(4,496,521)
<b>DETAILS OF WRITE-INS</b>			
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 .....			
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)			

## 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 #	2023	2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (12,571,381)	\$ (17,185,103)
(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>\$ (12,571,381)</u>	<u>\$ (17,185,103)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 165,462,014	\$ 159,774,016
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	SSAP 4	3	31	621,238,047	602,932,496
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ (455,776,033)</u>	<u>\$ (443,158,480)</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) Investments in subsidiaries, controlled and affiliated entities - Not Applicable
- (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

In 2022, the Company discovered and corrected a calculation error on statutory reserves on survivor universal life policies which resulted in a \$2,279,171 decrease to reserves and an increase of \$2,279,171 in the Contingent Note with no impact to surplus.

### 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, 2023.
- (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 49.59%.
- (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, 2023 and December 31, 2022 mortgage loans totaled \$3,211,170 and \$3,498,568, respectively, with all non-insured commercial mortgages under 30 days past due.
- (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 recognized an OTTI charge on loan-backed securities of \$365,286 and \$188,353 as of December 31, 2023, and December 31, 2022, 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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..25151KAC3	\$ 3,574,815	\$ 3,498,626	\$ 76,189	\$ 3,498,626	\$ 3,166,878	12/31/2023
..525227AK0	3,672,088	3,646,724	25,364	3,646,724	3,646,724	12/31/2023
..38175JAG2	4,916,342	4,869,522	46,820	4,869,522	4,638,834	09/30/2023
..05530VAN9	502,758	495,987	6,771	495,987	485,808	06/30/2023
..525227AK0	3,820,754	3,800,469	20,285	3,800,469	3,770,982	06/30/2023
..525227AK0	4,025,336	3,900,347	124,988	3,900,347	3,689,240	03/31/2023
..25151KAC3	4,009,497	3,944,628	64,869	3,944,628	3,824,512	03/31/2023
Total			<u>\$ 365,286</u>			

- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

#### a. The aggregate amount of unrealized losses:

1. Less than 12 months..... \$ (331,748)
2. 12 months or longer..... (5,075,475)

#### b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months..... \$ 3,166,878
2. 12 months or longer..... 46,900,565

## Notes to the Financial Statements

### 5. Investments (Continued)

(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 e) 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 - None
- P. Short Sales - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - None
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

### 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, 2023 and December 31, 2022, respectively.

- 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, 2023 and December 31, 2022, 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, 2023 and December 31, 2022, respectively.

- C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross.....	\$..... 10,272,071
2.	Nonadmitted.....	\$.....
3.	Admitted.....	\$..... 10,272,071

- D. The aggregate deferred interest - None
- E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - None

### 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, 2023, and the change from the prior year-end are comprised of the following components:

## Notes to the Financial Statements

## 9. Income Taxes (Continued)

## (1) Change between years by tax character

	2023			2022			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	\$ 137,735,127	\$ 2,764,066	\$ 140,499,193	\$ 137,629,410	\$ 215,877	\$ 137,845,287	\$ 105,717	\$ 2,548,189	\$ 2,653,906
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	137,735,127	2,764,066	140,499,193	137,629,410	215,877	137,845,287	105,717	2,548,189	2,653,906
(d) Deferred tax assets nonadmitted	103,659,862	1,918,371	105,578,233	101,081,712		101,081,712	2,578,150	1,918,371	4,496,521
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 34,075,265	\$ 845,695	\$ 34,920,960	\$ 36,547,698	\$ 215,877	\$ 36,763,575	\$ (2,472,433)	\$ 629,818	\$ (1,842,615)
(f) Deferred tax liabilities	13,665,046		13,665,046	15,027,083	909,990	15,937,073	(1,362,037)	(909,990)	(2,272,027)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 20,410,219	\$ 845,695	\$ 21,255,914	\$ 21,520,615	\$ (694,113)	\$ 20,826,502	\$ (1,110,396)	\$ 1,539,808	\$ 429,412

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.

## (2) Admission calculation components SSAP No. 101

	2023			2022			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)	20,410,219	845,695	21,255,914	20,826,502		20,826,502	(416,283)	845,695	429,412
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	125,647,250	845,695	126,492,945	20,826,503		20,826,503	104,820,747	845,695	105,666,442
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	21,255,914	XXX	XXX	20,826,502	XXX	XXX	429,412
(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	13,665,046		13,665,046	15,721,196	215,877	15,937,073	(2,056,150)	(215,877)	(2,272,027)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 34,075,265	\$ 845,695	\$ 34,920,960	\$ 36,547,698	\$ 215,877	\$ 36,763,575	\$ (2,472,433)	\$ 629,818	\$ (1,842,615)

## (3) Ratio used as basis of admissibility

	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,596.178 %	1,538.578 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 173,104,318	\$ 166,972,672

## (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

	2023		2022		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)	\$ 137,735,127	\$ 2,764,066	\$ 137,629,410	\$ 215,877	\$ 105,717	\$ 2,548,189
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	14.800 %	30.600 %	6.840 %	— %	7.960 %	30.600 %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 34,075,265	\$ 845,695	\$ 36,547,698	\$ 215,877	\$ (2,472,433)	\$ 629,818
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	59.900 %	100.000 %	25.750 %	— %	34.150 %	100.000 %

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

Does the company's tax-planning strategies include the use of reinsurance? YES

## Notes to the Financial Statements

### 9. Income Taxes (Continued)

#### 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) 2023	(2) 2022	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 29,573	\$ (3,840,405)	\$ 3,869,978
(b) Foreign			
(c) Subtotal (1a+1b)	\$ 29,573	\$ (3,840,405)	\$ 3,869,978
(d) Federal income tax on net capital gains	(61,513)	430,269	(491,782)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	<u>\$ (31,940)</u>	<u>\$ (3,410,136)</u>	<u>\$ 3,378,196</u>
	(1)	(2)	(3)
	2023	2022	Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	32,527,825	31,510,705	1,017,120
(4) Investments			
(5) Deferred acquisition costs		911,403	(911,403)
(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	105,207,302	105,207,302	-
(99) Subtotal (Sum of 2a1 through 2a13)	<u>\$ 137,735,127</u>	<u>\$ 137,629,410</u>	<u>\$ 105,717</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	103,659,862	101,081,712	2,578,150
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 34,075,265</u>	<u>\$ 36,547,698</u>	<u>\$ (2,472,433)</u>
(e) Capital			
(1) Investments	\$ 2,764,066	\$ 215,877	\$ 2,548,189
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	<u>\$ 2,764,066</u>	<u>\$ 215,877</u>	<u>\$ 2,548,189</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted	1,918,371		1,918,371
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	845,695	215,877	629,818
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 34,920,960</u>	<u>\$ 36,763,575</u>	<u>\$ (1,842,615)</u>

## Notes to the Financial Statements

## 9. Income Taxes (Continued)

	(1) 2023	(2) 2022	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 9,281,336	\$ 8,451,517	\$ 829,819
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves	4,383,710	6,575,566	(2,191,856)
(5) Other			
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 13,665,046	\$ 15,027,083	\$ (1,362,037)
(b) Capital			
(1) Investments	\$	\$ 909,990	\$ (909,990)
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	\$	\$ 909,990	\$ (909,990)
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 13,665,046	\$ 15,937,073	\$ (2,272,027)
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 21,255,914	\$ 20,826,502	\$ 429,412

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

## D. Among the More Significant Book to Tax Adjustments

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gain (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	2023			2022			Change
	Ordinary	Capital	Total	Ordinary	Capital	Total	
Adjusted gross deferred tax assets	137,735,127	2,764,066	140,499,193	137,629,410	215,877	137,845,287	2,653,906
Total deferred tax liabilities	(13,665,046)	-	(13,665,046)	(15,028,083)	(909,990)	(15,938,073)	2,273,027
Net deferred tax assets (liabilities)	124,070,081	2,764,066	126,834,147	122,601,327	(694,113)	121,907,214	4,926,933
Tax effect of unrealized gains (losses)							-
Change in net deferred income tax							4,926,933

	2023	Effective Tax Rate
Provision computed at statutory rate	\$ (2,646,697)	21.000 %
IMR	(2,285,902)	18.137 %
True-Ups	69	-0.001 %
Tax-Exempt Income	(17,951)	0.142 %
DRE Income/(Loss)	(7,392)	0.059 %
Total	\$ (4,957,873)	39.338 %

	2023	Effective Tax Rate
Federal and foreign income taxes incurred	\$ 29,573	-0.235 %
Realized capital gains (losses) tax	(61,513)	0.488 %
Change in net deferred income taxes	(4,925,933)	39.084 %
Total statutory income taxes	\$ (4,957,873)	39.338 %

	2022	Effective Tax Rate
Provision computed at statutory rate	\$ (4,810,072)	21.000 %
IMR	(101,359)	0.443 %
Nontaxable Income	(11,794)	0.051 %
Other Permanent Adjustments	820,799	-3.583 %
Prior Tax Return Adjustments	(112,459)	0.491 %
Total	\$ (4,214,885)	18.402 %

	2022	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (3,840,405)	16.767 %
Realized capital gains (losses) tax	430,269	-1.878 %
Change in net deferred income taxes	(804,749)	3.513 %
Total statutory income taxes	\$ (4,214,885)	18.402 %

## E. Operating Loss and Tax Credit Carryforwards

(1) At December 31, 2023, 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 ordinary future losses, but can still carryback capital losses.

## Notes to the Financial Statements

### 9. Income Taxes (Continued)

(3) Deposits admitted under IRS Code Section 6603 - Not Applicable

#### F. Consolidated Federal Income Tax Return

(1) The Company will file in a consolidated life/non-life federal income tax return with its parent, Global Atlantic (Fin) Company, and its affiliates. The Company is a party to a written agreement, approved by the Company's Board of Directors, 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

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

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

#### A.

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Cape Verity I, Inc. ("Cape Verity I") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Cape Verity I.

KKR Magnolia Holdings LLC ("KKR Magnolia") owns a total of approximately 65.2% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.0%, own the remaining approximately 34.8% of the outstanding ordinary shares.

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 TGAFGL.

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities who are indirectly controlled by KKR. Those investments are disclosed in General Interrogatories 14.2, and in footnote 10B, if applicable.

See Note 22 (Events Subsequent) below for further information.

#### B. Detail of Transactions Greater than 1/2 of 1% of Total Admitted Assets:

During 2023, there were no transactions greater than ½ of 1% of total admitted assets.

During 2022, bonds and cash with an aggregate value of \$13,396,404 were transferred between the company and Accordia Life and Annuity Company ("Accordia"). The sales consideration of securities between the Company and Accordia was at its fair value on the transaction date.

#### C. Transactions With Related Party Who Are Not Reported on Schedule Y - None

#### D. Amounts Due to or From Related Parties

As of December 31, 2023, the Company reported \$0 receivable from affiliates and \$144 due to affiliates. As of December 31, 2022, 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. 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, 2023.

#### F. Guarantees or Contingencies - Not Applicable

#### 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

## Notes to the Financial Statements

### 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, Dividend Restrictions and Quasi-Reorganizations

- A. The Company has 25,000 shares authorized, issued and outstanding. All shares are common stock.
- B. The Company has no preferred stock authorized.
- C. 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.
- D. As of December 31, 2023, and December 31, 2022, no dividends were paid to Accordia.
- E. 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.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes  
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)  
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$0 and (\$30,118.21) on December 31, 2023, and December 31, 2022, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. 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. Transfer 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

There were no transfers between Levels 1 and 2 during the period ended December 31, 2023.

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

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	\$ 868,405,890	\$ 976,176,474	\$ -	\$ 865,766,197	\$ 2,639,693	\$ -	\$ -
CML	3,062,968	3,211,170	-	-	3,062,968	-	-
OIA	1,418,740	162,496	-	-	1,418,740	-	-
Cash and equivalents	38,391,962	38,391,962	38,391,962	-	-	-	-
Total Assets	911,279,560	1,017,942,102	38,391,962	865,766,197	7,121,401	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - None

### 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, 2023, was \$621,238,047.

The Company previously completed a conversion to a new life insurance administration system. In a limited number of cases, as a result of the conversion, the Company is using estimates for certain policyholder balances recorded in the financial statements. Any variances to the estimates will be recorded in future periods if estimates are revised or no longer utilized.

The Company's largest single life insurance policy face value as of December 31, 2023, is \$10,942,636.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2023, or December 31, 2022.

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 - Not Applicable

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 –

On November 28, 2023, Cape Verity I, Inc. ("Cape Verity I") ultimate parent company, TGAFG, entered into an agreement pursuant to which KKR agreed to acquire the remaining equity interests in Global Atlantic that KKR did not already own. Following the closing of this transaction on January 2, 2024, TGAFG and its subsidiaries are wholly-owned subsidiaries of KKR. KKR is the ultimate controlling person of Cape Verity I, Inc. ("Cape Verity I").

Subsequent events have been considered through February 23, 2023.

## Notes to the Financial Statements

### 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)

##### 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 Reinsurance Reflected in Income and Expenses - 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

H. Reinsurance Credit - Not Applicable

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contract subject to redetermination.

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

- (5) ACA risk corridors receivable as of reporting date - Not Applicable

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

### 26. Intercompany Pooling Arrangements - Not Applicable

### 27. Structured Settlements - Not Applicable

**Notes to the Financial Statements**

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, 2023, the Company had \$606,755,823 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 \$50,417,045 at December 31, 2023, are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
4. The tabular interest at December 31, 2023, (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, 2023.

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

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ .....	\$ .....	\$ .....
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees	521,225,542	521,173,118	1,475,397,004
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	
b. Accidental Death Benefits	XXX	XXX	
c. Disability – Active Lives	XXX	XXX	
d. Disability – Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	50,417,046
(3) Total (gross: direct + assumed)	521,225,542	521,173,118	1,525,814,050
(4) Reinsurance Ceded			
(5) Total (net) (3) - (4)	<u>\$ 521,225,542</u>	<u>\$ 521,173,118</u>	<u>\$ 1,525,814,050</u>

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

**Notes to the Financial Statements**

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)**

D. Reconciliation of Total Life Insurance Reserves

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net).....	\$ 1,475,397,004
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).....	50,417,046
6. Subtotal (1+2+3+4+5).....	\$ 1,525,814,050
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 (7+8+9).....	\$
11. Combined Total (6+10).....	\$ 1,525,814,050

**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, 2 and 3.
- 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 [ X ] No [ ]
- 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. .... 0001404912
- 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. .... 12/31/2019
- 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. .... 12/31/2019
- 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). .... 06/24/2021
- 3.4 By what department or departments?  
Iowa Insurance Division .....
- 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, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Bermuda .....	Corporation .....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**GENERAL INTERROGATORIES**

- 8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If the response to 8.1 is yes, please identify the name of the DIHC.  
.....
- 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
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	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
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	Philadelphia, PA	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
MCS Capital Markets LLC	New York, NY	NO	NO	NO	YES

- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [ X ]
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ X ] N/A [ ]
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Deloitte & Touche LLP 699 Walnut Street, Ste. 1800, Des Moines, IA 50309
- 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, Senior Vice President, Chief Actuary and Appointed Actuary 215 10th Street, Ste. 1100, Des Moines, IA 50309
- 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 [ ]
- 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).  
.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**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 or is likely to 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 [ ] No [ X ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....\$ .....
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [ X ]
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

**INVESTMENT**

- 25.01 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 25.03)..... Yes [ X ] No [ ]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**GENERAL INTERROGATORIES**

- 25.02 If no, give full and complete information, relating thereto  
.....
- 25.03 For securities 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)  
.....
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. .... \$ .....
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. .... \$ .....
- 25.06 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 ]
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [ X ]
- 25.08 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 ]
- 25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....
- 25.093 Total payable for securities lending reported on the liability page. .... \$ .....

- 26.1 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 25.03). .... Yes [ ] No [ X ]
- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements ..... \$ .....
- 26.22 Subject to reverse repurchase agreements ..... \$ .....
- 26.23 Subject to dollar repurchase agreements ..... \$ .....
- 26.24 Subject to reverse dollar repurchase agreements ..... \$ .....
- 26.25 Placed under option agreements ..... \$ .....
- 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock ..... \$ .....
- 26.27 FHLB Capital Stock ..... \$ .....
- 26.28 On deposit with states ..... \$ .....
- 26.29 On deposit with other regulatory bodies ..... \$ .....
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB ..... \$ .....
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements ..... \$ .....
- 26.32 Other ..... \$ .....

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....	.....	.....

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]
- 27.2 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 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? ..... Yes [ ] No [ X ]
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 ..... Yes [ ] No [ ]
- 27.42 Permitted accounting practice ..... Yes [ ] No [ ]
- 27.43 Other accounting guidance ..... Yes [ ] No [ ]
- 27.5 By responding YES to 27.41 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.
- 28.1 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 ]
- 28.2 If yes, state the amount thereof at December 31 of the current year. .... \$ .....
29. 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 [ ]
- 29.01 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 2023 OF THE Cape Verity I, Inc.

**GENERAL INTERROGATORIES**

29.02 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)
.....	.....	.....

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [ X ]

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

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

29.05 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, L.P. ....	U.....
Kohlberg Kravis Roberts & Co. L.P. ....	A.....

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

29.06 For those firms or individuals listed in the table for 29.05 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
1399770 .....	Kohlberg Kravis Roberts & Co. L.P. ....	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....
107738 .....	Goldman Sachs Asset Management, L.P. ....	5493000C7DKPYVE0MA87 .....	.....	OS.....

30.1 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 ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 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**

31. 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	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds .....	976,176,474	868,405,890	(107,770,584)
31.2 Preferred stocks .....			
31.3 Totals	976,176,474	868,405,890	(107,770,584)

31.4 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. ....

32.1 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 ]

32.2 If the answer to 32.1 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 [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
.....

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

33.2 If no, list exceptions:  
.....

34. 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 ]

35. 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 ]

36. 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 ]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  
 a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  
 b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  
 c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  
 d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.  
 Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [ X ]

**GENERAL INTERROGATORIES**

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [ X ]

38.2 If the response to 38.1 is yes, on what schedule are they reported?  
 .....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [ X ]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?  
 39.21 Held directly ..... Yes [ ] No [ ]  
 39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums

**OTHER**

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

40.2 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	2
Name	Amount Paid

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

41.2 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	2
Name	Amount Paid

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

42.2 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	2
Name	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 .....	1,148,580	4,761,855
2.3 Premium Ratio (2.1/2.2) .....	0.000	0.000
2.4 Reserve Numerator .....		
2.5 Reserve Denominator .....	1,475,397,004	1,439,396,032
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 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	

**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 2023 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 2023	2 2022	3 2021	4 2020	5 2019
<b>Life Insurance in Force</b> (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4) .....	1,683,716	1,704,361	1,732,393	1,781,668	1,850,185
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....		1			
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) .....	1,683,716	1,704,362	1,732,393	1,781,668	1,850,185
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated .....					
<b>New Business Issued</b> (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) .....					
<b>Premium Income - Lines of Business</b> (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2) .....	1,148,580	4,761,855	7,654,169	9,960,369	13,285,525
15. Group life (Line 20.4, Col. 3) .....					
16. Individual annuities (Line 20.4, Col. 4) .....					
17. Group annuities (Line 20.4, Col. 5) .....					
18. Accident & Health (Line 20.4, Col. 6) .....					
19. Other lines of business (Line 20.4, Col. 8) .....					
20. Total .....	1,148,580	4,761,855	7,654,169	9,960,369	13,285,525
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....	1,713,260,700	1,684,360,500	1,602,676,633	1,544,326,374	1,516,130,295
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	1,547,798,686	1,524,586,484	1,471,498,082	1,438,255,574	1,403,154,717
23. Aggregate life reserves (Page 3, Line 1) .....	1,525,814,050	1,487,795,858	1,440,626,687	1,406,311,640	1,369,659,939
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 .....					
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) .....	7,642,306	7,198,656	6,099,321	5,406,454	4,615,178
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) .....	162,962,014	157,274,016	128,678,551	103,570,800	110,475,578
<b>Cash Flow (Page 5)</b>					
29. Net Cash from Operations (Line 11) .....	43,904,122	47,452,928	41,805,660	39,450,691	35,757,598
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital .....	173,104,318	166,972,672	137,277,872	111,477,254	117,590,756
31. Authorized control level risk - based capital .....	10,844,924	10,852,322	10,523,424	8,860,611	8,110,327
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1) .....	94.9	96.9	97.6	96.1	93.0
33. Stocks (Lines 2.1 and 2.2) .....					
34. Mortgage loans on real estate(Lines 3.1 and 3.2) .....	0.3	0.3	0.4	0.5	0.6
35. Real estate (Lines 4.1, 4.2 and 4.3) .....					
36. Cash, cash equivalents and short-term investments (Line 5) .....	3.7	1.7	1.1	2.1	4.8
37. Contract loans (Line 6) .....	1.0	1.0	0.9	1.3	1.7
38. Derivatives (Page 2, Line 7) .....					
39. Other invested assets (Line 8) .....	0.0	0.0			
40. Receivables for securities (Line 9) .....		0.1	0.0	0.0	
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
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) .....	4,793,503	5,112,693	1,381,771		
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 .....	162,496	153,562			
50. Total of above Lines 44 to 49 .....	4,955,999	5,266,255	1,381,771		
51. Total Investment in Parent included in Lines 44 to 49 above .....					

