

**ANNUAL STATEMENT**

**OF THE**

**Cape Verity I, Inc.**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE YEAR ENDED  
DECEMBER 31, 2022**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2022**



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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

## Cape Verity I, Inc.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address N/A

Statutory Statement Contact Carrie Jo Thomas 515-393-3690  
(Name) (Area Code) (Telephone Number)  
carrie.thomas@gafg.com 508-460-2401  
(E-mail Address) (FAX Number)

### OFFICERS

President & Chief Executive Officer Robert Michael Arena Jr. SVP, Asso. General Counsel and Secretary Kathryn Lauren Freund  
Chief Financial Officer David Allen Jacoby

### OTHER

Andrew Chilson Morse, Vice President Bryan Edward Nelson, Senior Vice President and Appointed Actuary Philip William Sherrill, Chief Strategy Officer, MD  
Gary Phillip Silber, Managing Director, Associate General Counsel and Assistant Secretary

### DIRECTORS OR TRUSTEES

Robert Michael Arena Jr. Hanben Kim Lee Philip William Sherrill

State of Iowa SS  
County of Polk

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

DocuSigned by:  
  
0FCAB64A107A4E...

Robert Michael Arena, Jr.  
President & Chief Executive Officer

DocuSigned by:  
  
D8C82C52D89A47D...

Kathryn Lauren Freund  
SVP, Associate General Counsel, Secretary

DocuSigned by:  
  
3036D7DB18A64AB...

David Allen Jacoby  
Chief Financial Officer

Subscribed and sworn to before me this 25th day of January, 2023

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



ANNUAL STATEMENT FOR THE YEAR 2022 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) .....	990,075,231		990,075,231	961,876,020
2. Stocks (Schedule D):				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	3,498,568		3,498,568