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**FIVE-YEAR HISTORICAL DATA**

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	105,578,233	101,081,712	121,108,692	125,653,946	125,307,159
53. Total admitted assets (Page 2, Line 28, Col. 3) .....	1,713,260,700	1,684,360,500	1,602,676,633	1,544,326,374	1,516,130,295
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income) .....	44,347,711	43,163,413	46,654,864	41,000,335	42,953,304
55. Realized capital gains (losses) (Page 4, Line 34, Column 1) .....	(3,328,002)	(355,378)	(66,157)	(493,059)	(1,284,956)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) .....		(30,118)			
57. Total of above Lines 54, 55 and 56 .....	41,019,709	42,777,917	46,588,707	40,507,276	41,668,348
<b>Benefits and Reserve Increases (Page 6)</b>					
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) .....	16,419,534	19,691,639	19,466,871	19,022,870	19,477,798
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) .....	38,018,192	44,890,001	34,315,046	36,651,702	50,902,233
61. Increase in A & H reserves (Line 19, Col. 6) .....					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1) .....					
<b>Operating Percentages</b>					
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 .....	140.4	36.3	24.2	19.4	15.5
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 .....	1.3	1.7	2.9	3.7	2.0
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) .....					
<b>A &amp; H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3) .....			XXX	XXX	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .....			XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) .....			XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) .....			XXX	XXX	XXX
<b>Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)</b>					
72. Individual industrial life (Page 6.1, Col. 2) .....					
73. Individual whole life (Page 6.1, Col. 3) .....					
74. Individual term life (Page 6.1, Col. 4) .....					
75. Individual indexed life (Page 6.1, Col. 5) .....					
76. Individual universal life (Page 6.1, Col. 6) .....					
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7) .....	(9,243,379)	(16,829,725)	21,087,221	5,283,364	(8,881,768)
78. Individual variable life (Page 6.1, Col. 8) .....					
79. Individual variable universal life (Page 6.1, Col. 9) .....					
80. Individual credit life (Page 6.1, Col. 10) .....					
81. Individual other life (Page 6.1, Col. 11) .....					
82. Individual YRT mortality risk only (Page 6.1, Col. 12) .....					
83. Group whole life (Page 6.2, Col. 2) .....					
84. Group term life (Page 6.2, Col. 3) .....					
85. Group universal life (Page 6.2, Col. 4) .....					
86. Group variable life (Page 6.2, Col. 5) .....					
87. Group variable universal life (Page 6.2, Col. 6) .....					
88. Group credit life (Page 6.2, Col. 7) .....					
89. Group other life (Page 6.2, Col. 8) .....					
90. Group YRT mortality risk only (Page 6.2, Col. 9) .....					
91. Individual deferred fixed annuities (Page 6.3, Col. 2) .....					
92. Individual deferred indexed annuities (Page 6.3, Col. 3) .....					
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4) .....					
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5) .....					
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6) .....					
96. Individual other annuities (Page 6.3, Col. 7) .....					
97. Group deferred fixed annuities (Page 6.4, Col. 2) .....					
98. Group deferred indexed annuities (Page 6.4, Col. 3) .....					
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4) .....					
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5) .....					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6) .....					
102. Group other annuities (Page 6.4, Col. 7) .....					
103. A & H-comprehensive individual (Page 6.5, Col. 2) .....					
104. A & H-comprehensive group (Page 6.5, Col. 3) .....					
105. A & H-Medicare supplement (Page 6.5, Col. 4) .....					
106. A & H-vision only (Page 6.5, Col. 5) .....					
107. A & H-dental only (Page 6.5, Col. 6) .....					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7) .....					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8) .....					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9) .....					
111. A & H-credit (Page 6.5, Col. 10) .....					
112. A & H-disability income (Page 6.5, Col. 11) .....					
113. A & H-long-term care (Page 6.5, Col. 12) .....					
114. A & H-other (Page 6.5, Col. 13) .....					
115. Aggregate of all other lines of business (Page 6, Col. 8) .....					
116. Fraternal (Page 6, Col. 7) .....					
117. Total (Page 6, Col. 1) .....	(9,243,379)	(16,829,725)	21,087,221	5,283,364	(8,881,768)

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 2023 OF THE Cape Verity I, Inc.  
**LIFE INSURANCE (STATE PAGE)<sup>(b)</sup>**

NAIC Group Code 3891

BUSINESS IN THE STATE OF

DURING THE YEAR 2023

NAIC Company Code 15475

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members				7 Total (Col. 3+4+5+6)	Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other		8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)												
11. Total Individual Life												
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)												
19. Total Group Life												
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other (f)												
26. Total Individual Annuities												
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other (f)												
33. Total Group Annuities												
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d) (e)								XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total (c)												

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

LIFE INSURANCE (STATE PAGE) (Continued)<sup>(b)</sup>

NAIC Group Code 3891

BUSINESS IN THE STATE OF

DURING THE YEAR 2023

NAIC Company Code 15475

Line of Business	13 Incurred During Current Year	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits								22 Unpaid December 31, Current Year	Policy Exhibit					
		Claims Settled During Current Year									23 Issued During Year		25 Other Changes to In Force (Net)		27 In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			24 Number of Pols/ Certs	24 Amount	26 Number of Pols/ Certs	26 Amount	28 Number of Pols/ Certs	28 Amount
		14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount							
Individual Life																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)																
11. Total Individual Life																
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																
18. Other (f)																
19. Total Group Life																
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)																
26. Total Individual Annuities																
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)																
33. Total Group Annuities																
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47. TOTAL																

NONE

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ \_\_\_\_\_, current year \$ \_\_\_\_\_. Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year \$ \_\_\_\_\_, current year \$ \_\_\_\_\_.

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: \_\_\_\_\_ 2) covering number of lives: \_\_\_\_\_ 3) face amount \$ \_\_\_\_\_.

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: \$ \_\_\_\_\_ Group: \$ \_\_\_\_\_ Total: \$ \_\_\_\_\_.

(d) 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 \_\_\_\_\_.

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_.

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ \_\_\_\_\_ Column 7) \$ \_\_\_\_\_ Column 12) \$ \_\_\_\_\_

2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ \_\_\_\_\_ Column 7) \$ \_\_\_\_\_ Column 12) \$ \_\_\_\_\_

3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ \_\_\_\_\_ Column 7) \$ \_\_\_\_\_ Column 12) \$ \_\_\_\_\_

4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ \_\_\_\_\_ Column 7) \$ \_\_\_\_\_ Column 12) \$ \_\_\_\_\_

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....			14,724	1,704,362						1,704,362
2. Issued during year .....										
3. Reinsurance assumed .....										
4. Revived during year .....			21	3,297						3,297
5. Increased during year (net) .....				24,118						24,118
6. Subtotals, Lines 2 to 5 .....			21	27,415						27,415
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) .....			14,745	1,731,777						1,731,777
Deductions during year:										
10. Death .....			124	13,439			XXX			13,439
11. Maturity .....							XXX			
12. Disability .....							XXX			
13. Expiry .....										
14. Surrender .....			154	11,942						11,942
15. Lapse .....			119	9,323						9,323
16. Conversion .....							XXX	XXX	XXX	
17. Decreased (net) .....				13,357						13,357
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals (Lines 10 to 19) .....			397	48,061						48,061
21. In force end of year (b) (Line 9 minus Line 20) .....			14,348	1,683,716						1,683,716
22. Reinsurance ceded end of year .....	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22 .....	XXX		XXX	1,683,716	XXX	(a)	XXX	XXX		1,683,716
<b>DETAILS OF WRITE-INS</b>										
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?  
.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**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 .....			14,348	1,683,716
35. Totals (Lines 31 to 34) .....			14,348	1,683,716

**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 .....			1,683,716	
38. Credit Life (Group and Individual) .....				
39. Group .....				
40. Totals (Lines 36 to 39) .....			1,683,716	

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies .....	XXX		XXX	
42. Number in force end of year if the number under ceded groups is included on a pro-rata basis .....				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 ACCIDENTAL DEATH BENEFITS**

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

**NONE**

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income Mortgage Protection, 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 .....			691	63,733				
49. Disability Income .....								
50. Extended Benefits .....			XXX	XXX				
51. Other .....								
52. Total .....		(a)	691	(a) 63,733		(a)		(a)

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

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year .....				
2. Issued during year .....				
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Total (Lines 1 to 4) .....				
Deductions during year:				
6. Decreased (net) .....				
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....				
9. In force end of year (line 5 minus line 8) .....				
10. Amount on deposit .....		(a)		(a)
11. Income now payable .....				
12. Amount of income payable .....	(a)	(a)	(a)	(a)

**NONE**

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year .....				
2. Issued during year .....				
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Totals (Lines 1 to 4) .....				
Deductions during year:				
6. Decreased (net) .....				
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....				
9. In force end of year (line 5 minus line 8) .....				
Income now payable:				
10. Amount of income payable .....	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance .....	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance .....	XXX	(a)	XXX	(a)

**NONE**

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year .....						
2. Issued during year .....						
3. Reinsurance assumed .....						
4. Increased during year (net) .....		XXX		XXX		XXX
5. Totals (Lines 1 to 4) .....		XXX		XXX		XXX
Deductions during year:						
6. Conversions .....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net) .....		XXX		XXX		XXX
8. Reinsurance ceded .....		XXX				XXX
9. Totals (Lines 6 to 8) .....		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9) .....		(a)		(a)		(a)

**NONE**

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year .....		
2. Issued during year .....		
3. Reinsurance assumed .....		
4. Increased during year (net) .....		
5. Totals (Lines 1 to 4) .....		
Deductions During Year:		
6. Decreased (net) .....		
7. Reinsurance ceded .....		
8. Totals (Lines 6 and 7) .....		
9. In force end of year (line 5 minus line 8) .....		
10. Amount of account balance .....	(a)	(a)

**NONE**

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

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**INTEREST MAINTENANCE RESERVE**

	1 Amount
1. Reserve as of December 31, Prior Year .....	18,657,568
2. Current year's realized pre-tax capital gains/(losses) of \$ ..... (11,825,583) transferred into the reserve net of taxes of \$ ..... (2,483,373) .....	(9,342,209)
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) .....	9,315,359
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	1,543,040
6. Reserve as of December 31, current year (Line 4 minus Line 5)	7,772,320

**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. 2023 .....	1,621,421	(78,381)		1,543,040
2. 2024 .....	1,574,171	(173,644)		1,400,527
3. 2025 .....	1,493,301	(175,454)		1,317,847
4. 2026 .....	1,409,646	(185,703)		1,223,943
5. 2027 .....	1,315,458	(202,581)		1,112,877
6. 2028 .....	1,213,044	(204,398)		1,008,646
7. 2029 .....	1,174,088	(214,643)		959,445
8. 2030 .....	1,118,952	(232,428)		886,524
9. 2031 .....	1,106,597	(234,244)		872,353
10. 2032 .....	1,103,883	(252,026)		851,857
11. 2033 .....	1,075,222	(263,177)		812,045
12. 2034 .....	1,032,295	(280,966)		751,329
13. 2035 .....	947,938	(291,218)		656,720
14. 2036 .....	818,558	(302,370)		516,188
15. 2037 .....	657,949	(329,500)		328,449
16. 2038 .....	481,732	(331,313)		150,419
17. 2039 .....	342,319	(359,315)		(16,996)
18. 2040 .....	260,009	(369,508)		(109,499)
19. 2041 .....	183,057	(397,471)		(214,414)
20. 2042 .....	116,543	(408,567)		(292,024)
21. 2043 .....	57,346	(436,523)		(379,177)
22. 2044 .....	(14,690)	(449,754)		(464,444)
23. 2045 .....	(74,763)	(455,790)		(530,553)
24. 2046 .....	(109,525)	(460,923)		(570,448)
25. 2047 .....	(106,657)	(482,927)		(589,584)
26. 2048 .....	(77,395)	(487,157)		(564,552)
27. 2049 .....	(46,420)	(447,093)		(493,513)
28. 2050 .....	(16,665)	(354,300)		(370,965)
29. 2051 .....	152	(261,507)		(261,355)
30. 2052 .....		(168,714)		(168,714)
31. 2053 and Later		(50,614)		(50,614)
32. Total (Lines 1 to 31)	18,657,568	(9,342,209)		9,315,359

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....	7,167,914	25,890	7,193,804		4,853	4,853	7,198,656
2. Realized capital gains/(losses) net of taxes - General Account .....	(715,853)		(715,853)				(715,853)
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 .....	1,770,729	3,532	1,774,261				1,774,261
8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....	8,222,789	29,422	8,252,211		4,853	4,853	8,257,064
9. Maximum reserve .....	9,101,065	23,763	9,124,827		25,674	25,674	9,150,502
10. Reserve objective .....	5,139,294	18,304	5,157,598		25,674	25,674	5,183,272
11. 20% of (Line 10 - Line 8) .....	(616,699)	(2,224)	(618,923)		4,164	4,164	(614,758)
12. Balance before transfers (Lines 8 + 11) .....	7,606,090	27,198	7,633,289		9,017	9,017	7,642,306
13. Transfers .....	3,436	(3,436)					
14. Voluntary contribution .....							
15. Adjustment down to maximum/up to zero .....							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	7,609,526	23,762	7,633,289		9,017	9,017	7,642,306

**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)
<b>LONG-TERM BONDS</b>												
1.		Exempt Obligations .....		XXX	XXX		0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A .....	42,717,061	XXX	XXX	42,717,061	0.0002	8,543	0.0007	29,902	0.0013	55,532
2.2	1	NAIC Designation Category 1.B .....	36,472,006	XXX	XXX	36,472,006	0.0004	14,589	0.0011	40,119	0.0023	83,886
2.3	1	NAIC Designation Category 1.C .....	31,121,867	XXX	XXX	31,121,867	0.0006	18,673	0.0018	56,019	0.0035	108,927
2.4	1	NAIC Designation Category 1.D .....	46,426,614	XXX	XXX	46,426,614	0.0007	32,499	0.0022	102,139	0.0044	204,277
2.5	1	NAIC Designation Category 1.E .....	60,029,007	XXX	XXX	60,029,007	0.0009	54,026	0.0027	162,078	0.0055	330,160
2.6	1	NAIC Designation Category 1.F .....	141,725,070	XXX	XXX	141,725,070	0.0011	155,898	0.0034	481,865	0.0068	963,730
2.7	1	NAIC Designation Category 1.G .....	175,635,454	XXX	XXX	175,635,454	0.0014	245,890	0.0042	737,669	0.0085	1,492,901
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) .....	534,127,079	XXX	XXX	534,127,079	XXX	530,117	XXX	1,609,792	XXX	3,239,413
3.1	2	NAIC Designation Category 2.A .....	186,263,667	XXX	XXX	186,263,667	0.0021	391,154	0.0063	1,173,461	0.0105	1,955,769
3.2	2	NAIC Designation Category 2.B .....	225,146,695	XXX	XXX	225,146,695	0.0025	562,867	0.0076	1,711,115	0.0127	2,859,363
3.3	2	NAIC Designation Category 2.C .....	21,990,981	XXX	XXX	21,990,981	0.0036	79,168	0.0108	237,503	0.0180	395,838
3.4		Subtotal NAIC 2 (3.1+3.2+3.3) .....	433,401,344	XXX	XXX	433,401,344	XXX	1,033,188	XXX	3,122,079	XXX	5,210,969
4.1	3	NAIC Designation Category 3.A .....	4,605,490	XXX	XXX	4,605,490	0.0069	31,778	0.0183	84,280	0.0262	120,664
4.2	3	NAIC Designation Category 3.B .....		XXX	XXX		0.0099		0.0264		0.0377	
4.3	3	NAIC Designation Category 3.C .....		XXX	XXX		0.0131		0.0350		0.0500	
4.4		Subtotal NAIC 3 (4.1+4.2+4.3) .....	4,605,490	XXX	XXX	4,605,490	XXX	31,778	XXX	84,280	XXX	120,664
5.1	4	NAIC Designation Category 4.A .....		XXX	XXX		0.0184		0.0430		0.0615	
5.2	4	NAIC Designation Category 4.B .....	648,014	XXX	XXX	648,014	0.0238	15,423	0.0555	35,965	0.0793	51,388
5.3	4	NAIC Designation Category 4.C .....		XXX	XXX		0.0310		0.0724		0.1034	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3) .....	648,014	XXX	XXX	648,014	XXX	15,423	XXX	35,965	XXX	51,388
6.1	5	NAIC Designation Category 5.A .....	3,394,548	XXX	XXX	3,394,548	0.0472	160,223	0.0846	287,179	0.1410	478,631
6.2	5	NAIC Designation Category 5.B .....		XXX	XXX		0.0663		0.1188		0.1980	
6.3	5	NAIC Designation Category 5.C .....		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3) .....	3,394,548	XXX	XXX	3,394,548	XXX	160,223	XXX	287,179	XXX	478,631
7.	6	NAIC 6 .....		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 (1+2.8+3.4+4.4+5.4+6.4+7+8) .....	976,176,474	XXX	XXX	976,176,474	XXX	1,770,729	XXX	5,139,294	XXX	9,101,065
<b>PREFERRED STOCKS</b>												
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	

**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)
<b>SHORT-TERM BONDS</b>												
18.		Exempt Obligations .....		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A .....		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B .....		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C .....		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D .....		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E .....		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F .....		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G .....		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7) .....		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A .....		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B .....		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C .....		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3) .....		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A .....		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B .....		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C .....		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3) .....		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A .....		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B .....		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C .....		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3) .....		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A .....		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B .....		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C .....		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3) .....		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6 .....		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24) .....		XXX	XXX		XXX		XXX		XXX	
<b>DERIVATIVE INSTRUMENTS</b>												
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) .....	976,176,474	XXX	XXX	976,176,474	XXX	1,770,729	XXX	5,139,294	XXX	9,101,065

**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 .....	3,211,170		XXX	3,211,170	0.0011	3,532	0.0057	18,304	0.0074	23,763
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)	3,211,170		XXX	3,211,170	XXX	3,532	XXX	18,304	XXX	23,763
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,211,170		XXX	3,211,170	XXX	3,532	XXX	18,304	XXX	23,763

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET 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)
<b>COMMON STOCK</b>												
1.		Unaffiliated - Public .....		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private .....		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank .....		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations .....		XXX			XXX		XXX		XXX	
6.		Fixed Income - Highest Quality .....		XXX			XXX		XXX		XXX	
7.		Fixed Income - High Quality .....		XXX			XXX		XXX		XXX	
8.		Fixed Income - Medium Quality .....		XXX			XXX		XXX		XXX	
9.		Fixed Income - Low Quality .....		XXX			XXX		XXX		XXX	
10.		Fixed Income - Lower Quality .....		XXX			XXX		XXX		XXX	
11.		Fixed Income - In/Near Default .....		XXX			XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public .....					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private .....					0.0000		0.1945		0.1945	
14.		Real Estate .....					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other .....		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
<b>REAL ESTATE</b>												
18.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
19.		Investment Properties .....					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22.		Exempt Obligations .....		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality .....		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET 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)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality .....		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other .....		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages .....			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other .....			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other .....			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55) .....			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants .....			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities .....			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior .....			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other .....			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process .....			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure .....			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62) .....			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET 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)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public .....		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private .....		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other .....		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
72.		Investment Properties .....					0.0000		0.0912		0.0912	
73.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit .....					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
RESIDUAL TRanches OR INTERESTS												
81.		Fixed Income Instruments - Unaffiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated .....					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated .....					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated .....		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated .....	162,496	XXX	XXX	162,496	0.0000		0.1580	25,674	0.1580	25,674
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	162,496			162,496	XXX		XXX	25,674	XXX	25,674
ALL OTHER INVESTMENTS												
94.		NAIC 1 Working Capital Finance Investments .....		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments .....		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA .....		XXX			0.0000		0.1580		0.1580	
97.		Other Short-Term Invested Assets - Schedule DA .....		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97) .....		XXX			XXX		XXX		XXX	
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	162,496			162,496	XXX		XXX	25,674	XXX	25,674

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

(b) Determined using the same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

**N O N E**

Schedule F - Claims

**N O N E**

Schedule H - Part 1 - Analysis of Underwriting Operations

**N O N E**

Schedule H - Part 2 - Reserves and Liabilities

**N O N E**

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

**N O N E**

Schedule H - Part 4 - Reinsurance

**N O N E**

Schedule H - Part 5 - Health Claims

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2023 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	IA	COFW/I	AXXX	1,683,716,321	1,525,814,050	1,148,580			28,653,753
0199999. General Account - U.S. Affiliates - Captive							1,683,716,321	1,525,814,050	1,148,580			28,653,753
0399999. Total General Account - U.S. Affiliates							1,683,716,321	1,525,814,050	1,148,580			28,653,753
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,683,716,321	1,525,814,050	1,148,580			28,653,753
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account							1,683,716,321	1,525,814,050	1,148,580			28,653,753
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)							1,683,716,321	1,525,814,050	1,148,580			28,653,753
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,683,716,321	1,525,814,050	1,148,580			28,653,753

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 2023 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			
		2	3	4	5	6	7
	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 (b)	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	1,148,580			1,148,580	
97. Totals (All Business)		XXX	1,148,580			1,148,580	
98. Less reinsurance ceded		XXX					
99. Totals (All Business) less Reinsurance Ceded		XXX	1,148,580	(c)		1,148,580	
<b>DETAILS OF WRITE-INS</b>							
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:

- 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1
- 2. R - Registered - Non-domiciled RRGs.....
- 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- 4. Q - Qualified - Qualified or accredited reinsurer.....
- 5. 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, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

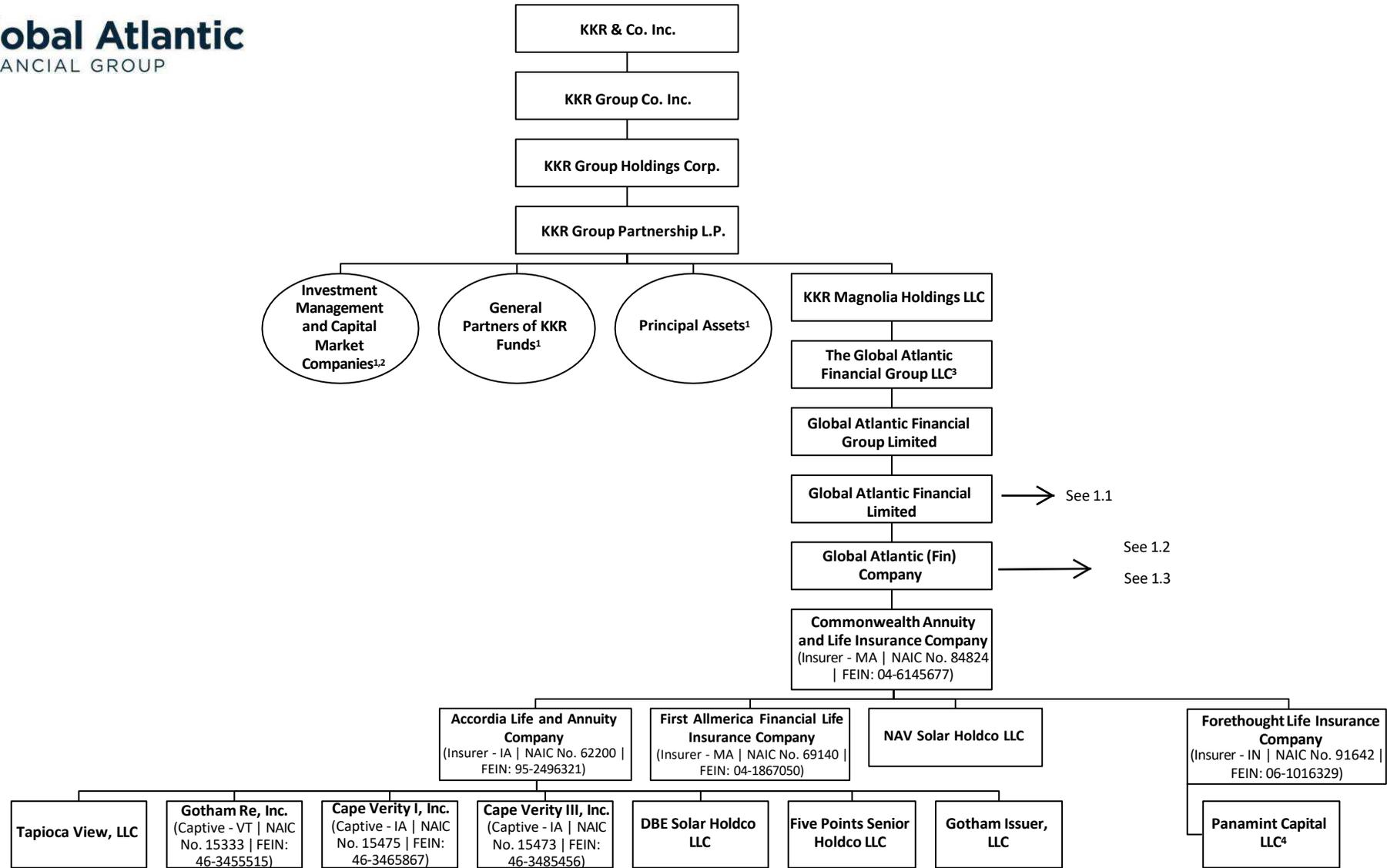
**SCHEDULE T - PART 2**  
**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.		Direct Business Only					
		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	6 Totals
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**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.  
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM



Commencing in 2022, following clarifying guidance issued by the SAPWG, the Company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

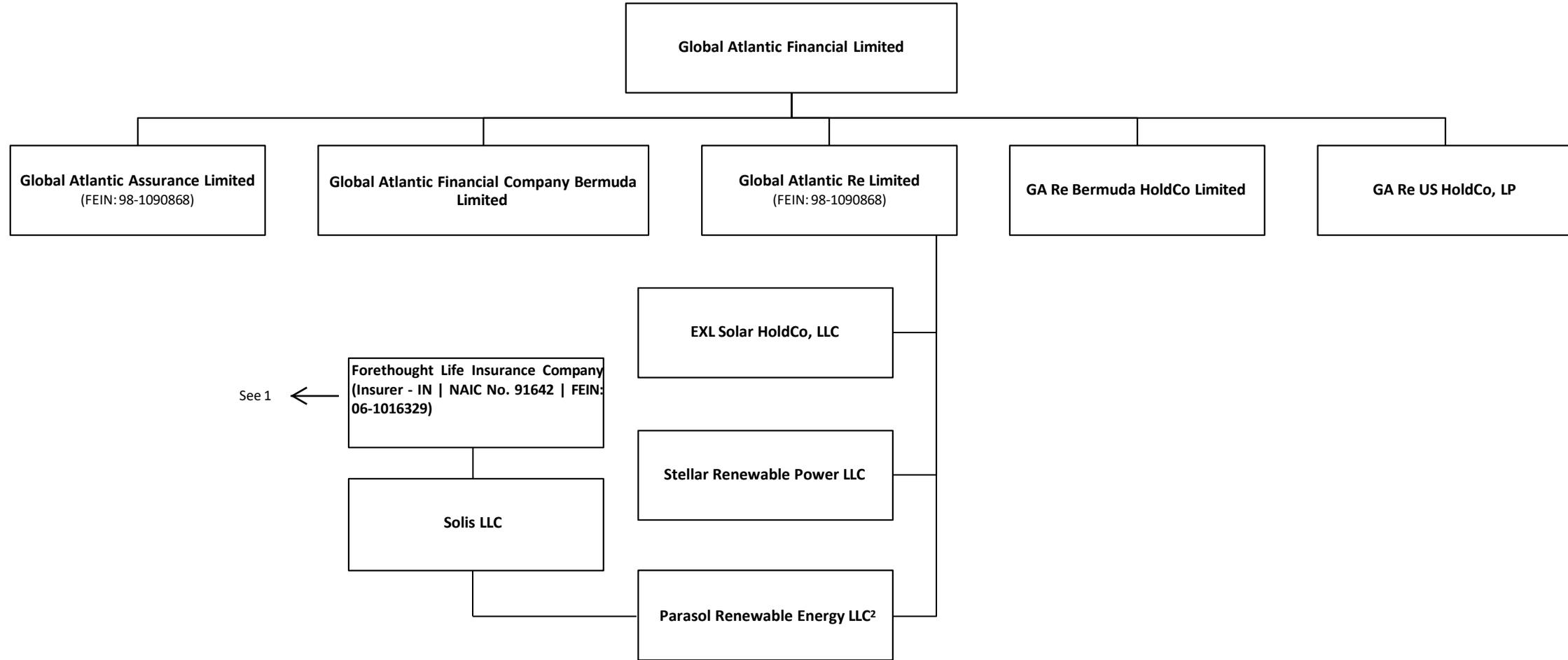
<sup>1</sup>KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25.

<sup>2</sup>Includes Kohlberg Kravis Roberts & Co. L.P., an SEC-registered adviser and investment manager of the holding company group.

<sup>3</sup>The Global Atlantic Financial Group LLC is owned 63.32% by KKR Magnolia Holdings LLC and 36.68% by third party investors. Additionally, 1,000 incentive shares are held by GAMCL.P. as part of the management equity plan.

<sup>4</sup>Panamint Capital LLC is owned 51% by Panamint Ventures LLC, a non-affiliate, 47% by Forethought Life Insurance Company, an insurance company affiliate, and 2% by MJMiller Enterprises, a non-affiliate.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.  
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM<sup>1</sup>

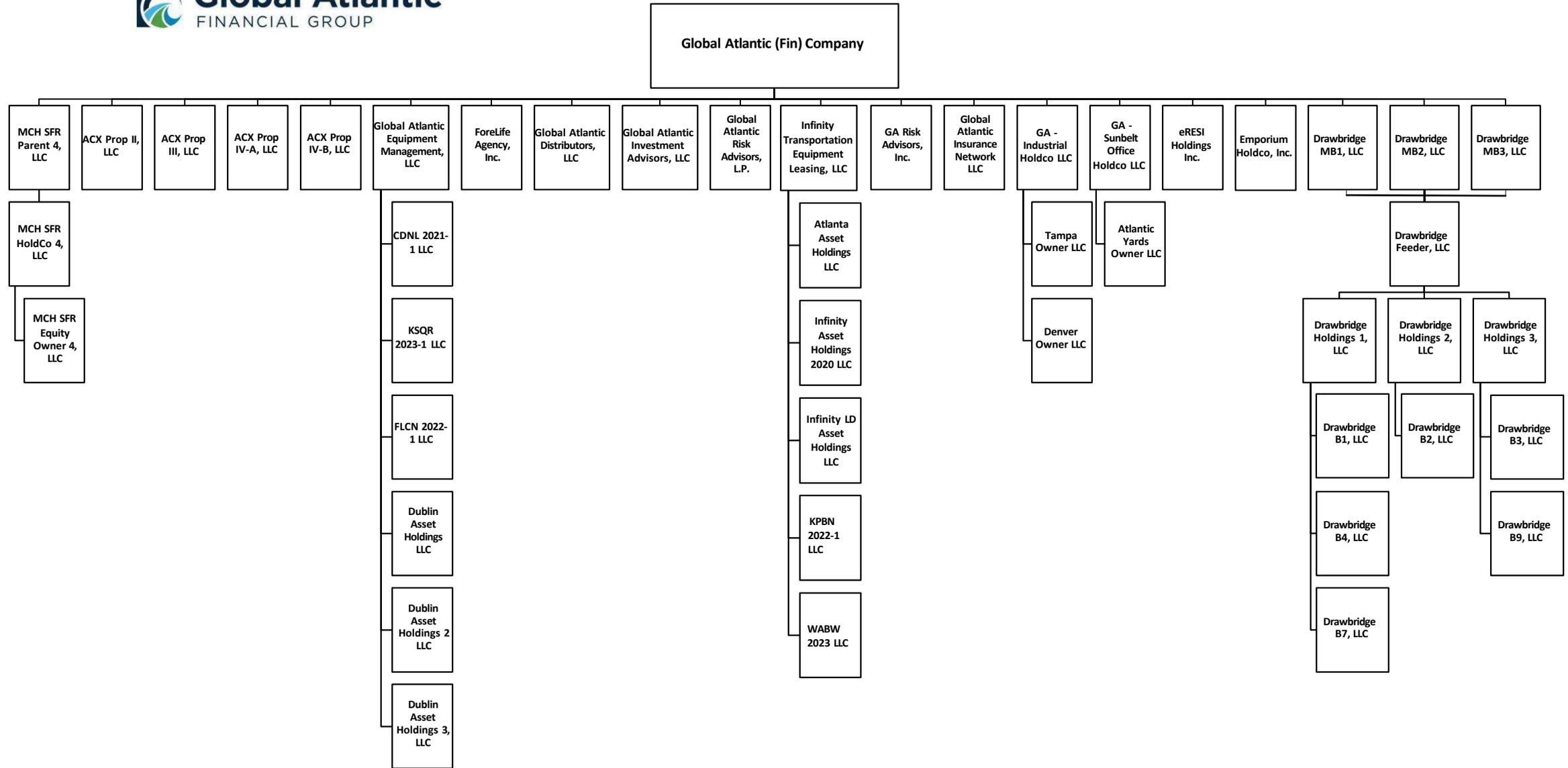


52.1

<sup>1</sup>Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

<sup>2</sup>Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.

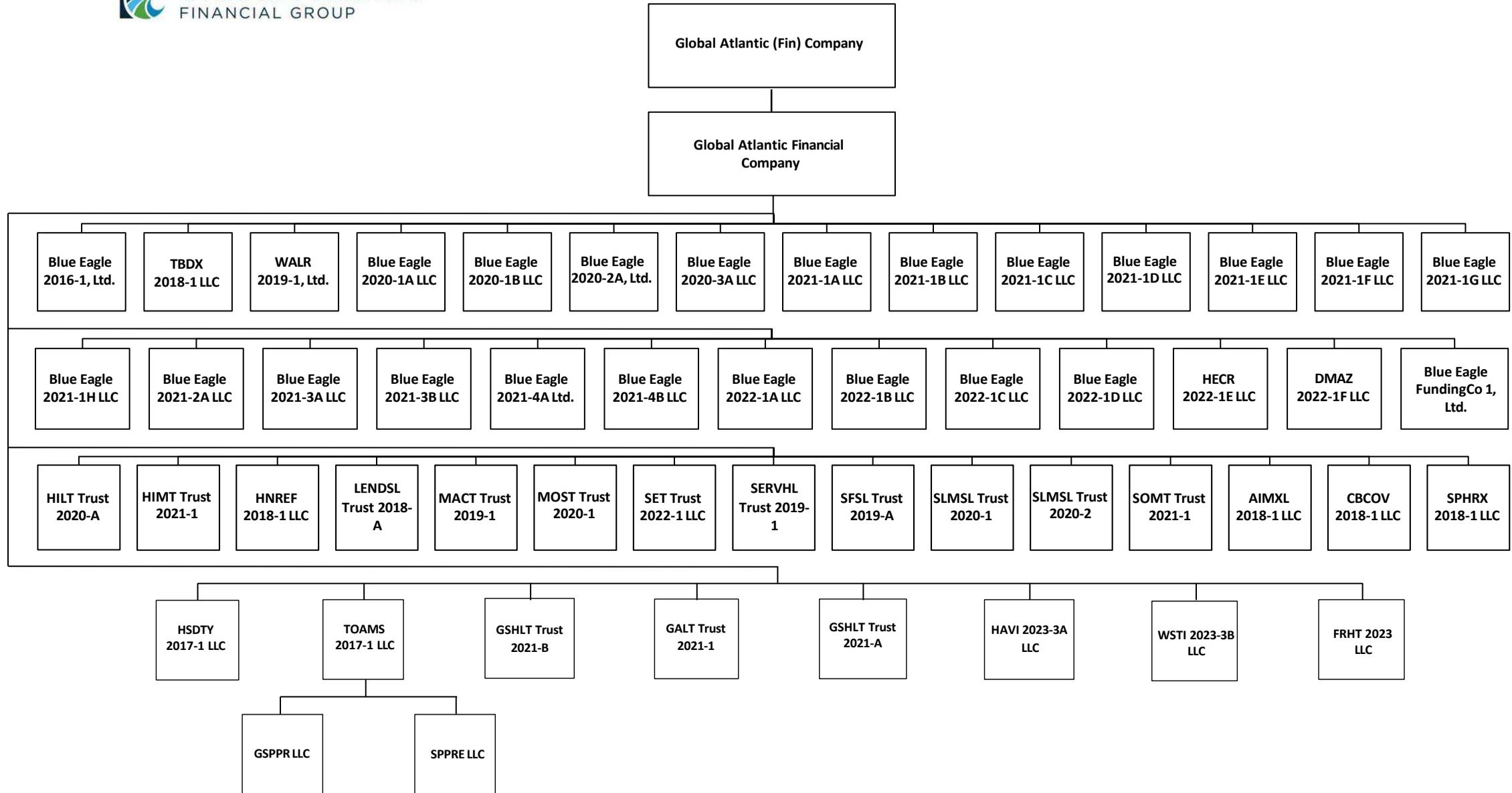
ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.  
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM<sup>1</sup>



52.2

<sup>1</sup>Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.  
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM<sup>1</sup>



52.3

<sup>1</sup>Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

ANNUAL STATEMENT FOR THE YEAR 2023 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? (Yes/No)	*
.3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	RE	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	84824	04-6145677 95-2496321	3958278	1391312		Commonwealth Annuity and Life Insurance Company DBE Solar Holdco LLC	MA DE	IA NIA	Global Atlantic (Fin) Company Accordia Life and Annuity Company	Ownership Ownership	100.000 100.000	KKR & Co. Inc. KKR & Co. Inc.		
.3891	Global Atlantic Grp	69140	04-1867050 38-3871599	2578101	793699		First Allmerica Financial Life Insurance Company Five Points Senior Holdco LLC	MA DE	IA NIA	Commonwealth Annuity and Life Insurance Company Accordia Life and Annuity Company	Ownership Ownership	100.000 100.000	KKR & Co. Inc. KKR & Co. Inc.		
.3891	Global Atlantic Grp	91642	06-1016329 38-3898658 98-1089764 98-1090868 46-3694412 46-3694412	4520225 4520225 4520225	1554348		Forethought Life Insurance Company Global Atlantic (Fin) Company Global Atlantic Financial Group Limited Global Atlantic Financial Limited Gotham Issuer, LLC Gotham Issuer, LLC	IN DE BMJ BMJ DE DE	IA UIP UIP UIP NIA NIA	Company Global Atlantic Financial Limited The Global Atlantic Financial Group LLC Global Atlantic Financial Group Limited Accordia Life and Annuity Company Global Atlantic (Fin) Company	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 90.000 10.000	KKR & Co. Inc. KKR & Co. Inc. KKR & Co. Inc. KKR & Co. Inc. KKR & Co. Inc. KKR & Co. Inc.		
.3891	Global Atlantic Grp	15333	46-3455515 88-1203639	2578101	1404912	New York Stock Exchange	KKR & Co. Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-0598047 98-1563045	3958278	1932162		KKR Group Co. Inc.	DE	UIP	Board of Directors	Board of Directors	100.000	KKR & Co. Inc.		
					1743754		KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
					1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
					1842456		KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			04-6145677				NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			88-2112299				Panamint Capital LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	KKR Magnolia Holdings LLC	Ownership	63.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	Third Party Investors	Ownership	37.000			
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	KKR & Co. Inc.		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Company Bermuda Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1529928				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	KKR & Co. Inc.		
			98-1090854				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			88-1979352				Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000			
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
			86-1607307				ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-2335032				ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3631476				ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			88-0561068				ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		

ANNUAL STATEMENT FOR THE YEAR 2023 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? (Yes/No)	*
			88-1026854				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				CDNL 2021-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							Denver Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B1, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B2, LLC	DE	NIA	Drawbridge Holdings 2, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B3, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B4, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B7, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B9, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB1, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB2, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB3, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802448				Drawbridge Holdings 1, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			61-1580298				Drawbridge Holdings 2, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802777				Drawbridge Holdings 3, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB1, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB2, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB3, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			86-2361267				Dublin Asset Holdings 2 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-2316184				Dublin Asset Holdings 3, LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			82-3508100				Dublin Asset Holdings LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-3023750				Emporium Holdco, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			86-2871839				FLOX 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			35-1815415				ForeLife Agency, Inc.	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			92-1413949				GA - Industrial Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				GA - Sunbelt Office Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			20-3944031				Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic Insurance Network LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			84-4227992				Infinity Asset Holdings 2020 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			84-3127337				Infinity LD Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3496842				KPBN 2022-1 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			92-1077691				WABW 2023 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			92-1402466				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			85-0526287				AIMXL 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1307202				Blue Eagle 2016-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

ANNUAL STATEMENT FOR THE YEAR 2023 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? (Yes/No)	*
			83-3851887				TBDX 2018-1, LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0498393				WALR 2019-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-2A, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2020-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1G LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-1H LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-2A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4A Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2021-4B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				Blue Eagle 2022-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				HECR 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				DMAZ 2022-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			90-0810836				Blue Eagle FundingCo 1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				CBCOV 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GALT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				GSHLT Trust 2021-B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HILT Trust 2020-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HIMT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				HNREF 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				HSDTY 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				LEDSL Trust 2018-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				MACT Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				MOST Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SERVHL Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SET Trust 2022-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				SFSL Trust 2019-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1187937				SLMSL Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1198046				SLMSL Trust 2020-2	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SOMT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPHRX 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							TOAMS 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							GSPPR LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPPRE LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HAVI 2023-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							WSTI 2023-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. 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? (Yes/No)	*
			93-4460677				FRHT 2023 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

**NONE**

Asterisk	
----------	--

ANNUAL STATEMENT FOR THE YEAR 2023 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)
	98-1089764	Global Atlantic Financial Group Limited ..		(523,500,000)							(523,500,000)	
	38-3898658	Global Atlantic (Fin) Company ..		(161,000,074)			(4,840,888)				(165,840,962)	
	98-1451597	GA Re Bermuda Holdco Limited ..					(531,929)				(531,929)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company ..		515,270,138	(1,389,325,213)		(154,946,821)	(250,557,158)			(1,279,559,054)	25,035,285,744
	98-1090854	Global Atlantic Re Limited ..		118,500,000	762,087,836		(50,869,156)	248,570,520			1,078,289,200	(61,611,980,468)
69140	04-1867050	First Allmerica Financial Life Insurance Company ..		135,862,352	(75,789,222)		(31,921,804)	(31,781,961)			(3,630,635)	15,523,739,011
62200	95-2496321	Accordia Life and Annuity Company ..		277,262,615	50,282,306		11,056,234	140,563,591			479,164,746	5,677,049,777
	90-0928452	Global Atlantic Financial Company ..		(286,600,486)			652,672,324				366,071,838	
15333	46-3455515	Gotham Re, Inc. ..						(3,827,334)			(3,827,334)	(498,039,976)
	95-2496321	Tapioca View, LLC ..			(1,262,101)						(1,262,101)	
15475	46-3465867	Cape Verity I, Inc. ..		316,726	160,248			(18,835,421)			(18,358,447)	(1,525,814,050)
15473	46-3485456	Cape Verity III, Inc. ..			(69,046,726)			(121,073,644)			(190,120,370)	(5,025,585,868)
	35-1960899	Global Atlantic Investment Advisors, LLC ..					(2,904,634)				(2,904,634)	
	20-3944031	Global Atlantic Distributors, LLC ..					(55,450,731)				(55,450,731)	
91642	06-1016329	Forethought Life Insurance Company ..		1,215,096,809	1,579,053,994		(784,688,814)	36,941,407			2,046,403,396	22,425,345,830
	81-3323212	Global Atlantic Equipment Management, LLC ..										
	98-1452583	Global Atlantic Assurance Limited ..			(857,279,945)			(37,769,309)			(895,049,254)	
	98-1529928	Global Atlantic Financial Company Bermuda Limited ..					14,479,659				14,479,659	
	00-0000000	Kohlberg Kravis Roberts & Co, LP ..					445,882,209				445,882,209	
	85-3158152	HILT Trust 2020-A ..		(108,241,169)							(108,241,169)	
	87-3496842	KPBN 2022-1 LLC ..		368,224,236							368,224,236	
	83-3851887	TBDX 2018-1, LLC ..		(1,214,559)							(1,214,559)	
	85-0506156	Blue Eagle 2020-1B LLC ..		(30,146,241)	(21,512,972)						(51,659,213)	
	85-0498393	Blue Eagle 2020-1A LLC ..		(40,315,674)	4,302,594						(36,013,080)	
	98-1618000	Blue Eagle 2020-2A LLC ..			9,647,817						9,647,817	
	30-1278256	Blue Eagle 2020-3A LLC ..			(10,161,648)						(10,161,648)	
	86-1185033	Blue Eagle 2021-1A LLC ..		25,097,334	4,302,594						29,399,928	
	86-1215896	Blue Eagle 2021-1B LLC ..		(31,184,905)	4,302,594						(26,882,311)	
	86-1247520	Blue Eagle 2021-1C LLC ..		(35,287,386)	4,302,594						(30,984,792)	
	86-1276982	Blue Eagle 2021-1D LLC ..		(26,520,367)	4,302,594						(22,217,773)	
	86-1908720	Blue Eagle 2021-3A LLC ..		18,912,532	(20,065,793)						(1,153,261)	
	86-1926397	Blue Eagle 2021-3B LLC ..		25,265,441							25,265,441	
	86-1833206	Blue Eagle 2021-2A LLC ..		9,488,354	(9,190,437)						297,917	
	86-1867464	Blue Eagle 2021-4B LLC ..			(20,146)						(20,146)	
	87-1039701	Blue Eagle 2021-1E LLC ..		13,546,175	(7,946,870)						5,599,305	
	87-1051951	Blue Eagle 2021-1F LLC ..		(17,753,640)	(13,838,056)						(31,591,696)	
	87-1083548	Blue Eagle 2021-1G LLC ..		9,669,227	(10,892,463)						(1,223,236)	
	87-1103117	Blue Eagle 2021-1H LLC ..		(4,590,622)	(11,138,167)						(15,728,789)	
	87-3855255	Blue Eagle 2022-1A LLC ..			17,909,013						17,909,013	
	87-3855455	Blue Eagle 2022-1B LLC ..		34,109,536	12,576,874						46,686,410	
	87-3876861	Blue Eagle 2022-1C LLC ..		10,456,039	14,717,728						25,173,767	

ANNUAL STATEMENT FOR THE YEAR 2023 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)
	87-3877027	Blue Eagle 2022-1D LLC		22,536,589	4,729,872						27,266,461	
	88-2368056	HECR 2022-1E LLC		101,872,510	19,885,950						121,758,460	
	88-2395708	DMAZ 2022-1F LLC		104,168,541	18,565,058						122,733,599	
	85-0526287	AIMXL 2018-1 LLC		(330,325,250)							(330,325,250)	
	82-3508100	Dublin Asset Holdings LLC		(51,990,142)							(51,990,142)	
	82-3508436	Atlanta Asset Holdings LLC		(23,374,471)							(23,374,471)	
	86-2028644	HNREF 2018-1 LLC		(215,921,814)							(215,921,814)	
	87-2335032	ACX Prop III, LLC		25,311,756							25,311,756	
	87-3631476	ACX Prop IV-A, LLC		31,035,996							31,035,996	
	88-0561068	ACX Prop IV-B, LLC		22,603,940							22,603,940	
	84-4568438	SERVHL Trust 2019-1		(164,544,509)							(164,544,509)	
	85-1772188	MACT Trust 2019-1		(62,822,408)							(62,822,408)	
	84-3127337	Infinity LD Asset Holdings, LLC		(9,436,369)							(9,436,369)	
	84-4227992	Infinity Asset Holdings 2020, LLC		(38,113,598)							(38,113,598)	
	87-3496842	KPBN 2022-1 LLC		35,290,382							35,290,382	
	84-4665609	SLMSL Trust 2020-1		(56,175,714)							(56,175,714)	
	84-4685585	SLMSL Trust 2020-2		(52,961,773)							(52,961,773)	
	84-3988321	SFSL Trust 2019-A		76,449,487							76,449,487	
	85-3686210	MOST Trust 2020-1		91,386,458							91,386,458	
	86-2737921	SOMT Trust 2021-A		(43,210,234)							(43,210,234)	
	86-2750470	HIMT Trust 2021-A		(97,862,783)							(97,862,783)	
	86-2409460	GSHLT Trust 2021-A		(141,347,145)							(141,347,145)	
	87-2827474	GSHLT Trust 2021-B		(124,849,202)							(124,849,202)	
	87-1240026	GALT Trust 2021-1		(54,440,517)							(54,440,517)	
	86-2857451	CDNL 2021-1, LLC		(72,847,523)							(72,847,523)	
	86-2871839	FLCN 2022-1, LLC		(117,048,893)							(117,048,893)	
	88-0867231	SET Trust 2022-1 LLC		(27,461,158)							(27,461,158)	
	88-1026854	KSQR 2023-1 LLC		198,730,537	636						198,731,173	
	86-2361267	Dublin Asset Holdings 2 LLC		(16,185,131)							(16,185,131)	
	87-2316184	Dublin Asset Holdings 3, LLC		(31,225,305)							(31,225,305)	
	98-1307202	Blue Eagle 2016-1, Ltd.		(235,769,198)	(208,451,289)						(444,220,487)	
	00-0000000	SPHRX 2018-1, LLC		(7,688,612)							(7,688,612)	
	90-0810836	CBCOV 2018-1, LLC		(158,547,854)							(158,547,854)	
	86-1607307	ACX Prop II, LLC		24,201,855							24,201,855	
	00-0000000	TOAMS 2017-1 LLC		(223,139,259)							(223,139,259)	
	98-1650279	Blue Eagle 2021-4A, Ltd.		(1,590,209)	(8,250)						(1,598,459)	
	98-1669070	Blue Eagle FundingCo 1, Ltd.		(71,446)							(71,446)	
	00-0000000	HSDTY 2017-1 LLC		(867,393,909)							(867,393,909)	
	00-0000000	MCH SFR Equity Owner 4, LLC		11,829,825							11,829,825	
	00-0000000	Denver Owner LLC		676,734							676,734	
	92-1402466	Tampa Owner LLC		1,240,040							1,240,040	
	00-0000000	Drawbridge B4, LLC		15,831,584							15,831,584	
	00-0000000	Drawbridge B1, LLC		265,311,967							265,311,967	
	00-0000000	Drawbridge B7, LLC		15,297,993							15,297,993	

ANNUAL STATEMENT FOR THE YEAR 2023 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)
	00-0000000	Drawbridge B2, LLC		247,298,235							247,298,235	
	00-0000000	Drawbridge B3, LLC		254,350,086							254,350,086	
	00-0000000	Drawbridge B9, LLC		(29,965,729)							(29,965,729)	
	88-0937290	Drawbridge Feeder, LLC		37,040,984							37,040,984	
	83-3851887	TBDX 2018-1, LLC		199,717,980							199,717,980	
	00-0000000	WALR 2019-1, Ltd		(36,595,712)	163,585,280						126,989,568	
	92-1187937	HAVI 2023-3A LLC			15,606,856						15,606,856	
	92-1198046	WSTI 2023-3B, LLC			15,606,856						15,606,856	
9999999	Control Totals			3	(4)		(2)		XXX		(3)	



## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

### REQUIRED FILINGS

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
<b>MARCH FILING</b>	
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
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1? .....	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....	WAIVED
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....	YES
<b>JUNE FILING</b>	
8. Will an audited financial report be filed by June 1? .....	YES
9. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? .....	SEE EXPLANATION

### SUPPLEMENTAL FILINGS

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

10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ..	NO
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? .....	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? .....	NO
13. 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
14. 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
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? .....	SEE EXPLANATION
16. 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
17. 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
18. 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
19. 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
20. 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
21. 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
22. 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
23. 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
24. 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
25. 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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 26. 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
- 27. 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
- 28. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) ..... NO
- 29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... NO
- 30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
- 31. 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
- 32. 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
- 33. 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
- 34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? ..... SEE EXPLANATION
- 35. Will the Health Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
- 36. Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? ..... YES

**APRIL FILING**

- 37. 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
- 38. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO
- 39. 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
- 40. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... NO
- 41. Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1? ..... NO
- 42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... NO
- 43. 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
- 44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? ..... NO
- 45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
- 46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
- 47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... NO

**AUGUST FILING**

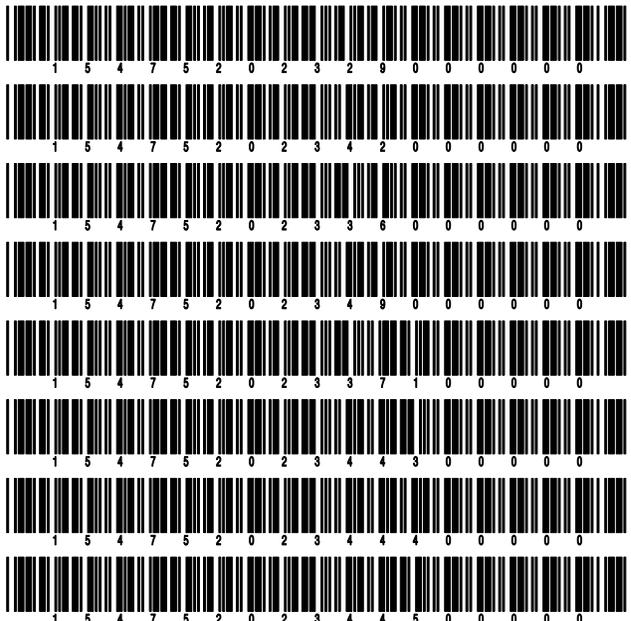
- 48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

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

Bar Codes:

- 6. Life, Health & Annuity Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]
- 10. SIS Stockholder Information Supplement [Document Identifier 420]
- 11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 12. Trusteed Surplus Statement [Document Identifier 490]
- 13. Participating Opinion for Exhibit 5 [Document Identifier 371]
- 16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- 18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 1 5 4 7 5 2 0 2 3 4 4 6 0 0 0 0 0
20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 1 5 4 7 5 2 0 2 3 4 4 7 0 0 0 0 0
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 1 5 4 7 5 2 0 2 3 4 4 8 0 0 0 0 0
23. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	 1 5 4 7 5 2 0 2 3 4 5 0 0 0 0 0 0
24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	 1 5 4 7 5 2 0 2 3 4 5 1 0 0 0 0 0
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 1 5 4 7 5 2 0 2 3 4 5 2 0 0 0 0 0
26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 1 5 4 7 5 2 0 2 3 4 5 3 0 0 0 0 0
28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 1 5 4 7 5 2 0 2 3 4 9 5 0 0 0 0 0
29. Supplemental Schedule O [Document Identifier 465]	 1 5 4 7 5 2 0 2 3 4 6 5 0 0 0 0 0
30. Medicare Part D Coverage Supplement [Document Identifier 365]	 1 5 4 7 5 2 0 2 3 3 6 5 0 0 0 0 0
31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 1 5 4 7 5 2 0 2 3 2 2 4 0 0 0 0 0
32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 1 5 4 7 5 2 0 2 3 2 2 5 0 0 0 0 0
33. Relief from the Requirements for Audit Committees [Document Identifier 226]	 1 5 4 7 5 2 0 2 3 2 2 6 0 0 0 0 0
35. Health Care Receivables Supplement [Document Identifier 475]	 1 5 4 7 5 2 0 2 3 4 7 5 0 0 0 0 0
38. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 1 5 4 7 5 2 0 2 3 3 0 6 0 0 0 0 0
39. Credit Insurance Experience Exhibit [Document Identifier 230]	 1 5 4 7 5 2 0 2 3 2 3 0 0 0 0 0 0
40. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 1 5 4 7 5 2 0 2 3 2 1 0 0 0 0 0 0
41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]	 1 5 4 7 5 2 0 2 3 2 1 6 0 0 0 0 0
42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 1 5 4 7 5 2 0 2 3 4 3 5 0 0 0 0 0
44. Variable Annuities Supplement [Document Identifier 286]	 1 5 4 7 5 2 0 2 3 2 8 6 0 0 0 0 0
47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	 1 5 4 7 5 2 0 2 3 4 5 9 0 0 0 0 0

**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**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 .....	2,611,581	0.254	2,611,581		2,611,581	0.254
1.03 U.S. states, territories and possessions, etc. guaranteed .....	9,486,937	0.922	9,486,937		9,486,937	0.922
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	19,526,612	1.899	19,526,612		19,526,612	1.899
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	89,492,303	8.701	89,492,303		89,492,303	8.701
1.06 Industrial and miscellaneous .....	850,265,538	82.669	850,265,538		850,265,538	82.669
1.07 Hybrid securities .....		0.000				0.000
1.08 Parent, subsidiaries and affiliates .....	4,793,503	0.466	4,793,503		4,793,503	0.466
1.09 SVO identified funds .....		0.000				0.000
1.10 Unaffiliated bank loans .....		0.000				0.000
1.11 Unaffiliated certificates of deposit .....		0.000				0.000
1.12 Total long-term bonds .....	976,176,474	94.911	976,176,474		976,176,474	94.911
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 Exchange traded funds .....		0.000				0.000
3.09 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 .....	3,211,170	0.312	3,211,170		3,211,170	0.312
4.04 Mezzanine real estate loans .....		0.000				0.000
4.05 Total valuation allowance .....		0.000				0.000
4.06 Total mortgage loans .....	3,211,170	0.312	3,211,170		3,211,170	0.312
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) .....	38,391,962	3.733	38,391,962		38,391,962	3.733
6.03 Short-term investments (Schedule DA) .....		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments .....	38,391,962	3.733	38,391,962		38,391,962	3.733
7. Contract loans .....	10,577,945	1.028	10,577,945		10,577,945	1.028
8. Derivatives (Schedule DB) .....		0.000				0.000
9. Other invested assets (Schedule BA) .....	162,496	0.016	162,496		162,496	0.016
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	1,028,520,047	100.000	1,028,520,047		1,028,520,047	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....	3,498,568
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 .....	259,229
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	28,170
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) .....	3,211,170
12.	Total valuation allowance .....	
13.	Subtotal (Line 11 plus 12) .....	3,211,170
14.	Deduct total nonadmitted amounts .....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	3,211,170

ANNUAL STATEMENT FOR THE YEAR 2023 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 .....	153,562
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8) .....	22,250
	2.2 Additional investment made after acquisition (Part 2, Column 9) .....	22,250
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16 .....	
	3.2 Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	13
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13 .....	
	5.2 Totals, Part 3, Column 9 .....	
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	13,315
8.	Deduct amortization of premium and depreciation .....	13
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) .....	162,496
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	162,496

**SCHEDULE D - VERIFICATION BETWEEN YEARS**  
 Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	990,075,231
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	25,182,298
3.	Accrual of discount .....	1,062,913
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 .....	(12,130,910)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	25,009,447
7.	Deduct amortization of premium .....	2,402,794
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 .....	351,443
	9.2. Part 2, Section 1, Column 17 .....	
	9.3. Part 2, Section 2, Column 14 .....	
	9.4. Part 4, Column 13 .....	249,373
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	600,816
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	976,176,474
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	976,176,474

ANNUAL STATEMENT FOR THE YEAR 2023 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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	.....	.....	.....	.....
	2. Canada .....	.....	.....	.....	.....
	3. Other Countries	2,611,581	2,257,428	2,633,600	2,500,000
	4. Totals	2,611,581	2,257,428	2,633,600	2,500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,486,937	9,022,169	9,950,195	8,580,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	19,526,612	20,024,468	20,023,706	16,180,000
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	89,492,303	80,322,361	90,436,809	80,545,022
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	742,029,652	658,282,220	748,379,735	711,491,665
	9. Canada .....	15,434,582	13,353,596	15,639,212	14,538,000
	10. Other Countries	92,801,304	81,256,040	93,391,416	89,143,000
	11. Totals	850,265,538	752,891,856	857,410,363	815,172,665
Parent, Subsidiaries and Affiliates	12. Totals	4,793,503	3,887,608	4,811,716	4,718,233
	13. Total Bonds	976,176,474	868,405,890	985,266,389	927,695,920
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	.....	.....	.....	.....
	15. Canada .....	.....	.....	.....	.....
	16. Other Countries	.....	.....	.....	.....
	17. Totals	.....	.....	.....	.....
Parent, Subsidiaries and Affiliates	18. Totals	.....	.....	.....	.....
	19. Total Preferred Stocks	.....	.....	.....	.....
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	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	976,176,474	868,405,890	985,266,389	.....

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1						XXX						
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						XXX						
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2					2,611,581	XXX	2,611,581	0.3	2,614,937	0.3		2,611,581
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals					2,611,581	XXX	2,611,581	0.3	2,614,937	0.3		2,611,581
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			1,696,014	7,790,923		XXX	9,486,937	1.0	6,057,031	0.6	9,486,937	
3.2 NAIC 2						XXX			1,687,962	0.2		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals			1,696,014	7,790,923		XXX	9,486,937	1.0	7,744,993	0.8	9,486,937	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1				4,504,899	15,021,714	XXX	19,526,612	2.0	19,596,191	2.0	19,526,612	
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				4,504,899	15,021,714	XXX	19,526,612	2.0	19,596,191	2.0	19,526,612	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1			1,956,022	37,819,704	45,342,517	XXX	85,118,243	8.7	85,365,856	8.6	85,118,243	
5.2 NAIC 2					4,374,061	XXX	4,374,061	0.4	4,402,054	0.4	4,374,061	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals			1,956,022	37,819,704	49,716,578	XXX	89,492,304	9.2	89,767,910	9.1	89,492,304	

S105

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1		46,268,206	28,148,397	115,510,665	225,922,532	XXX	415,849,800	42.6	378,942,864	38.3	355,787,994	60,061,806
6.2 NAIC 2		12,866,864	20,471,897	130,938,897	262,138,044	XXX	426,415,702	43.7	478,002,967	48.3	385,990,002	40,425,700
6.3 NAIC 3				4,605,490		XXX	4,605,490	0.5	8,292,677	0.8	3,827,527	777,963
6.4 NAIC 4						XXX						
6.5 NAIC 5				3,394,548		XXX	3,394,548	0.3				3,394,548
6.6 NAIC 6						XXX						
6.7 Totals		59,135,070	48,620,294	254,449,600	488,060,576	XXX	850,265,540	87.1	865,238,508	87.4	745,605,523	104,660,017
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1				1,376,961	2,768,528	XXX	4,145,489	0.4	4,460,688	0.5		4,145,489
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX		0.0	517,112	0.1		
8.4 NAIC 4				134,068	513,947	XXX	648,015	0.1	134,893	0.0		648,015
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals				1,511,029	3,282,475	XXX	4,793,504	0.5	5,112,693	0.5		4,793,504
<b>9. SVO Identified Funds</b>												
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							
<b>10. Unaffiliated Bank Loans</b>												
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						
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1		46,268,206	31,800,433	167,003,152	289,055,291		534,127,081	54.7	XXX	XXX	469,919,786	64,207,296
12.2 NAIC 2	(d)	12,866,864	20,471,897	130,938,897	269,123,686		433,401,344	44.4	XXX	XXX	390,364,063	43,037,281
12.3 NAIC 3	(d)			4,605,490			4,605,490	0.5	XXX	XXX	3,827,527	777,963
12.4 NAIC 4	(d)			134,068	513,947		648,015	0.1	XXX	XXX		648,015
12.5 NAIC 5	(d)			3,394,548			3,394,548	0.3	XXX	XXX		3,394,548
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals		59,135,070	52,272,330	306,076,155	558,692,924		(b) 976,176,478	100.0	XXX	XXX	864,111,376	112,065,102
12.8 Line 12.7 as a % of Col. 7		6.1	5.4	31.4	57.2		100.0	XXX	XXX	XXX	88.5	11.5
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	5,652,313	37,416,242	49,458,341	120,118,147	281,777,589		XXX	XXX	494,422,631	49.9	424,073,245	70,349,386
13.2 NAIC 2	162,044	4,719,225	31,300,147	89,985,659	360,540,844		XXX	XXX	486,707,919	49.2	444,421,502	42,286,417
13.3 NAIC 3		891,364	4,014,451	3,525,751	378,223		XXX	XXX	8,809,789	0.9	4,014,451	4,795,338
13.4 NAIC 4					134,893		XXX	XXX	134,893	0.0		134,893
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	5,814,357	43,026,831	84,772,938	213,629,557	642,831,549		XXX	XXX	(b) 990,075,232	100.0	872,509,198	117,566,034
13.8 Line 13.7 as a % of Col. 9	0.6	4.3	8.6	21.6	64.9		XXX	XXX	100.0	XXX	88.1	11.9
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1		2,436,543	26,466,751	163,366,792	277,649,698		469,919,784	48.1	424,073,245	42.8	469,919,784	XXX
14.2 NAIC 2		11,146,676	11,471,897	128,973,813	238,771,677		390,364,063	40.0	444,421,502	44.9	390,364,063	XXX
14.3 NAIC 3				3,827,527			3,827,527	0.4	4,014,451	0.4	3,827,527	XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6										0.0		XXX
14.7 Totals		13,583,219	37,938,648	296,168,132	516,421,375		864,111,374	88.5	872,509,198	88.1	864,111,374	XXX
14.8 Line 14.7 as a % of Col. 7		1.6	4.4	34.3	59.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12		1.4	3.9	30.3	52.9		88.5	XXX	XXX	XXX	88.5	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1		43,831,663	5,333,682	3,636,360	11,405,593		64,207,297	6.6	70,349,386	7.1	XXX	64,207,297
15.2 NAIC 2		1,720,188	9,000,000	1,965,084	30,352,009		43,037,281	4.4	42,286,417	4.3	XXX	43,037,281
15.3 NAIC 3				777,963			777,963	0.1	4,795,338	0.5	XXX	777,963
15.4 NAIC 4				134,068	513,947		648,015	0.1	134,893	0.0	XXX	648,015
15.5 NAIC 5				3,394,548			3,394,548	0.3			XXX	3,394,548
15.6 NAIC 6										0.0	XXX	
15.7 Totals		45,551,851	14,333,682	9,908,023	42,271,549		112,065,104	11.5	117,566,034	11.9	XXX	112,065,104
15.8 Line 15.7 as a % of Col. 7		40.6	12.8	8.8	37.7		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		4.7	1.5	1.0	4.3		11.5	XXX	XXX	XXX	XXX	11.5

(a) Includes \$ 108,648,557 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 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations .....						XXX						
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						XXX						
<b>2. All Other Governments</b>												
2.01 Issuer Obligations .....					2,611,581	XXX	2,611,581	0.3	2,614,937	0.3		2,611,581
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					2,611,581	XXX	2,611,581	0.3	2,614,937	0.3		2,611,581
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations .....			1,696,014	7,790,923		XXX	9,486,937	1.0	7,744,993	0.8	9,486,937	
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			1,696,014	7,790,923		XXX	9,486,937	1.0	7,744,993	0.8	9,486,937	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations .....				4,504,899	15,021,714	XXX	19,526,613	2.0	19,596,191	2.0	19,526,613	
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				4,504,899	15,021,714	XXX	19,526,613	2.0	19,596,191	2.0	19,526,613	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations .....			1,956,022	37,819,704	49,716,578	XXX	89,492,304	9.2	89,767,910	9.1	89,492,304	
5.02 Residential Mortgage-Backed Securities .....						XXX						
5.03 Commercial Mortgage-Backed Securities .....						XXX						
5.04 Other Loan-Backed and Structured Securities ...						XXX						
5.05 Totals			1,956,022	37,819,704	49,716,578	XXX	89,492,304	9.2	89,767,910	9.1	89,492,304	
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations .....		18,265,103	48,620,293	243,025,266	480,915,226	XXX	790,825,888	81.0	804,280,730	81.2	732,145,515	58,680,373
6.02 Residential Mortgage-Backed Securities .....				6,314,658	7,145,350	XXX	13,460,008	1.4	14,896,484	1.5	13,460,008	
6.03 Commercial Mortgage-Backed Securities .....		19,322,629		5,109,677		XXX	24,432,306	2.5	24,682,432	2.5		24,432,306
6.04 Other Loan-Backed and Structured Securities ...		21,547,337				XXX	21,547,337	2.2	21,378,861	2.2		21,547,337
6.05 Totals		59,135,069	48,620,293	254,449,601	488,060,576	XXX	850,265,539	87.1	865,238,507	87.4	745,605,523	104,660,016
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations .....						XXX						
7.02 Residential Mortgage-Backed Securities .....						XXX						
7.03 Commercial Mortgage-Backed Securities .....						XXX						
7.04 Other Loan-Backed and Structured Securities ...						XXX						
7.05 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations .....				1,376,961		XXX	1,376,961	0.1	1,379,425	0.1		1,376,961
8.02 Residential Mortgage-Backed Securities .....						XXX						
8.03 Commercial Mortgage-Backed Securities .....						XXX						
8.04 Other Loan-Backed and Structured Securities ...				134,068	3,282,474	XXX	3,416,542	0.3	3,733,268	0.4		3,416,542
8.05 Affiliated Bank Loans - Issued .....						XXX						
8.06 Affiliated Bank Loans - Acquired .....						XXX						
8.07 Totals				1,511,029	3,282,474	XXX	4,793,503	0.5	5,112,693	0.5		4,793,503

8010

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations		18,265,103	52,272,329	294,517,753	548,265,099	XXX	913,320,283	93.6	XXX	XXX	850,651,369	62,668,914
12.02 Residential Mortgage-Backed Securities				6,314,658	7,145,350	XXX	13,460,008	1.4	XXX	XXX	13,460,008	
12.03 Commercial Mortgage-Backed Securities		19,322,629		5,109,677		XXX	24,432,306	2.5	XXX	XXX		24,432,306
12.04 Other Loan-Backed and Structured Securities		21,547,337		134,068	3,282,474	XXX	24,963,879	2.6	XXX	XXX		24,963,879
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals		59,135,069	52,272,329	306,076,156	558,692,923		976,176,476	100.0	XXX	XXX	864,111,377	112,065,100
12.10 Line 12.09 as a % of Col. 7		6.1	5.4	31.4	57.2		100.0	XXX	XXX	XXX	88.5	11.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	753,419	8,042,010	65,822,763	208,447,561	642,318,432	XXX	XXX	XXX	925,384,186	93.5	857,612,714	67,771,472
13.02 Residential Mortgage-Backed Securities			14,896,484			XXX	XXX	XXX	14,896,484	1.5	14,896,484	
13.03 Commercial Mortgage-Backed Securities		20,090,611		3,386,862		XXX	XXX	XXX	24,682,432	2.5		24,682,432
13.04 Other Loan-Backed and Structured Securities	5,060,938	14,894,210	2,848,731	1,795,134	513,116	XXX	XXX	XXX	25,112,129	2.5		25,112,129
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX			XXX	XXX		
13.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
13.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
13.09 Totals	5,814,357	43,026,831	84,772,937	213,629,557	642,831,549		XXX	XXX	990,075,231	100.0	872,509,198	117,566,033
13.10 Line 13.09 as a % of Col. 9	0.6	4.3	8.6	21.6	64.9		XXX	XXX	100.0	XXX	88.1	11.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations		13,583,219	37,938,648	289,853,475	509,276,025	XXX	850,651,367	87.1	857,612,714	86.6	850,651,367	XXX
14.02 Residential Mortgage-Backed Securities				6,314,658	7,145,350	XXX	13,460,008	1.4	14,896,484	1.5	13,460,008	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals		13,583,219	37,938,648	296,168,133	516,421,375		864,111,375	88.5	872,509,198	88.1	864,111,375	XXX
14.10 Line 14.09 as a % of Col. 7		1.6	4.4	34.3	59.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12		1.4	3.9	30.3	52.9		88.5	XXX	XXX	XXX	88.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		4,681,884	14,333,681	4,664,278	38,989,074	XXX	62,668,916	6.4	67,771,472	6.8	XXX	62,668,916
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities		19,322,629		5,109,677		XXX	24,432,306	2.5	24,682,432	2.5	XXX	24,432,306
15.04 Other Loan-Backed and Structured Securities		21,547,337		134,068	3,282,474	XXX	24,963,879	2.6	25,112,129	2.5	XXX	24,963,879
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals		45,551,850	14,333,681	9,908,023	42,271,548		112,065,101	11.5	117,566,033	11.9	XXX	112,065,101
15.10 Line 15.09 as a % of Col. 7		40.6	12.8	8.8	37.7		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12		4.7	1.5	1.0	4.3		11.5	XXX	XXX	XXX	XXX	11.5

6015

Schedule DA - Verification - Short-Term Investments

**N O N E**

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 .....	17,700,609		17,700,609	
2. Cost of cash equivalents acquired .....	48,660,697		48,660,697	
3. Accrual of discount .....				
4. Unrealized valuation increase/(decrease) .....				
5. Total gain (loss) on disposals .....				
6. Deduct consideration received on disposals .....	27,969,344		27,969,344	
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) .....	38,391,962		38,391,962	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Line 10 minus Line 11)	38,391,962		38,391,962	

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2023 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		
805143187		Roanoke	VA		08/31/2007	5.199	3,211,170		(11,383)				13,600,000	06/21/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							3,211,170		(11,383)				13,600,000	XXX
0899999. Total Mortgages in good standing							3,211,170		(11,383)				13,600,000	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							3,211,170		(11,383)				13,600,000	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2023 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						
<b>NONE</b>								
3399999 - Totals								

ANNUAL STATEMENT FOR THE YEAR 2023 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)					
805143187	Roanoke	VA		08/31/2007		276,016		(16,787)			(16,787)	259,229	259,229			
<b>0299999. Mortgages with partial repayments</b>						276,016		(16,787)			(16,787)	259,229	259,229			
<b>0599999 - Totals</b>						276,016		(16,787)			(16,787)	259,229	259,229			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
BGA10A-CT-2 ..	INFINITY ASSET HLDS 2020 CLASS D - ABS .....	.....	.....	US.....	INFINITY ASSET HLDS 2020 CLASS D - ABS .....	.....	12/29/2021 .....	152,444	1,418,740	162,496	.....	.....	.....	.....	.....	143,097	.....	0.000	
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								152,444	1,418,740	162,496	.....	.....	.....	.....	.....	143,097	.....	XXX	
6099999. Total - Unaffiliated											.....	.....	.....	.....	.....			XXX	
6199999. Total - Affiliated								152,444	1,418,740	162,496	.....	.....	.....	.....	.....	143,097		XXX	
6299999 - Totals								152,444	1,418,740	162,496	.....	.....	.....	.....	.....	143,097		XXX	

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

E07

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021		22,250			0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated							22,250			XXX
6099999. Total - Unaffiliated										XXX
6199999. Total - Affiliated							22,250			XXX
6299999 - Totals							22,250			XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other- Than- Tempor- ary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
BGA10A-CT-2 .....	INFINITY ASSET HLDS 2020 CLASS D - ABS .....	.....	US.....	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021 ..	12/28/2023 ..	12,304		(13)			(13)		13,315	13,315				4,881	
<b>5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated</b>							12,304		(13)			(13)		13,315	13,315				4,881	
<b>6099999. Total - Unaffiliated</b>																				
<b>6199999. Total - Affiliated</b>							12,304		(13)			(13)		13,315	13,315					4,881
<b>6299999 - Totals</b>							12,304		(13)			(13)		13,315	13,315					4,881

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3 C o d e	4 F o r e i g n	5 B o n d C h a r			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
0109999999. Total - U.S. Government Bonds							XXX								XXX	XXX	XXX				XXX	XXX
268317-AK-0	ELECTRICITE DE FRANCE SA	C		2.A FE	2,633,600	90.2971	2,257,428	2,500,000	2,611,581	(3,356)				4.875	4.534	JJ	53,828	121,875		04/27/2016	01/22/2044	
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations					2,633,600	XXX	2,257,428	2,500,000	2,611,581	(3,356)				XXX	XXX	XXX	53,828	121,875		XXX	XXX	
0309999999. Total - All Other Government Bonds					2,633,600	XXX	2,257,428	2,500,000	2,611,581	(3,356)				XXX	XXX	XXX	53,828	121,875		XXX	XXX	
13063A-5G-5	CALIFORNIA ST		1	1.C FE	2,991,300	126.5074	2,372,014	1,875,000	2,689,433	(38,835)				7.550	3.777	AO	35,391	141,563		01/06/2015	04/01/2039	
13063A-7D-0	CALIFORNIA ST		1	1.C FE	3,566,800	121.1136	3,027,839	2,500,000	3,294,643	(34,121)				7.300	4.467	AO	45,625	182,500		02/02/2016	10/01/2039	
452151-LF-8	ILLINOIS ST		1	1.G FE	1,606,464	99.0410	1,782,738	1,800,000	1,696,014	8,053				5.100	5.909	JD	7,650	91,800		10/09/2013	06/01/2033	
57582R-06-6	MASSACHUSETTS (COMMONWEALTH OF)		2	1.B FE	1,027,044	77.2963	1,058,959	1,370,000	1,039,264	12,220				2.000	4.226	MS	9,133	13,700		03/29/2023	09/01/2038	
57582R-07-4	MASSACHUSETTS (COMMONWEALTH OF)		2	1.B FE	758,588	75.4221	780,619	1,035,000	767,583	8,995				2.000	4.281	MS	6,900	10,350		03/29/2023	09/01/2039	
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					9,950,195	XXX	9,022,169	8,580,000	9,486,937	(43,687)				XXX	XXX	XXX	104,699	439,913		XXX	XXX	
0509999999. Total - U.S. States, Territories and Possessions Bonds					9,950,195	XXX	9,022,169	8,580,000	9,486,937	(43,687)				XXX	XXX	XXX	104,699	439,913		XXX	XXX	
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		1	1.B FE	4,669,977	119.8482	4,674,081	3,900,000	4,504,899	(18,800)				6.600	5.280	FA	107,250	257,400		09/30/2013	08/01/2042	
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST		1	1.B FE	15,353,729	125.0032	15,350,387	12,280,000	15,021,714	(50,779)				6.750	5.167	FA	345,375	828,900		03/18/2020	08/01/2049	
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					20,023,706	XXX	20,024,468	16,180,000	19,526,612	(69,579)				XXX	XXX	XXX	452,625	1,086,300		XXX	XXX	
0709999999. Total - U.S. Political Subdivisions Bonds					20,023,706	XXX	20,024,468	16,180,000	19,526,612	(69,579)				XXX	XXX	XXX	452,625	1,086,300		XXX	XXX	
010869-AS-4	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			1.G FE	1,592,025	78.1396	1,953,490	2,500,000	1,956,022	60,961				0.000	3.191	N/A				08/19/2016	10/01/2031	
02765U-CR-3	AMERICAN MUN PWIR OHIO INC REV		1	1.F FE	1,786,994	108.0680	1,858,770	1,720,000	1,774,020	(1,517)				6.053	5.779	FA	39,331	104,112		09/30/2013	02/15/2043	
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1	1.D FE	3,684,278	126.9008	3,299,421	2,600,000	3,557,984	(18,474)				7.043	4.472	AO	45,780	183,118		01/27/2017	04/01/2050	
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1	1.E FE	4,932,352	126.3789	4,650,744	3,680,000	4,784,542	(20,030)				6.907	4.878	AO	63,544	254,178		01/26/2017	10/01/2050	
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		1	1.C FE	1,910,682	114.4111	1,942,725	1,698,022	1,843,137	(4,806)				6.899	6.083	JD	9,762	117,147		10/09/2013	12/01/2040	
235036-4X-5	DALLAS FORT WORTH TEX INTL ARPT REV		1	1.E FE	1,455,000	78.6639	1,144,560	1,455,000	1,455,000					3.144	3.144	MN	7,624	45,745		08/08/2019	11/01/2045	
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		1	1.C FE	2,431,669	124.4442	2,345,773	1,885,000	2,362,267	(19,309)				7.336	5.005	MN	17,670	138,284		03/18/2020	11/15/2039	
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		1	1.G FE	3,733,475	108.9568	3,432,139	3,150,000	3,658,571	(20,308)				6.648	5.146	MN	26,758	209,412		05/04/2020	11/15/2039	
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV		1	1.G FE	2,773,160	110.0389	2,200,778	2,000,000	2,698,684	(28,931)				6.687	3.852	MN	17,089	133,740		05/06/2021	11/15/2040	
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH DULLES		1	2.A FE	4,587,424	127.2787	4,072,918	3,200,000	4,374,061	(27,993)				7.462	4.795	AO	59,696	238,784		01/22/2015	10/01/2046	
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		1,2	1.E FE	7,500,000	81.9768	6,148,261	7,500,000	7,500,000					3.562	3.562	AO	66,788	267,150		01/21/2022	10/01/2041	
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH		1	1.F FE	7,258,220	113.0412	7,110,291	6,290,000	7,044,692	(26,497)				6.561	5.466	JD	18,342	412,687		09/30/2013	12/15/2040	
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		1	1.E FE	1,301,710	124.8349	1,248,349	1,000,000	1,224,248	(8,716)				7.414	5.315	JJ	37,070	74,140		09/30/2013	01/01/2040	
677704-A6-5	OHIO UNIV GEN ROPTS ATHENS		1	1.E FE	6,003,635	98.3553	5,409,542	5,500,000	6,002,703	(253)				5.590	5.117	JD	25,621	307,450		02/23/2016	12/01/2114	
73358W-3L-6	PORT AUTH N Y & N J		1	1.D FE	6,000,000	70.1908	4,211,446	6,000,000	6,000,000					3.287	3.287	FA	82,175	197,220		08/08/2019	08/01/2069	
73358W-EK-6	PORT AUTH N Y & N J		1	1.D FE	2,956,731	100.8945	2,956,210	2,930,000	2,950,077	(560)				4.926	4.873	AO	36,083	144,332		03/18/2020	10/01/2051	
73358W-XO-2	PORT AUTH N Y & N J		1	1.D FE	8,103,435	97.4305	5,943,258	6,100,000	8,050,362	(21,020)				4.810	3.376	AO	61,942	293,410		05/26/2021	10/15/2065	
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		1	1.B FE	2,880,000	97.3839	2,804,657	2,880,000	2,880,000					4.637	4.637	JJ	66,773	133,546		01/17/2019	01/01/2040	
79467B-CN-3	SALES TAX SECURITIZATION CORP ILL		1	1.B FE	3,000,000	94.9020	2,847,060	3,000,000	3,000,000					4.787	4.787	JJ	71,805	143,610		01/17/2019	01/01/2048	
796247-DC-5	SAN ANTONIO TEX ED FACS CORP REV		1,2	1.D FE	2,000,000	68.6883	1,373,765	2,000,000	2,000,000					3.242	3.242	JD	5,403	64,840		07/24/2020	06/01/2050	
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMM S		1	1.B FE	3,186,336	111.5421	3,154,411	2,828,000	3,124,777	(6,045)				5.911	5.148	AO	41,791	167,163		09/30/2013	04/01/2048	
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV		1	1.D FE	2,455,347	117.1095	2,458,128	2,099,000	2,386,443	(5,497)				6.548	5.352	MN	17,562	137,443		09/30/2013	05/15/2048	
914119-3H-3	UNIVERSITY CINCINNATI OHIO GEN ROPTS		2	1.D FE	416,025	70.9137	304,929	430,000	417,071	309				3.000	3.169	JD	1,075	12,900		07/14/2020	06/01/2050	
91412F-7Y-7	UNIVERSITY CALIF REVS		1	1.C FE	4,488,311	108.3433	4,442,075	4,100,000	4,447,642	(10,353)				5.770	5.077	MN	30,228	236,570		03/18/2020	05/15/2043	
946303-E5-9	WAYNE ST UNIV MICH UNIV REVS		1,2	1.E FE	4,000,000	75.2165	3,008,662	4,000,000	4,000,000					3.492	3.492	MN	17,848	139,680		07/17/2020	11/15/2050	
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					90,436,809	XXX	80,322,361	80,545,022	89,492,303	(159,040)				XXX	XXX	XXX	867,760	4,156,658		XXX	XXX	
0909999999. Total - U.S. Special Revenues Bonds					90,436,809	XXX	80,322,361	80,545,022	89,492,303	(159,040)				XXX	XXX	XXX	867,760	4,156,658		XXX	XXX	
00185A-AB-0	AON PLC	C	1	2.A FE	3,500,254	81.0636	3,242,542	4,000,000	3,601,111	12,303				4.250	5.076	JD	8,972	170,000		10/30/2013	12/12/2042	

E10

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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 (Amor-tization)/ 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
00206R-LV-2	AT&T INC			1,2	2.B FE	3,182,836	..71.7567	2,967,138	4,135,000	3,211,768		9,201		..3.650	..4.997	MS	44,440	150,928	09/18/2020	09/15/2059	
002824-BH-2	ABBOTT LABORATORIES			1,2	1.D FE	3,221,888	..102.3478	3,275,129	3,200,000	3,219,283		(468)		..4.900	..4.856	IN	13,502	156,800	12/09/2016	11/30/2046	
00287Y-DA-4	ABBVIE INC			1,2	1.G FE	2,786,163	..97.4221	2,654,753	2,725,000	2,781,335		(1,677)		..4.850	..4.689	JD	5,874	132,163	01/08/2015	06/15/2044	
007903-BG-1	ADVANCED MICRO DEVICES INC			1,2	1.G FE	3,578,190	..94.9355	3,322,743	3,500,000	3,576,346		(1,404)		..4.393	..4.259	JD	12,813	153,755	07/28/2022	06/01/2052	
00817Y-AF-5	AETNA INC			1	2.B FE	1,548,688	..112.1447	1,457,882	1,300,000	1,470,667		(9,551)		..6.625	..5.181	JD	3,828	86,125	09/30/2013	06/15/2036	
012725-AD-9	ALBEMARLE CORP			1,2	2.B FE	3,204,919	..93.4925	2,711,281	2,900,000	3,161,857		(7,465)		..5.450	..4.754	JD	13,171	158,050	04/03/2018	12/01/2044	
01400E-AC-7	ALCON FINANCE CORP			1,2	2.B FE	7,872,375	..80.8230	6,061,726	7,500,000	7,840,804		(8,261)		..3.800	..3.527	MS	77,583	285,000	11/22/2019	09/23/2049	
02209S-AV-5	ALTRIA GROUP INC			1,2	2.B FE	430,340	..75.0937	337,922	450,000	432,929		446		..3.875	..4.134	MS	5,086	17,438	08/21/2017	09/16/2046	
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	6,948,985	..90.2993	6,320,949	7,000,000	6,955,264		1,406		..4.050	..4.092	FA	101,588	283,500	06/08/2018	08/22/2047	
023608-AL-6	AMEREN CORP			1,2	2.A FE	946,410	..91.6466	916,466	1,000,000	964,604		10,336		..1.950	..3.120	MS	5,742	19,500	03/18/2022	03/15/2027	
025816-BF-5	AMERICAN EXPRESS CO			1	1.F FE	3,874,458	..89.9667	3,553,683	3,950,000	3,885,241		2,177		..4.050	..4.175	JD	12,443	159,975	11/16/2018	12/03/2042	
025816-CM-9	AMERICAN EXPRESS CO			2	1.F FE	949,170	..91.9344	919,344	1,000,000	967,962		10,677		..1.650	..2.832	MN	2,613	16,500	03/18/2022	11/04/2026	
03040W-AT-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	1,447,995	..87.2917	1,309,376	1,500,000	1,453,004		1,036		..4.200	..4.410	MS	21,000	63,000	12/12/2018	09/01/2048	
03073E-AN-5	CENCORA INC			1,2	2.A FE	1,042,350	..87.8967	878,967	1,000,000	1,035,257		(1,079)		..4.250	..3.998	MS	14,167	42,500	06/09/2016	03/01/2045	
031162-BE-9	AMGEN INC			1	2.A FE	1,097,030	..95.8222	958,222	1,000,000	1,077,846		(2,866)		..4.950	..4.318	AO	12,375	49,500	04/11/2016	10/01/2041	
031162-BZ-2	AMGEN INC			1,2	2.A FE	470,600	..88.8854	444,427	500,000	475,174		659		..4.400	..4.774	MN	3,667	22,000	12/11/2015	05/01/2045	
031162-CY-4	AMGEN INC			1,2	2.A FE	5,189,000	..64.2558	3,334,231	5,189,000	5,189,000				..2.770	..2.770	MS	47,912	143,735	08/17/2020	09/01/2053	
032654-AX-3	ANALOG DEVICES INC			1,2	1.F FE	13,997,451	..71.5893	9,771,935	13,650,000	13,981,607		(8,014)		..2.950	..2.821	AO	100,669	402,675	12/27/2021	10/01/2051	
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	2,689,153	..98.1018	2,795,901	2,850,000	2,703,956		3,424		..4.900	..5.296	FA	58,188	139,650	05/15/2019	02/01/2046	
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	7,092,000	..92.1675	6,536,520	7,092,000	7,092,000				..4.439	..4.439	AO	74,331	314,814	08/21/2017	10/06/2048	
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	2,944,368	..107.6074	2,259,755	2,100,000	2,894,853		(20,766)		..5.550	..3.291	JJ	51,153	116,550	07/21/2021	01/23/2049	
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	1,498,182	..100.1729	1,402,420	1,400,000	1,481,055		(2,900)		..4.950	..4.477	JJ	31,955	69,300	08/21/2017	01/15/2042	
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	298,302	..94.7592	284,278	300,000	298,497		33		..4.600	..4.635	AO	2,913	13,800	03/20/2018	04/15/2048	
036752-AD-5	ELEVANCE HEALTH INC			1,2	2.B FE	624,994	..89.2274	557,671	625,000	625,021		(1)		..4.375	..4.375	JD	2,279	27,344	11/14/2017	12/01/2047	
037735-CM-7	APPALACHIAN POWER CO			1	2.A FE	2,208,608	..115.7242	1,851,587	1,600,000	2,059,359		(22,954)		..7.000	..4.286	AO	28,000	112,000	07/26/2016	04/01/2038	
037833-BX-7	APPLE INC			1,2	1.B FE	3,424,304	..98.7645	2,962,934	3,000,000	3,362,850		(10,620)		..4.650	..3.823	FA	49,600	139,500	07/31/2017	02/23/2046	
037833-CD-0	APPLE INC			1,2	1.B FE	498,675	..87.0271	435,135	500,000	498,890		30		..3.850	..3.865	FA	7,860	19,250	07/28/2016	08/04/2046	
037833-DO-0	APPLE INC			1,2	1.B FE	290,694	..73.5248	220,575	300,000	291,558		212		..2.950	..3.110	MS	2,704	8,850	10/11/2019	09/11/2049	
03836W-AB-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	375,000	..93.4346	350,380	375,000	375,000				..3.566	..3.565	MN	2,229	13,373	04/24/2019	05/01/2029	
039482-AC-8	ARCHER-DANIELS-MIDLAND CO			1,2	2.B FE	2,520,600	..67.5486	1,688,714	2,500,000	2,519,692		(487)		..2.700	..2.659	MS	19,875	67,500	12/27/2021	09/15/2051	
039483-BO-4	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,006,915	..93.2228	885,616	950,000	1,001,716		(1,182)		..4.500	..4.146	MS	12,588	42,750	03/14/2019	03/15/2049	
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	4,440,799	..95.0522	3,512,178	3,695,000	4,281,733		(23,865)		..5.050	..3.784	MS	62,199	186,598	06/23/2016	09/01/2041	
046353-AM-0	ASTRAZENECA PLC			C	1.G FE	4,045,475	..94.0277	3,358,669	3,572,000	4,201,107		(13,398)		..4.375	..3.544	MN	19,534	156,275	02/23/2022	11/16/2045	
055451-AV-0	BHP BILLITON FINANCE (USA) LTD			C	1.F FE	7,088,095	..100.9834	5,554,089	5,500,000	6,881,036		(49,642)		..5.000	..3.257	MS	69,514	275,000	08/22/2019	09/30/2043	
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	4,993,911	..101.1511	4,738,930	4,685,000	4,918,752		(9,043)		..5.125	..4.691	MS	70,698	240,106	09/30/2013	09/15/2040	
06051G-FQ-7	BANK OF AMERICA CORP			1	1.G FE	7,677,308	..91.4211	7,405,111	8,100,000	7,742,528		9,086		..4.750	..5.091	AO	74,813	384,750	01/14/2016	04/21/2045	
06051G-JA-8	BANK OF AMERICA CORP			1,2,5	1.G FE	12,000,000	..84.2120	10,105,440	12,000,000	12,000,000				..4.083	..4.083	MS	137,461	489,960	03/17/2020	03/20/2051	
067316-AH-2	BACARDI LTD			C	1,2	2.C FE	1,360,660	..95.8634	1,342,088	1,400,000		687		..5.300	..5.491	MN	9,481	74,200	08/01/2018	05/15/2048	
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	5,117,650	..93.6086	4,680,431	5,000,000	5,098,587		(2,877)		..4.685	..4.536	JD	10,411	234,250	02/23/2016	12/15/2044	
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	2,023,620	..93.5450	1,870,900	2,000,000	2,021,156		(512)		..4.669	..4.594	JD	6,485	93,380	03/28/2018	06/06/2047	
09062X-AD-5	BIOGEN INC			1,2	2.A FE	5,884,730	..98.3288	5,408,082	5,500,000	5,836,679		(10,119)		..5.200	..4.721	MS	84,211	286,000	09/16/2020	09/15/2045	
097023-BS-3	BOEING CO			1,2	2.C FE	846,344	..73.5956	643,962	875,000	851,055		687		..3.375	..3.553	JD	1,313	29,531	05/16/2016	06/15/2046	
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	499,265	..99.4886	497,443	500,000	499,624		68		..4.234	..4.251	MN	3,234	21,170	11/20/2018	11/06/2028	
110122-DH-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,103,316	..92.8548	4,642,742	5,000,000	5,094,355		(2,894)		..4.625	..4.481	MN	29,549	231,250	11/22/2019	05/15/2044	
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	254,864	..99.3227	248,307	250,000	254,496		(120)		..5.000	..4.863	FA	4,722	12,500	11/22/2019	08/15/2045	

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	343,980	107.9554	302,275	280,000	300,753		(5,281)			7.500	5.158	JJ	10,500	21,000	09/30/2013	07/01/2027
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC			1,2	2.B FE	5,270,300	101.6073	5,080,363	5,000,000	5,148,133		(27,882)			5.125	4.418	JD	19,219	256,250	03/20/2019	12/04/2028
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC			1,2	2.B FE	317,214		317,214	300,000	315,884		(361)			4.250	3.919	MN	1,877	12,750	01/17/2020	11/08/2049
115637-AP-5	BROWN-FORMAN CORP			1,2	1.G FE	1,672,815	93.0989	1,396,484	1,500,000	1,643,383		(4,368)			4.500	3.834	JJ	31,125	67,500	05/05/2016	07/15/2045
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,032,620	88.9505	889,505	1,000,000	1,027,043		(827)			4.150	3.958	AO	10,375	41,500	04/01/2016	04/01/2045
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	449,496	95.9921	383,968	400,000	442,295		(1,256)			4.700	3.958	MS	6,267	18,800	08/21/2017	09/01/2045
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	7,341,572	112.4459	7,308,982	6,500,000	7,094,618		(30,279)			6.150	5.191	MN	66,625	399,750	09/30/2013	05/01/2037
125523-BD-1	CIGNA GROUP			1	2.A FE	5,588,485	101.3535	5,067,673	5,000,000	5,501,085		(27,008)			6.150	5.080	MN	39,292	307,500	10/11/2019	11/15/2036
125896-BL-3	CMS ENERGY CORP			1,2	2.B FE	9,581,230	89.8139	8,981,391	10,000,000	9,665,967		10,163			4.700	4.972	MS	118,806	470,000	10/30/2013	03/31/2043
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	2,496,588	99.7734	2,519,279	2,525,000	2,500,952		602			5.125	5.199	MN	15,457	129,406	04/12/2016	05/18/2045
126408-HF-3	CSX CORP			1,2	1.G FE	994,310	83.2303	832,303	1,000,000	995,163		131			3.800	3.832	MN	6,333	38,000	10/13/2016	11/01/2046
126650-AN-8	CVS HEALTH CORP			1,2	2.B FE	3,835,719	94.7303	3,126,100	3,300,000	3,758,341		(13,453)			5.125	4.131	JJ	75,636	169,125	07/31/2017	07/20/2045
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	760,075	93.6174	538,300	575,000	749,066		(4,821)			5.050	3.216	MS	7,743	29,038	09/01/2021	03/25/2048
126650-DN-7	CVS HEALTH CORP			1,2	2.B FE	887,230	82.6490	826,490	1,000,000	908,558		12,136			1.750	3.295	FA	6,319	17,500	03/17/2022	08/21/2030
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO			1	2.B FE	5,526,785	106.8321	5,341,606	5,000,000	5,372,485		(18,924)			5.950	5.171	MN	38,014	297,500	09/30/2013	05/15/2037
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	4,941,744	72.3394	3,472,289	4,800,000	4,935,532		(3,174)			3.100	2.949	JD	11,987	148,800	12/27/2021	12/02/2051
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,786,130	90.0015	2,700,044	3,000,000	2,843,329		32,582			1.878	3.280	MN	9,234	56,340	03/21/2022	11/02/2027
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	1,115,747	85.7570	943,327	1,100,000	1,115,111		(382)			4.368	4.273	JD	2,135	48,048	02/23/2022	06/15/2047
141781-BJ-2	CARGILL INC			1,2	1.F FE	2,340,426	82.5457	1,816,005	2,200,000	2,327,279		(3,151)			3.875	3.524	MN	8,999	85,250	07/10/2019	05/23/2049
149123-BE-0	CATERPILLAR INC			1,2	1.F FE	4,687,130	121.9082	4,266,788	3,500,000	4,532,024		(20,028)			7.375	5.235	MS	86,042	258,125	05/20/2014	03/01/2097
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	7,214,278	81.3320	7,271,077	8,940,000	7,255,156		40,878			3.550	5.136	FA	132,238	158,685	03/29/2023	08/01/2042
15361G-AU-9	CENTRAL HUDSON GAS & ELECTRIC CORP				2.A FE	308,872	96.2885	269,608	280,000	301,713		(875)			5.800	5.081	MN	2,707	16,240	09/30/2013	11/01/2039
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,000,000	98.3558	1,967,116	2,000,000	2,000,000					6.484	6.484	AO	24,495	129,680	12/06/2016	10/23/2045
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	2,925,300	95.5554	2,866,661	3,000,000	2,961,697		7,777			3.700	4.019	JD	9,250	111,000	12/13/2018	06/01/2028
171340-AL-6	CHURCH & DWIGHT CO INC			1,2	2.A FE	2,256,000	83.7952	2,094,879	2,500,000	2,279,778		5,118			3.950	4.564	FA	41,146	98,750	12/13/2018	08/01/2047
172967-HS-3	CITIGROUP INC				2.B FE	7,324,071	96.1115	6,703,776	6,975,000	7,269,755		(8,339)			5.300	4.966	MN	56,478	369,675	08/21/2017	05/06/2044
172967-LJ-8	CITIGROUP INC			1,2,5	1.G FE	3,000,888	87.5470	2,101,127	2,400,000	2,961,120		(16,644)			4.281	2.895	AO	19,122	102,744	07/21/2021	04/24/2048
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	1,345,882	115.3002	1,153,002	1,000,000	1,192,237		(18,486)			7.630	4.792	MN	6,570	76,300	09/30/2013	04/15/2032
20030N-AY-7	COMCAST CORP			1	1.G FE	631,410	114.3847	571,923	500,000	600,281		(4,312)			6.550	4.712	JJ	16,375	32,750	06/05/2015	07/01/2039
20030N-BU-4	COMCAST CORP			1,2	1.G FE	2,416,560	77.5627	2,016,630	2,600,000	2,441,996		4,367			3.400	3.804	JJ	40,762	88,400	07/31/2017	07/15/2046
205887-AX-0	CONAGRA BRANDS INC			1	2.C FE	2,194,225	116.7332	2,007,812	1,720,000	1,962,335		(28,919)			8.250	5.692	MS	41,782	141,900	09/30/2013	09/15/2030
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	4,045,882	103.2880	3,615,079	3,500,000	3,910,247		(16,268)			5.700	4.671	JD	8,867	199,500	09/30/2013	06/15/2040
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,328,978	118.7411	1,138,741	1,400,000	1,563,790		1,563			3.875	4.179	JD	54,250	54,250	08/02/2018	06/15/2047
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	2,499,125	83.7940	2,094,850	2,500,000	2,499,311		15			4.125	4.127	MN	13,177	103,125	05/06/2019	05/15/2049
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	1,144,929	89.2731	1,026,641	1,150,000	1,145,605		104			4.500	4.527	MN	7,475	51,750	05/02/2017	05/09/2047
21684A-AD-8	COOPERATIVE RABOBANK UA			C	2.A FE	1,751,578	99.5853	1,692,949	1,700,000	1,744,012		(1,106)			5.250	5.052	FA	36,444	89,250	08/28/2015	08/04/2045
21685W-CJ-4	COOPERATIVE RABOBANK UA			C	1.D FE	3,465,084	105.6342	3,068,673	2,905,000	3,369,606		(18,242)			5.250	3.968	MN	15,675	152,513	04/03/2018	05/24/2041
22404A-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,034,820	86.8992	868,992	1,000,000	1,027,917		(919)			4.700	4.480	JD	2,089	47,000	01/07/2015	12/15/2042
22822V-AM-3	CROWN CASTLE INC			1,2	2.B FE	687,374	94.4961	480,985	509,000	673,741		(4,298)			5.200	3.275	FA	9,999	26,468	09/10/2020	02/15/2049
23204H-BM-9	CUSTOMERS BANK			2,5	2.B FE	9,000,000	96.3731	8,673,576	9,000,000	9,000,000					6.125	6.127	JD	7,656	551,250	06/25/2014	06/26/2029
235851-AV-4	DANAHER CORP			1,2	1.G FE	989,700	67.0841	670,841	1,000,000	990,460		242			2.600	2.650	AO	6,500	26,000	09/29/2020	10/01/2050
240019-BV-0	DAYTON POWER AND LIGHT CO			1,2	2.A FE	3,130,022	77.1025	2,428,730	3,150,000	3,131,654		410			3.950	3.987	JD	5,530	124,425	04/15/2020	06/15/2049
244199-AZ-8	DEERE & CO				1.F FE	2,389,142	119.5103	2,055,577	1,720,000	2,039,617		(42,117)			8.100	4.691	MN	17,802	139,320	10/30/2013	05/15/2030
251566-AA-3	DEUTSCHE TELEKOM AG			C	1,2	2.A FE	3,003,450	80.2042	3,000,000	3,003,219		(76)			3.625	3.619	JJ	48,333	108,750	01/17/2020	01/21/2050
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B			C	1,2	2.A FE	490,510	99.1932	495,966	500,000		495,071			4.375	4.622	JD	2,608	21,875	11/16/2018	06/21/2028

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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
254687-FB-7	WALT DISNEY CO			1,2	1.G FE	4,968,788	95.7484	4,428,364	4,625,000	4,937,515		(8,204)		4,750	4.278	MN		28,071	219,688	11/26/2019	11/15/2046
254687-GA-8	WALT DISNEY CO			1,2	1.G FE	3,413,310	81.4612	2,443,837	3,000,000	3,393,435		(5,808)		3,800	3.184	MN		15,200	114,000	05/29/2020	05/13/2060
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	927,630	83.4751	834,751	1,000,000	939,319		6,643		2,300	3.173	JD		1,917	23,000	03/18/2022	12/01/2031
260003-AG-3	DOVER CORP			1	2.A FE	5,376,946	112.3490	4,831,005	4,300,000	5,070,389		(36,940)		6,600	4.841	MS		83,563	283,800	09/30/2013	03/15/2038
260543-CR-2	DOW CHEMICAL CO			1,2	2.A FE	10,336,070	102.4773	7,384,511	7,206,000	10,111,654		(77,899)		5,550	3.166	MN		34,439	399,933	01/08/2021	11/30/2048
260543-CV-3	DOW CHEMICAL CO			1,2	2.A FE	6,232,653	91.8349	5,280,506	5,750,000	6,195,038		(9,866)		4,800	4.291	MN		35,267	276,000	11/25/2019	05/15/2049
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	2,535,525	104.1826	1,953,423	1,875,000	2,491,414		(15,982)		5,419	3.420	MN		12,983	101,606	02/19/2021	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC			1,2	2.B FE	1,702,552	90.7493	1,724,236	1,900,000	1,722,715		4,285		4,500	5.221	MN		10,925	85,500	10/17/2018	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	2,123,236	89.0050	1,891,357	2,125,000	2,123,512		37		4,420	4.425	JD		4,174	93,925	12/05/2016	12/15/2046
263901-AF-7	DUKE ENERGY INDIANA LLC			1,2	1.F FE	1,830,416	96.3327	1,441,137	1,496,000	1,765,773		(9,740)		4,900	3.585	JJ		33,801	73,304	07/26/2016	07/15/2043
26441C-AT-2	DUKE ENERGY CORP			1,2	2.B FE	863,396	77.3202	657,222	850,000	861,313		(326)		3,750	3.662	MS		10,625	31,875	08/23/2016	09/01/2046
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	919,760	85.3957	853,957	1,000,000	933,263		7,684		2,550	3.578	JD		1,133	25,500	03/18/2022	06/15/2031
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	2,725,748	107.8822	2,265,526	2,100,000	2,577,090		(25,143)		6,000	3.885	JJ		58,100	126,000	06/06/2017	01/15/2038
278865-AM-2	ECOLAB INC			1	1.G FE	212,908	104.9233	178,370	170,000	204,541		(1,308)		5,500	3.913	JD		597	9,350	10/14/2016	12/08/2041
278865-BA-7	ECOLAB INC			1,2	1.G FE	1,998,429	87.1840	1,797,734	2,062,000	2,005,640		1,361		3,950	4.131	JD		6,787	81,449	04/18/2018	12/01/2047
278865-BF-6	ECOLAB INC			1,2	1.G FE	869,460	81.7129	817,129	1,000,000	893,020		13,383		1,300	2.988	JJ		5,453	13,000	03/17/2022	01/30/2031
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	438,962	85.9442	408,235	475,000	445,916		891		4,700	5.214	MN		3,721	22,325	06/19/2014	11/01/2042
29273R-AZ-2	ENERGY TRANSFER LP			1,2	2.C FE	3,253,095	98.8349	2,965,046	3,000,000	3,217,464		(6,342)		5,950	5.343	AO		44,625	178,500	06/06/2017	10/01/2043
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	438,156	105.5753	422,301	400,000	430,902		(1,024)		5,700	5.045	FA		8,613	22,800	06/05/2015	02/15/2042
294429-AG-0	EQUIFAX INC			1	2.B FE	5,234,206	112.0037	5,152,170	4,600,000	5,061,291		(21,834)		7,000	5.911	JJ		161,000	322,000	09/30/2013	07/01/2037
30161N-AS-0	EXELON CORP			1,2	2.B FE	553,975	95.2827	476,413	500,000	545,433		1,294		5,100	4.430	JD		1,133	25,500	05/19/2016	06/15/2045
30161N-AV-3	EXELON CORP			1,2	2.B FE	2,163,908	87.3660	1,900,210	2,175,000	2,165,681		240		4,450	4.481	AO		20,433	96,788	04/04/2016	04/15/2046
30161N-AY-7	EXELON CORP			1,2	2.B FE	4,994,300	90.1696	4,508,480	5,000,000	4,995,078		93		4,700	4.707	AO		49,611	235,000	03/30/2020	04/15/2050
302508-AQ-0	FMR LLC			1	1.E FE	4,628,171	111.9935	3,975,769	3,550,000	4,141,444		(94,853)		7,570	4.127	JD		11,944	268,735	05/15/2018	06/15/2049
313747-AV-9	FEDERAL REALTY OP LP			1,2	2.A FE	61,489	83.4660	51,749	62,000	61,578		12		4,500	4.551	JD		233	2,790	05/20/2015	12/01/2044
31428X-AT-3	FEDEX CORP			1	2.B FE	1,277,325	83.1445	1,247,167	1,500,000	1,324,659		5,721		3,875	4.836	FA		24,219	58,125	10/30/2013	08/01/2042
31428X-BE-5	FEDEX CORP			1,2	2.B FE	2,475,743	92.3157	2,123,262	2,300,000	2,451,594		(4,269)		4,750	4.276	MN		109,250	109,250	08/09/2017	11/15/2045
31428X-BS-4	FEDEX CORP			1,2	2.B FE	2,093,154	95.0649	1,996,363	2,100,000	2,093,899		123		4,950	4.971	AO		21,368	103,950	10/17/2018	10/17/2048
316773-CH-1	FIFTH THIRD BANCORP			1	2.B FE	3,138,588	118.4254	2,723,785	2,300,000	2,923,810		(28,696)		8,250	5.467	MS		63,250	189,750	08/21/2017	03/01/2038
337738-AR-9	FISERV INC			1,2	2.B FE	2,182,224	97.8503	2,152,707	2,200,000	2,190,610		1,745		4,200	4.300	AO		23,100	92,400	12/14/2018	10/01/2028
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	1,210,003	101.9088	1,080,234	1,060,000	1,157,392		(6,267)		5,400	4.385	MS		19,080	57,240	10/30/2013	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO			1	1.E FE	6,499,433	105.4242	5,798,329	5,500,000	6,190,653		(36,856)		5,850	4.581	MN		53,625	321,750	09/30/2013	05/01/2037
341081-FX-0	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,980,890	73.5405	2,206,215	3,000,000	2,982,771		426		3,150	3.183	AO		23,625	94,500	09/10/2019	10/01/2049
34959J-AH-1	FORTIVE CORP			1,2	2.B FE	5,419,720	85.3071	4,649,236	5,450,000	5,423,612		648		4,300	4.333	JD		10,416	234,350	06/20/2017	06/15/2046
35177P-AX-5	ORANGE SA			C	2.A FE	310,050	101.8501	254,625	250,000	298,121		(1,815)		5,375	3.881	JJ		6,271	13,438	07/27/2016	01/13/2042
361448-AU-7	GATX CORP			1,2	2.B FE	1,054,345	94.0189	940,189	1,000,000	1,046,524		1,400		5,200	4.830	MS		15,311	52,000	04/03/2018	03/15/2044
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY			C	2.B FE	3,200,742	97.0900	3,107,852	3,201,000	3,201,055		(3)		4,418	4.418	MN		18,070	141,420	07/08/2016	11/15/2035
36264F-AN-1	HALCON US CAPITAL LLC			1,2	2.B FE	3,530,258	84.8341	3,266,114	3,850,000	3,538,200		5,489		4,000	4.510	MS		41,494	154,000	07/28/2022	03/24/2052
370334-CJ-1	GENERAL MILLS INC			1,2	2.B FE	2,137,770	93.8735	2,041,749	2,175,000	2,141,558		714		4,700	4.808	AO		21,013	102,225	08/01/2018	04/17/2048
37045V-AF-7	GENERAL MOTORS CO			1	2.B FE	3,339,360	102.1647	3,064,942	3,000,000	3,289,144		(7,992)		6,250	5.447	AO		46,354	187,500	06/21/2016	10/02/2043
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	1,848,342	92.6054	1,574,291	1,700,000	1,826,503		(3,915)		4,500	3.968	FA		31,875	76,500	10/17/2017	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	2,458,028	95.3861	2,193,881	2,300,000	2,433,148		(3,697)		4,750	4.333	MS		36,417	109,250	04/08/2016	03/01/2046
384802-AC-8	III GRAINGER INC			1,2	1.E FE	1,489,830	83.7456	1,256,183	1,500,000	1,491,494		238		3,750	3.788	MN		7,188	56,250	05/09/2016	05/15/2046
391382-AB-4	GREAT-WEST LIFE CO FINANCE (DELAWARE) LP			1,2	1.F FE	760,700	84.5674	528,546	625,000	751,945		(3,839)		4,150	2.927	JD		2,017	25,938	09/01/2021	06/03/2047
404280-AQ-2	HSBC HOLDINGS PLC			C	2.A FE	9,185,190	97.6889	8,523,359	8,725,000	9,103,776		(10,773)		5,250	4.909	MS		136,146	458,063	08/27/2015	03/14/2044

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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 (Amor-tization)/ 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
404280-DM-8	HSBC HOLDINGS PLC	C			2.A FE	458,630	104.7191	366,517	350,000	433,401		(4,418)			6.500	4.196	MS	6,699	22,750	08/21/2017	09/15/2037
413875-AT-2	L3HARRIS TECHNOLOGIES INC		1,2		2.B FE	1,114,270	98.7659	987,659	1,000,000	1,095,820		(2,782)			5.054	4.350	AO	8,985	50,540	05/05/2016	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC		1		2.A FE	2,422,524	107.0148	2,241,961	2,095,000	2,350,804		(8,748)			6.100	5.049	AO	31,949	127,795	10/30/2013	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC		1		2.A FE	440,797	106.5300	372,855	350,000	417,893		(3,995)			5.950	3.997	AO	4,396	20,825	08/21/2017	10/15/2036
418056-AU-1	HASBRO INC		1,2		2.C FE	3,913,866	89.8604	3,234,975	3,600,000	3,858,380		(7,864)			5.100	4.548	MM	23,460	183,600	01/30/2015	05/15/2044
437076-BF-8	HOME DEPOT INC		1,2		1.F FE	2,507,300	92.9137	2,113,786	2,275,000	2,472,281		(6,173)			4.400	3.792	MS	29,474	100,100	09/22/2017	03/15/2045
444859-BE-1	HUMANA INC		1,2		2.B FE	2,139,302	94.8096	1,753,978	1,850,000	2,123,389		(8,734)			4.950	3.889	AO	22,894	91,575	02/23/2022	10/01/2044
44891A-CA-3	HYUNDAI CAPITAL AMERICA		1,2		2.A FE	899,090	87.4880	874,880	1,000,000	924,364					2.100	3.875	MS	6,183	21,000	03/17/2022	09/15/2028
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO		1		1.G FE	2,365,680	108.4410	2,168,820	2,000,000	2,259,398		(13,050)			6.600	5.242	JD	11,000	132,000	09/30/2013	06/01/2037
456873-AF-5	TRANE TECHNOLOGIES FINANCING LTD	C	1,2		2.A FE	5,514,755	92.7517	5,101,345	5,500,000	5,513,771		(302)			4.500	4.483	MS	68,750	247,500	03/19/2019	03/21/2049
458140-AY-6	INTEL CORP		1,2		1.F FE	3,327,300	87.2030	2,616,091	3,000,000	3,283,256		(7,978)			4.100	3.497	MM	17,083	123,000	12/15/2017	05/11/2047
458140-BU-3	INTEL CORP		1,2		1.F FE	914,950	84.5031	845,031	1,000,000	929,266		8,138			2.000	3.048	FA	7,722	20,000	03/17/2022	08/12/2031
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		1,2		1.G FE	1,374,360	86.5548	1,298,322	1,500,000	1,398,723		13,879			2.100	3.269	JD	1,400	31,500	03/21/2022	06/15/2030
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		1,2		1.G FE	2,488,753	99.8021	2,420,200	2,425,000	2,487,590		(1,051)			4.950	4.782	JD	5,335	120,388	08/12/2022	06/15/2052
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CORP		1		1.G FE	9,071,267	105.6846	8,463,226	8,008,000	8,798,774		(32,757)			5.600	4.711	MM	38,616	448,448	09/30/2013	11/30/2039
460146-CN-1	INTERNATIONAL PAPER CO		1,2		2.B FE	671,178	95.3339	643,504	675,000	671,760		75			5.150	5.186	MM	4,442	34,763	06/04/2015	05/15/2046
460146-CO-4	INTERNATIONAL PAPER CO		1,2		2.B FE	2,921,965	86.2220	2,371,105	2,750,000	2,907,598		(4,611)			4.400	3.999	FA	45,711	121,000	09/16/2020	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO		1,2		2.B FE	2,524,500	89.6455	2,218,727	2,475,000	2,518,931		(1,032)			4.350	4.232	FA	40,673	107,663	09/22/2017	08/15/2048
46115H-BE-6	INTESA SANPAOLO SPA	C	1,2		2.B FE	6,048,900	71.7784	3,732,478	5,200,000	5,986,927		(20,773)			4.375	3.444	JJ	106,799	227,500	11/23/2020	01/12/2048
46625H-HF-0	JPMORGAN CHASE & CO		1		1.F FE	4,332,948	114.5906	4,125,260	3,600,000	4,129,661		(24,773)			6.400	4.956	MM	29,440	230,400	10/30/2013	05/15/2038
46625H-LL-2	JPMORGAN CHASE & CO		1		1.G FE	10,476,252	95.7263	10,123,055	10,575,000	10,492,053		2,053			4.950	5.009	JD	43,622	523,463	01/14/2016	06/01/2045
478165-AH-6	S C JOHNSON & SON INC		1,2		2.A FE	1,772,304	93.1089	1,489,742	1,600,000	1,750,677		(4,069)			4.750	4.101	AO	16,044	76,000	02/08/2018	10/15/2046
485134-BH-2	EVERGY METRO INC		1		1.F FE	1,505,576	105.6022	1,288,347	1,220,000	1,419,923		(12,687)			6.050	4.275	MM	9,431	73,810	03/29/2016	11/15/2035
485134-BS-8	EVERGY METRO INC		1,2		1.F FE	3,413,365	82.5513	2,399,353	2,906,500	3,379,021		(12,401)			4.125	3.172	AO	29,973	119,893	02/19/2021	04/01/2049
487836-AT-5	KELLANOVA		1		2.B FE	3,784,828	114.6272	3,438,817	3,000,000	3,410,883		(45,636)			7.450	5.161	AO	55,875	223,500	09/30/2013	04/01/2031
487836-BO-0	KELLANOVA		1		2.B FE	1,340,710	89.5477	1,186,507	1,325,000	1,338,711		(360)			4.500	4.426	AO	14,906	59,625	06/06/2017	04/01/2046
49446R-AM-1	KIMCO REALTY OP LLC		1,2		2.A FE	1,879,955	111.2907	1,544,524	1,900,000	1,883,553		465			4.250	4.313	AO	20,188	80,750	03/23/2015	04/01/2045
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		1		2.B FE	4,957,895	109.9322	4,534,705	4,125,000	4,782,406		(30,848)			6.950	5.324	JJ	132,195	286,688	06/06/2017	01/15/2038
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C	1		2.B FE	6,863,472	95.5683	6,689,779	7,000,000	6,889,673		3,131			5.250	5.381	JJ	169,458	367,500	09/30/2013	07/15/2043
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		1,2		2.B FE	3,898,292	92.3928	3,487,827	3,775,000	3,881,188		(3,177)			4.700	4.487	FA	73,927	177,425	10/17/2017	02/01/2045
539830-BL-2	LOCKHEED MARTIN CORP		1,2		1.G FE	1,576,080	97.9755	1,347,164	1,375,000	1,548,757		(4,994)			4.700	3.841	MM	8,258	64,625	12/20/2017	05/15/2046
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO		1,2		1.F FE	4,928,790	97.1636	4,372,361	4,500,000	4,820,262		(12,988)			5.125	4.506	MM	29,469	230,625	10/30/2013	11/15/2040
548661-EB-9	LOUIE'S COMPANIES INC		1,2		2.A FE	4,998,682	74.8986	3,445,337	4,600,000	4,900,814		(9,099)			5.300	3.045	AO	40,250	161,000	12/27/2021	02/01/2051
55336V-AL-4	MPLX LP		1,2		2.B FE	8,003,564	92.9845	7,252,787	7,800,000	7,982,229		(4,273)			5.200	5.026	MS	135,200	405,600	08/01/2018	03/01/2047
56585A-BE-1	MARATHON PETROLEUM CORP		1,2		2.B FE	763,252	84.0952	651,738	775,000	764,346		235			4.500	4.595	AO	8,719	34,875	05/23/2019	04/01/2048
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		1		1.A FE	7,521,190	114.8347	7,300,987	6,357,825	7,514,190		(901)			5.600	4.726	JJ	178,019	356,038	10/30/2013	07/01/2111
57636Q-AU-8	MASTERCARD INC		1,2		1.E FE	921,760	84.4115	844,115	1,000,000	934,587		7,275			2.000	2.936	MM	2,389	20,000	03/17/2022	11/18/2031
58013M-FA-7	MCDONALD'S CORP		1,2		2.A FE	5,674,396	98.3337	5,113,355	5,200,000	5,599,179		(11,347)			4.875	4.318	JD	15,492	253,500	07/27/2016	12/09/2045
59022C-AJ-2	BANK OF AMERICA CORP		1		2.A FE	2,295,960	106.7206	2,134,412	2,000,000	2,215,765		(11,477)			6.110	4.978	JJ	51,596	122,200	08/28/2015	01/29/2037
594918-BM-5	MICROSOFT CORP		1,2		1.A FE	2,285,840	99.8813	1,997,626	2,000,000	2,258,552		(4,063)			4.750	4.021	MM	15,306	95,000	04/28/2016	11/03/2055
594918-CB-8	MICROSOFT CORP		1,2		1.A FE	3,988,200	98.3205	3,932,821	4,000,000	3,989,210		139			4.500	4.516	FA	72,500	180,000	01/30/2017	02/06/2057
61746B-EG-7	MORGAN STANLEY		1		1.G FE	1,035,080	90.1108	901,108	1,000,000	1,030,653		(780)			4.375	4.167	JJ	19,323	43,750	08/08/2017	01/22/2047
61747Y-DY-8	MORGAN STANLEY		1		1.G FE	6,231,696	90.2834	5,478,400	6,068,000	6,208,019		(4,102)			4.300	4.135	JJ	111,617	260,924	06/06/2017	01/27/2045
61747Y-EK-7	MORGAN STANLEY		1,2,5		1.E FE	961,210	92.8603	928,603	1,000,000	968,957		4,401			2.475	3.210	JJ	11,000	24,750	03/18/2022	01/21/2028
61747Y-EL-5	MORGAN STANLEY		1,2,5		1.E FE	1,184,588	85.0999	1,063,748	1,250,000	1,191,384		3,864			2.943	3.529	JJ	16,350	36,788	03/21/2022	01/21/2033

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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
631103-AM-0	NASDAQ INC			1,2	2.B FE	2,494,494	.79.3440	2,281,141	2,875,000	2,502,966		6,140		3,950	4.792	MS		35,961	113,563	08/12/2022	03/07/2052
641062-AN-4	NESTLE HOLDINGS INC			1,2	1.D FE	1,005,810	.89.4575	894,575	1,000,000	1,005,295		(128)		4.000	3.966	MS		10,778	40,000	03/14/2019	09/24/2048
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	2,888,190	.89.6997	2,690,993	3,000,000	2,911,878		13,477		2.750	3.308	MN		13,750	82,500	03/21/2022	11/01/2029
65473Q-AX-1	NISOURCE INC			1,2	2.B FE	4,529,333	104.6357	4,611,296	4,407,000	4,526,649		(2,684)		5.950	5.698	JD		11,654	262,217	03/29/2023	06/15/2041
65473Q-BG-7	NISOURCE INC			1,2	2.B FE	1,204,740	81.0178	972,213	1,200,000	1,204,290		(108)		3.950	3.927	MS		11,982	47,400	12/20/2017	03/30/2048
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,963,187	.86.0513	1,721,025	2,000,000	1,967,886		872		4.150	4.240	FA		28,358	83,000	07/30/2018	02/28/2048
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	2,987,880	.95.8485	2,492,062	2,600,000	2,926,587		(11,174)		4.750	3.827	JD		10,292	123,500	12/20/2017	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,430,730	.85.7697	1,286,546	1,500,000	1,438,455		1,461		4.030	4.307	AO		12,762	60,450	03/28/2018	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC			1,2	1.G FE	3,000,000	.84.8365	2,545,094	3,000,000	3,000,000				4.260	4.260	MN		21,300	127,800	09/19/2017	11/01/2047
67066G-AH-7	NVIDIA CORP			1,2	1.E FE	748,365	.83.5254	542,915	650,000	742,749		(2,455)		3.500	2.725	AO		5,688	22,750	09/01/2021	04/01/2050
67077M-AX-6	NUTRIEN LTD			1,2	2.B FE	1,416,662	.81.6561	1,061,529	1,300,000	1,407,984		(2,547)		3.950	3.461	MN		6,847	51,350	05/29/2020	05/13/2050
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	4,768,321	104.7283	5,192,430	4,958,000	4,773,252		4,931		6.125	6.489	FA		126,532	151,839	03/29/2022	02/01/2041
68389X-AM-7	ORACLE CORP			1	2.B FE	2,732,548	.98.4288	2,460,720	2,500,000	2,675,934		(6,871)		5.375	4.756	JJ		61,962	134,375	10/30/2013	07/15/2040
68389X-BF-1	ORACLE CORP			1,2	2.B FE	4,048,030	.81.7592	3,270,369	4,000,000	4,040,133		(1,213)		4.125	4.053	MN		21,083	165,000	03/30/2016	05/15/2045
685218-AB-5	ORANGE SA			C	2.A FE	4,843,980	103.9514	4,158,058	4,000,000	4,708,167		(23,015)		5.500	4.169	FA		88,611	220,000	08/09/2017	02/06/2044
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,193,588	.87.5219	1,094,023	1,250,000	1,205,188		6,604		2.550	3.206	JJ		14,078	31,875	03/21/2022	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	5,038,137	.83.6724	4,894,835	5,850,000	5,139,495		71,775		2.307	4.047	AO		25,492	134,960	07/28/2022	04/23/2032
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	1,081,810	.71.7497	717,497	1,000,000	1,075,270		717,497		(2,086)	2.592	AO		30,000	30,000	10/06/2020	10/01/2049
70213H-AC-2	MASS GENERAL BRIGHAM INC			1	1.D FE	3,407,811	.84.7755	2,490,704	2,938,000	3,393,104		(8,093)		4.117	3.320	JJ		60,479	120,957	02/23/2022	07/01/2055
713448-EP-9	PEPSICO INC			1,2	1.E FE	1,458,900	.73.4825	1,102,237	1,500,000	1,461,525		973		2.875	3.019	AO		9,104	43,125	03/30/2021	10/15/2049
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	4,870,000	.66.4982	3,324,912	5,000,000	4,879,446		2,955		2.955	2.880	AO		34,375	137,500	09/28/2020	10/01/2050
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	2,637,480	112.0385	2,240,769	2,000,000	2,492,092		(24,709)		6.375	4.093	MN		15,938	127,500	06/06/2017	05/16/2038
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	975,042	.94.0612	846,551	900,000	962,891		(1,985)		4.875	4.344	MN		5,606	43,875	06/06/2017	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC				1.F FE	3,523,641	.85.8842	2,834,179	3,300,000	3,485,270		(5,696)		4.250	3.856	MN		19,869	140,250	04/28/2016	11/10/2044
718547-AP-7	PHILLIPS 66 CO			1,2	2.A FE	718,776	.93.5927	659,829	705,000	709,398		(2,957)		4.900	4.854	AO		8,636	34,545	04/25/2019	10/01/2046
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	5,086,774	105.3542	4,530,229	4,300,000	4,840,805		(30,268)		6.700	5.301	MN		36,813	288,100	09/30/2013	05/15/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	4,697,883	108.3233	4,657,903	4,300,000	4,583,255		(15,236)		5.700	5.003	JD		11,574	245,100	02/23/2016	12/14/2036
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	407,592	113.6177	340,853	300,000	386,985		(3,612)		6.625	4.173	JD		552	19,875	08/21/2017	06/21/2040
744538-AA-7	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1	1.E FE	2,435,210	102.1661	2,043,323	2,000,000	2,300,942		(19,697)		5.600	3.985	AO		28,000	112,000	03/29/2016	10/05/2035
74456Q-AA-5	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,053,570	.83.7735	850,301	1,015,000	1,045,720		(1,155)		3.800	3.575	JJ		19,285	38,570	04/27/2016	01/01/2043
75473Q-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	2,565,236	.75.6222	1,739,310	2,300,000	2,553,500		(5,971)		3.750	3.138	AO		21,563	86,250	12/27/2021	04/01/2051
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,598,683	.93.7877	2,157,118	2,300,000	2,554,400		(6,738)		5.850	4.995	FA		50,830	134,550	06/23/2016	08/15/2045
761713-BW-5	REYNOLDS AMERICAN INC			1	2.B FE	1,698,615	103.7474	1,556,212	1,500,000	1,664,771		(5,181)		7.000	5.982	FA		42,875	105,000	12/23/2015	08/04/2041
76720A-AD-8	RIO TINTO FINANCE (USA) PLC			C	1.F FE	496,965	.97.0488	485,244	500,000	497,619		80		4.750	4.789	MS		6,531	23,750	06/05/2015	03/22/2042
76720A-AG-1	RIO TINTO FINANCE (USA) PLC			C	1.F FE	6,884,736	.90.4887	7,012,870	7,750,000	6,905,513		20,777		4.125	5.033	FA		115,443	159,844	03/29/2023	08/21/2042
773903-AE-9	ROCKWELL AUTOMATION INC			1	1.G FE	7,166,887	111.2943	6,677,656	6,000,000	6,829,072		(40,834)		6.250	4.871	JD		31,250	375,000	09/30/2013	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC			1,2	1.G FE	1,017,670	.89.4992	894,992	1,000,000	1,016,085		(371)		4.200	4.096	MS		14,000	42,000	03/14/2019	03/01/2049
775109-AZ-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	1,651,563	.97.2388	1,398,294	1,438,000	1,639,637		(6,587)		5.450	4.366	AO		19,593	78,371	02/23/2022	10/01/2043
78409V-BL-7	S&P GLOBAL INC			1,2	1.G FE	2,714,400	.83.0915	2,492,746	3,000,000	2,721,552		3,000		3.700	4.270	MS		111,000	370,000	07/28/2022	03/01/2052
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	1,982,920	.85.3603	1,707,206	2,000,000	1,984,847		352		4.150	4.200	MN		10,606	83,000	08/01/2018	05/15/2048
808513-BG-9	CHARLES SCHWAB CORP			1,2	1.F FE	1,940,667	.80.7729	1,696,231	2,100,000	1,969,164		15,913		1.650	2.589	MS		10,588	34,650	03/21/2022	03/11/2031
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	3,319,988	.91.6989	2,911,440	3,175,000	3,306,211		(3,393)		4.500	4.216	JD		11,906	142,875	07/10/2019	06/01/2047
82620K-AF-0	SIEMENS FINANCIERINGSMATTSCHAPPIJV NV			C	1.E FE	2,040,909	.94.3991	1,840,782	1,950,000	2,029,731		(2,287)		4.400	4.111	MN		8,103	85,800	08/01/2018	05/27/2045
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	939,225	113.2616	792,831	700,000	884,825		(7,922)		6.750	4.415	FA		19,688	47,250	01/14/2016	02/01/2040
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	4,320,148	104.3415	3,651,951	3,500,000	4,081,305		(40,398)		5.750	3.911	AO		50,313	201,250	06/06/2017	04/01/2035

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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
842400-FG-2	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	2,280,382	102.0910	1,841,722	1,804,000	2,135,313		(21,363)			5.625	3.724	FA	42,281	101,475	04/27/2016	02/01/2036
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	3,502,948	91.9375	2,463,925	2,680,000	3,436,938		(19,848)			4.875	3.209	MS	43,550	130,650	07/14/2020	03/01/2049
843646-AJ-9	SOUTHERN POWER CO			1	2.B FE	5,020,023	94.8028	4,678,520	4,935,000	5,004,104		(2,018)			5.250	5.136	JJ	119,468	259,088	10/30/2013	07/15/2043
853254-AN-0	STANDARD CHARTERED PLC			C	2.B FE	99,464	98.7445	88,870	90,000	98,277		(233)			5.700	4.974	MS	1,354	5,130	04/03/2018	03/26/2044
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	2.A FE	1,013,926	91.7922	872,026	950,000	1,008,265		(1,306)			4.850	4.436	MN	5,887	46,075	03/14/2019	11/15/2048
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	8,011,866	91.3149	6,300,730	6,900,000	7,913,431		(25,649)			4.500	3.591	MN	39,675	310,500	12/05/2019	11/15/2048
855244-AU-3	STARBUCKS CORP			1,2	2.A FE	5,375,422	90.9161	4,182,140	4,600,000	5,308,997		(17,332)			4.450	3.521	FA	77,331	204,700	12/05/2019	08/15/2049
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO			C	2.B FE	1,507,605	77.6689	1,165,034	1,500,000	1,507,171		224			3.750	3.722	MS	16,563	56,250	03/30/2021	03/15/2051
863667-AJ-0	STRYKER CORP			1,2	2.A FE	939,493	95.8436	910,514	950,000	941,074		224			4.625	4.694	MS	12,937	43,938	03/03/2016	03/15/2046
86765B-AK-5	ENERGY TRANSFER LP			1	2.C FE	2,888,447	100.6181	2,666,380	2,650,000	2,848,077		(6,289)			6.100	5.446	FA	61,068	161,650	04/12/2016	02/15/2042
871829-BD-8	SYSCO CORP			1,2	2.B FE	418,206	88.8879	355,552	400,000	415,706		(433)			4.500	4.222	AO	4,500	18,000	06/06/2017	04/01/2046
87264A-AZ-8	T-MOBILE USA INC			1,2	2.B FE	4,855,640	88.4483	3,537,934	4,000,000	4,795,088		(19,166)			4.500	3.344	AO	38,000	180,000	09/10/2020	04/15/2050
873050-CM-1	TX CO			1,2	1.F FE	2,522,374	85.8265	2,167,120	2,525,000	2,522,814		57			4.200	4.206	JJ	53,025	106,050	06/06/2016	07/01/2046
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD			C	2.A FE	10,843,399	71.5930	7,481,471	10,450,000	10,815,160		(9,233)			3.175	2.981	JJ	158,521	331,788	10/05/2021	07/09/2050
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	2,516,760	104.1311	2,082,621	2,000,000	2,485,909		(16,908)			5.300	3.566	FA	44,167	106,000	02/23/2022	02/01/2044
884903-BH-7	THOMSON REUTERS CORP			1	2.A FE	2,102,458	103.9939	2,079,878	2,000,000	2,078,945		(2,939)			5.850	5.480	AO	24,700	117,000	09/30/2013	04/15/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP			1	1.F FE	606,618	114.1839	570,920	500,000	562,346		(5,300)			6.375	4.691	MS	9,385	31,875	09/30/2013	03/15/2033
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	2,370,081	90.8966	1,908,829	2,100,000	2,346,587		(5,673)			5.100	4.314	MS	27,668	107,100	06/27/2019	09/28/2048
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	130,876	97.2006	121,501	125,000	128,284		(596)			4.350	3.760	MS	1,813	5,438	04/26/2019	03/01/2029
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	4,687,452	111.3761	4,232,292	3,800,000	4,421,122		(58,083)			5.900	3.720	MN	28,648	224,200	01/24/2019	11/15/2032
907818-EG-9	UNION PACIFIC CORP			1,2	1.G FE	666,400	82.5030	577,521	700,000	668,148		246			4.375	4.622	MN	3,913	30,625	02/29/2016	11/15/2065
907818-EM-6	UNION PACIFIC CORP			1,2	1.G FE	1,618,272	83.8118	1,334,702	1,592,500	1,615,388		(479)			3.799	3.715	AO	15,125	60,499	12/22/2016	10/01/2051
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.F FE	18,747,062	80.5518	15,083,329	18,725,000	18,745,748		(536)			3.400	3.393	MS	212,217	636,650	09/17/2019	09/01/2049
911312-BW-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	1,491,660	106.6633	1,066,633	1,000,000	1,454,410		(11,880)			5.300	2.809	AO	13,250	53,000	10/06/2020	04/01/2050
913017-BT-5	RTX CORP			1	2.A FE	5,986,734	90.9357	5,001,466	5,500,000	5,893,461		(14,301)			4.500	3.950	JD	20,625	247,500	06/06/2017	06/01/2042
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1.F FE	326,343	97.2292	291,688	300,000	322,443		(630)			4.750	4.218	JJ	6,571	14,250	12/20/2016	07/15/2045
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,047,420	82.4829	1,649,658	2,000,000	2,041,386		(1,116)			3.750	3.618	AO	15,833	75,000	12/15/2017	10/15/2047
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,179,200	86.6923	1,083,654	1,250,000	1,191,485		6,987			2.300	3.013	MN	3,674	28,750	03/21/2022	05/15/2031
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	1,788,244	102.9850	1,678,655	1,630,000	1,787,401		(117)			5.250	4.781	AO	21,394	85,575	09/30/2013	10/01/2111
92277G-AF-4	VENTAS REALTY LP			1,2	2.A FE	1,761,500	81.0032	1,417,556	1,750,000	1,759,428		(287)			4.375	4.325	FA	31,901	76,563	01/14/2015	02/01/2045
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	189,442	95.5226	191,045	200,000	190,873		208			4.862	5.208	FA	3,511	9,724	12/14/2015	08/21/2046
92343V-CZ-5	VERIZON COMMUNICATIONS INC			1	2.A FE	623,869	92.3710	577,319	625,000	624,021		14			4.672	4.682	MS	8,598	29,200	04/05/2016	03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2.A FE	5,842,006	100.5710	5,204,549	5,175,000	5,855,346		(13,248)			5.012	4.247	AO	54,756	259,371	05/08/2019	04/15/2049
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	247,616	83.0112	195,906	236,000	246,002		(282)			4.000	3.719	MN	1,206	9,440	08/21/2017	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,313,326	79.9283	1,118,996	1,400,000	1,322,754		1,879			3.800	4.169	MS	15,664	53,200	08/02/2018	09/15/2047
92936U-AG-4	W P CAREY INC			1,2	2.A FE	848,150	84.5845	697,823	841,695	841,695		(2,249)			2.400	2.809	FA	8,250	19,800	01/25/2021	02/01/2031
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	2,205,797	83.4404	1,668,807	2,000,000	2,167,019		(5,126)			4.800	4.186	MN	11,467	96,000	04/28/2015	11/18/2044
94973V-BB-2	ELEVANCE HEALTH INC			1	2.B FE	273,483	92.7765	231,941	250,000	269,189		(657)			4.650	4.067	JJ	5,360	11,625	07/26/2016	01/15/2043
94974B-GG-7	WELLS FARGO & CO			1,2	2.B FE	200,210	91.0687	182,137	200,000	200,196		(5)			4.900	4.893	MN	1,198	9,800	12/14/2015	11/17/2045
94980V-AG-3	WELLS FARGO BANK NA			1,2	2.A FE	5,712,050	103.1707	5,158,533	5,000,000	5,488,007		(27,284)			5.950	4.905	FA	103,299	297,500	10/16/2013	08/26/2036
960413-AS-1	WESTLAKE CORP			1,2	2.B FE	2,212,037	91.2435	1,573,951	1,725,000	2,180,638		(13,793)			5.000	3.307	FA	32,583	86,250	09/01/2021	08/15/2046
963320-AV-8	WHIRLPOOL CORP			1,2	2.B FE	1,091,211	84.0646	924,710	1,100,000	1,092,512		189			4.500	4.549	JD	4,125	49,500	05/18/2016	06/01/2046
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	5,272,448	106.8985	5,344,923	5,000,000	5,212,644		(7,612)			6.300	5.890	AO	66,500	315,000	09/30/2013	04/15/2040
96950F-AK-0	WILLIAMS COMPANIES INC			1,2	2.B FE	1,106,400	100.9791	1,009,791	1,000,000	1,087,504		(2,604)			5.800	5.085	MN	7,411	58,000	02/25/2015	11/15/2043

ANNUAL STATEMENT FOR THE YEAR 2023 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, NAIC Designation Modifier and SVO 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	
98978V-AH-6	ZOETIS INC			1,2	2.A FE	2,330,265	95.7702	2,394,256	2,500,000	2,364,059		4,112			4.700	5.151	FA	48,958	117,500	10/30/2013	02/01/2043	
<b>1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>						800,516,336	XXX	697,919,080	752,262,825	790,825,888		(1,430,150)			XXX	XXX	XXX	8,374,555	34,938,954	XXX	XXX	
05530V-AN-9	BCAP 2007-AA3 21A - RMBS			4,5	1.A FM	467,456	94.3487	451,929	478,999	467,456		2,258	6,381		5.910	6.144	MON	472	15,508	03/22/2019	05/25/2047	
05951F-BB-9	BACF 2007-1 1A1 - CMO/RMBS			4,5	3.A FM	3,845,678	78.1978	3,486,599	4,458,693	3,827,527	(31,404)				5.868	5.888	MON	4,459	253,461	10/25/2018	01/25/2037	
25151K-AC-3	DBALT 2007-3 2A1 - RMBS			4,5	1.A FM	3,498,626	71.4255	3,166,878	4,433,819	3,498,626	7,914		134,977		6.220	7.599	MON	4,597	149,069	10/20/2015	10/25/2047	
525227-AK-0	LXS 2006-GP2 2A1 - RMBS			4,5	1.A FM	3,646,724	90.3000	3,646,724	4,038,454	3,646,724			163,265		5.860	6.336	MON	3,945	158,601	01/19/2018	06/25/2046	
86359D-UP-0	LXS 2005-SN 2A1 - RMBS			4	1.A FM	1,978,902	79.7702	2,078,928	2,606,146	2,019,674	4,925				4.255	8.351	MON	9,241	90,717	04/12/2016	11/25/2035	
<b>1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						13,437,386	XXX	12,831,059	16,016,110	13,460,008		(16,307)	304,624		XXX	XXX	XXX	22,713	667,357	XXX	XXX	
05525M-AG-1	BAMLL 2014-520M C - CMBS			4	5.A FM	3,335,280	60.7137	2,124,981	3,500,000	3,394,548	7,686				4.354	4.756	MON	8,467	149,535	08/01/2014	08/16/2046	
05604F-AN-5	BIWAY 2013-1515 D - CMBS			4	1.A FM	6,360,955	88.2761	5,852,707	6,630,000	6,569,525	43,137				3.633	4.381	MON	20,073	240,881	08/02/2018	03/10/2033	
07325M-AA-2	BAYC 2007-1 A1 - CMBS			4,5	2.C FE	869,569	92.0206	994,257	1,080,472	937,167	(16,090)				5.800	8.179	MON	1,045	55,982	09/30/2013	03/25/2037	
07325Y-AA-6	BAYC 2007-3 A1 - CMBS			4,5	3.A FE	707,974	90.3486	825,116	913,258	777,962	(7,909)				5.830	8.899	MON	887	49,095	09/30/2013	07/27/2037	
12595B-BD-2	CSAIL 2017-C8 BDC - CMBS			4	1.A FM	2,769,246	72.7593	2,160,952	2,970,000	2,881,090	22,850				3.799	4.739	MON	9,403	110,722	11/02/2018	06/17/2050	
30293X-AJ-9	FREMF 2015-K51 B - CMBS			4	1.A FM	9,481,813	97.2792	9,727,917	10,000,000	9,872,014	57,395				4.077	4.735	MON	33,978	400,699	06/08/2016	10/26/2048	
<b>1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						23,524,837	XXX	21,685,931	25,093,730	24,432,305		107,070			XXX	XXX	XXX	73,853	1,006,915	XXX	XXX	
38175J-AG-2	GOCAP 17-R BR - CDO			4,5	1.F FE	4,869,522	99.2129	4,762,221	4,800,000	4,869,522			46,820		8.540	8.531	JAJO	77,428	385,022	08/07/2017	10/25/2030	
63939E-AE-3	NAVSL 2015-A B - ABS			4	1.C FE	4,769,155	91.0585	4,552,927	5,000,000	4,950,159	20,534				3.500	4.056	MON	7,778	175,000	01/13/2015	12/15/2044	
63939N-AD-5	NAVSL 16A B - ABS			4	1.C FE	6,598,274	92.6469	7,411,754	8,000,000	7,615,281	146,032				3.500	5.853	MON	12,444	280,000	01/28/2016	12/16/2058	
64032X-AB-1	NSLT 2012-3 B - ABS			4,5	1.C FE	1,765,000	90.9211	1,818,421	2,000,000	2,131,905	43,358				6.452	4.328	MON	2,151	122,354	04/08/2014	08/25/2045	
78448P-AF-7	SMB 2015-A C - ABS			4	1.B FE	1,929,855	95.5232	1,910,464	2,000,000	1,980,471	5,372				4.500	4.866	MON	4,000	90,000	04/15/2015	10/15/2048	
<b>1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>						19,931,805	XXX	20,455,787	21,800,000	21,547,337		215,296	46,820		XXX	XXX	XXX	103,801	1,052,377	XXX	XXX	
<b>1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>						857,410,364	XXX	752,891,856	815,172,665	850,265,538		(1,124,091)	351,443		XXX	XXX	XXX	8,574,921	37,665,601	XXX	XXX	
<b>1309999999. Total - Hybrid Securities</b>							XXX								XXX	XXX	XXX			XXX	XXX	
48249D-AA-9	KKR GROUP FINANCE CO II LLC			1,2	1.F FE	1,393,483	95.9935	1,247,915	1,300,000	1,376,961		(2,464)			5.500	5.007	FA	29,792	71,500	01/14/2016	02/01/2043	
<b>1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations</b>						1,393,483	XXX	1,247,915	1,300,000	1,376,961		(2,464)			XXX	XXX	XXX	29,792	71,500	XXX	XXX	
45675#-AA-3	INFINITY ASSET HLDS 2020 CLASS A - ABS			4	1.F PL	2,770,219	78.2516	2,167,741	2,770,219	2,768,528	(401)				2.250	2.269	MON	5,367	67,980	12/29/2021	01/25/2057	
45675#-AB-1	INFINITY ASSET HLDS 2020 CLASS B - ABS			4	4.B PL	513,947	72.3684	371,935	513,947	513,947					5.250	5.307	MON	2,323	29,245	12/29/2021	01/25/2057	
45675#-AC-9	INFINITY ASSET HLDS 2020 CLASS C - ABS			4	4.B PL	134,068	74.6017	100,017	134,068	134,068					6.750	6.843	MON	779	9,811	12/29/2021	01/25/2057	
<b>1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities</b>						3,418,233	XXX	2,639,693	3,418,233	3,416,542		(401)			XXX	XXX	XXX	8,470	107,035	XXX	XXX	
<b>1509999999. Total - Parent, Subsidiaries and Affiliates Bonds</b>						4,811,716	XXX	3,887,608	4,718,233	4,793,503		(2,865)			XXX	XXX	XXX	38,262	178,535	XXX	XXX	
<b>1909999999. Subtotal - Bonds - Unaffiliated Bank Loans</b>							XXX								XXX	XXX	XXX			XXX	XXX	
<b>2419999999. Total - Issuer Obligations</b>						924,954,129	XXX	810,793,421	861,367,847	913,320,282		(1,708,276)				XXX	XXX	XXX	9,883,258	40,815,199	XXX	XXX
<b>2429999999. Total - Residential Mortgage-Backed Securities</b>						13,437,386	XXX	12,831,059	16,016,110	13,460,008		(16,307)	304,624		XXX	XXX	XXX	22,713	667,357	XXX	XXX	
<b>2439999999. Total - Commercial Mortgage-Backed Securities</b>						23,524,837	XXX	21,685,931	25,093,730	24,432,305		107,070			XXX	XXX	XXX	73,853	1,006,915	XXX	XXX	
<b>2449999999. Total - Other Loan-Backed and Structured Securities</b>						23,350,038	XXX	23,095,479	25,218,233	24,963,879		214,895	46,820		XXX	XXX	XXX	112,271	1,159,412	XXX	XXX	
<b>2459999999. Total - SVO Identified Funds</b>							XXX								XXX	XXX	XXX			XXX	XXX	
<b>2469999999. Total - Affiliated Bank Loans</b>							XXX								XXX	XXX	XXX			XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2023 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	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
2479999999	Total - Unaffiliated Bank Loans							XXX							XXX	XXX	XXX				XXX	XXX
2489999999	Total - Unaffiliated Certificates of Deposit							XXX							XXX	XXX	XXX				XXX	XXX
2509999999	Total Bonds					985,266,390		XXX 868,405,890	927,695,920	976,176,474		(1,402,618)	351,443		XXX	XXX	XXX	10,092,094	43,648,883		XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 42,717,061 1B ..\$ .....36,472,006 1C ..\$ ..... 31,121,867 1D ..\$ .....46,426,614 1E ..\$ .....60,029,007 1F ..\$ ..... 141,725,070 1G ..\$ ..... 175,635,454  
 1B 2A ..\$ ..... 186,263,667 2B ..\$ ..... 225,146,695 2C ..\$ ..... 21,990,981  
 1C 3A ..\$ ..... 4,605,490 3B ..\$ ..... 3C ..\$ .....  
 1D 4A ..\$ ..... 4B ..\$ .....648,014 4C ..\$ .....  
 1E 5A ..\$ ..... 3,394,548 5B ..\$ ..... 5C ..\$ .....  
 1F 6 ..\$ .....

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 2023 OF THE Cape Verity I, Inc.

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57582R-06-6	MASSACHUSETTS (COMMONWEALTH OF)		03/29/2023	J.P. MORGAN SECURITIES INC.		1,027,044	1,370,000	2,131
57582R-07-4	MASSACHUSETTS (COMMONWEALTH OF)		03/29/2023	J.P. MORGAN SECURITIES INC.		758,588	1,035,000	1,610
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						1,785,631	2,405,000	3,741
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/29/2023	USBK		7,214,278	8,940,000	51,132
65473Q-AX-1	NISOURCE INC		03/29/2023	Direct		4,529,333	4,407,000	75,751
68268N-AG-8	ONEOK PARTNERS LP		03/29/2023	Direct		4,768,321	4,958,000	48,926
76720A-AG-1	RIO TINTO FINANCE (USA) PLC	C	03/29/2023	Direct		6,884,736	7,750,000	33,745
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						23,396,667	26,055,000	209,554
<b>2509999997. Total - Bonds - Part 3</b>							25,182,298	213,295
<b>2509999998. Total - Bonds - Part 5</b>								
<b>2509999999. Total - Bonds</b>							25,182,298	213,295
<b>4509999997. Total - Preferred Stocks - Part 3</b>							XXX	
<b>4509999998. Total - Preferred Stocks - Part 5</b>							XXX	
<b>4509999999. Total - Preferred Stocks</b>							XXX	
<b>5989999997. Total - Common Stocks - Part 3</b>							XXX	
<b>5989999998. Total - Common Stocks - Part 5</b>							XXX	
<b>5989999999. Total - Common Stocks</b>							XXX	
<b>5999999999. Total - Preferred and Common Stocks</b>							XXX	
<b>6009999999 - Totals</b>							25,182,298	213,295

ANNUAL STATEMENT FOR THE YEAR 2023 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
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2023	Call @ 100.00		51,978	51,978	58,488	56,567		(135)		(135)		56,432		(4,454)	(4,454)	3,586	12/01/2040
73358W-JA-3	PORT AUTH N Y & N J		04/01/2023	Direct		(277,298)											(277,298)	(277,298)		10/01/2062
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		01/01/2023	Call @ 100.00		60,000	60,000	60,000	60,000						60,000				1,391	01/01/2040
<b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>(165,320)</b>	<b>111,978</b>	<b>118,488</b>	<b>116,567</b>		<b>(135)</b>		<b>(135)</b>		<b>116,432</b>		<b>(281,752)</b>	<b>(281,752)</b>	<b>4,977</b>	<b>XXX</b>
007903-BG-1	ADVANCED MICRO DEVICES INC		02/16/2023	Direct		1,359,033	1,500,000	1,533,510	1,533,322		(75)		(75)		1,533,247		(174,214)	(174,214)	13,728	06/01/2052
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC		02/16/2023	Direct		815,266	1,225,000	1,157,539	1,160,009		178		178		1,160,187		(344,921)	(344,921)	8,983	05/18/2051
037833-CD-0	APPLE INC		08/07/2023	Direct		253,967	300,000	299,205	299,316		11		11		299,326		(45,359)	(45,359)	11,646	08/04/2046
05530V-AN-9	BCAP 2007-AA3 21A - RMBS		12/26/2023	Paydown		50,126	50,094	47,953	49,318		1,197	389	807		50,126				896	05/25/2047
05951F-BB-9	BAFC 2007-1 1A1 - CMO/RMBS		12/25/2023	Paydown		74,616	179,690	154,985	155,519		(80,903)		(80,903)		74,616				4,848	01/25/2037
07325M-AA-2	BAYC 2007-1 A1 - CMBS		12/26/2023	Paydown		285,293	285,292	229,605	251,702		33,590		33,590		285,293				8,081	03/25/2037
07325Y-AA-6	BAYC 2007-3 A1 - CMBS		12/26/2023	Paydown		122,594	122,594	95,037	105,494		17,100		17,100		122,594				3,386	07/27/2037
097023-BS-3	BOEING CO		08/07/2023	Direct		276,347	400,000	386,900	388,740		187		187		388,926		(112,580)	(112,580)	8,700	06/15/2046
20030N-BU-4	COMCAST CORP		08/07/2023	Direct		292,062	400,000	371,778	371,778		401		401		375,420		(83,358)	(83,358)	14,431	07/15/2046
240019-BV-0	DAYTON POWER AND LIGHT CO		08/07/2023	Direct		1,168,916	1,550,000	1,540,170	1,540,771		120		120		1,540,891		(371,975)	(371,975)	39,456	06/15/2049
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		12/26/2023	Paydown		505,871	595,469	476,744	486,936		25,016	6,082	18,935		505,871				12,668	10/25/2047
26441C-AT-2	DUKE ENERGY CORP		11/09/2023	Direct		208,065	300,000	302,280	301,989		(48)		(48)		301,942		(93,877)	(93,877)	13,375	10/25/2047
28364G-AK-9	ENTERGY CORP		02/16/2023	Direct		1,004,383	1,325,000	1,357,741	1,356,559		(89)		(89)		1,356,470		(352,087)	(352,087)	8,419	06/15/2050
29364W-BC-1	ENTERGY LOUISIANA LLC		02/16/2023	Direct		852,796	1,000,000	1,183,120	1,171,265		(511)		(511)		1,170,755		(317,959)	(317,959)	15,750	04/01/2050
29670G-AE-2	ESSENTIAL UTILITIES INC		08/07/2023	Direct		901,047	1,350,000	1,345,235	1,345,451		62		62		1,345,513		(444,466)	(444,466)	36,693	04/15/2050
33616C-AB-6	FIRST REPUBLIC BANK		05/03/2023	Various		514,886	1,075,000	820,061	820,061		268	235,530	(235,262)		820,213		(305,327)	(305,327)	31,505	08/01/2046
36264F-AN-1	GSK CONSUMER HEALTHCARE CAPITAL US LLC		02/16/2023	Direct		1,313,466	1,650,000	1,512,968	1,514,019		312		312		1,514,331		(200,865)	(200,865)	26,033	03/24/2052
437076-BP-6	HOME DEPOT INC		04/01/2023	Direct		(107,019)									(107,019)					09/15/2056
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		02/16/2023	Direct		2,287,347	3,500,000	3,582,180	3,579,620		(152)		(152)		3,579,468		(1,292,122)	(1,292,122)	44,042	09/15/2060
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		02/16/2023	Direct		457,218	475,000	487,488	487,466		(26)		(26)		487,440		(30,222)	(30,222)	3,984	06/15/2052
512807-AW-8	LAM RESEARCH CORP		05/11/2023	Direct		3,281,798	4,750,000	5,176,408	5,152,472		(3,795)		(3,795)		5,148,677		(1,866,879)	(1,866,879)	55,384	06/15/2050
525227-AK-0	LXS 2006-GP2 2A1 - RMBS		12/26/2023	Paydown		250,535	250,016	228,501	235,872		22,034	7,372	14,662		250,535				6,601	06/25/2046
548661-DO-7	LOWE'S COMPANIES INC		11/09/2023	Direct		293,267	400,000	407,012	406,262		(138)		(138)		406,124		(112,857)	(112,857)	16,470	05/03/2047
594918-BM-5	MICROSOFT CORP		02/16/2023	Direct		396,584	400,000	425,308	423,387		(42)		(42)		423,345		(26,761)	(26,761)	5,436	11/03/2055
609207-AW-5	MONDELEZ INTERNATIONAL INC		02/16/2023	Direct		904,371	1,400,000	1,002,988	1,006,090		931		931		1,007,022		(102,651)	(102,651)	16,538	09/04/2050
631103-AM-0	NASDAQ INC		02/16/2023	Direct		451,103	575,000	498,899	499,365		152		152		499,517		(48,415)	(48,415)	10,031	03/07/2052
63111X-AB-7	NASDAQ INC		08/07/2023	Direct		1,206,807	1,825,000	1,736,889	1,740,213		1,121		1,121		1,741,334		(534,527)	(534,527)	45,967	04/28/2050
641062-AN-4	NESTLE HOLDINGS INC		05/11/2023	Direct		491,248	550,000	521,263	523,461		204		204		523,664		(32,417)	(32,417)	13,872	09/24/2048
65473Q-BG-7	NISOURCE INC		11/09/2023	Direct		903,200	1,250,000	1,349,500	1,345,194		(2,106)		(2,106)		1,343,088		(439,889)	(439,889)	54,724	03/30/2048
67066G-AH-7	NVIDIA CORP		08/07/2023	Direct		1,009,534	1,300,000	1,496,729	1,490,407		(2,918)		(2,918)		1,487,488		(477,954)	(477,954)	38,675	04/01/2050
68902V-AM-9	OTIS WORLDWIDE CORP		05/11/2023	Direct		2,706,638	3,725,000	4,106,294	4,086,016		(3,268)		(3,268)		4,082,748		(1,376,110)	(1,376,110)	92,534	02/15/2050
78409V-AR-5	S&P GLOBAL INC		04/01/2023	Direct		(2,045,731)									(2,045,731)					08/15/2060
78409V-BL-7	S&P GLOBAL INC		05/11/2023	Direct		897,682	1,100,000	995,280	996,352		649		649		996,707		(99,026)	(99,026)	28,264	03/01/2052
86359D-UP-0	LXS 2005-SN 2A1 - RMBS		12/01/2023	Paydown		243,055	243,055	184,557	187,900		55,155		55,155		243,055				5,343	11/25/2035
90781B-EG-9	UNION PACIFIC CORP		04/01/2023	Direct		(57,788)									(57,788)			(57,788)		11/15/2065
92343V-CX-0	VERIZON COMMUNICATIONS INC		11/09/2023	Direct		803,969	1,000,000	1,030,420	1,027,137		(502)		(502)		1,026,635		(222,666)	(222,666)	52,003	09/15/2048
92343V-DS-0	VERIZON COMMUNICATIONS INC		11/09/2023	Direct		485,937	550,000	620,890	616,276		(1,199)		(1,199)		615,076		(129,140)	(129,140)	29,404	04/15/2049
<b>1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>24,858,487</b>	<b>36,601,211</b>	<b>36,665,433</b>	<b>36,658,981</b>		<b>62,916</b>	<b>249,373</b>	<b>(186,457)</b>		<b>36,707,644</b>		<b>(11,849,158)</b>	<b>(11,849,158)</b>	<b>777,873</b>	<b>XXX</b>
45675F-AA-3	INFINITY ASSET HLDS 2020 CLASS A - ABS		12/28/2023	Direct		312,290	312,290	312,290	312,335		(45)		(45)		312,290				3,917	01/25/2057
45675F-AB-1	INFINITY ASSET HLDS 2020 CLASS B - ABS		04/19/2023	Direct		3,165	3,165	3,165	3,165						3,165				42	01/25/2057
45675F-AC-9	INFINITY ASSET HLDS 2020 CLASS C - ABS		04/19/2023	Direct		826	826	826	826						826				14	01/25/2057
<b>1509999999 Subtotal - Bonds - Parent, Subsidiaries and Affiliates</b>						<b>316,281</b>	<b>316,281</b>	<b>316,281</b>	<b>316,325</b>		<b>(45)</b>		<b>(45)</b>		<b>316,281</b>				<b>3,973</b>	<b>XXX</b>
<b>2509999997 Total - Bonds - Part 4</b>						<b>25,009,447</b>	<b>37,029,470</b>	<b>37,100,202</b>	<b>37,091,874</b>		<b>62,736</b>	<b>249,373</b>	<b>(186,637)</b>		<b>37,140,357</b>		<b>(12,130,910)</b>	<b>(12,130,910)</b>	<b>786,822</b>	<b>XXX</b>
<b>2509999998 Total - Bonds - Part 5</b>																				<b>XXX</b>

E14

ANNUAL STATEMENT FOR THE YEAR 2023 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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ 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 Con- tractual Maturity Date
2509999999. Total - Bonds						25,009,447	37,029,470	37,100,202	37,091,874		62,736	249,373	(186,637)		37,140,357		(12,130,910)	(12,130,910)	786,822	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						25,009,447	XXX	37,100,202	37,091,874		62,736	249,373	(186,637)		37,140,357		(12,130,910)	(12,130,910)	786,822	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

**N O N E**

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**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



ANNUAL STATEMENT FOR THE YEAR 2023 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
0109999999	Total - U.S. Government Bonds							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations							
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds							
38141W-32-3	GOLDMAN:FS TRS O INST		12/29/2023	5.210		38,391,962	165,133	605,788
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					38,391,962	165,133	605,788
8609999999	Total Cash Equivalents					38,391,962	165,133	605,788

E28

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Cape Verity I, Inc.

**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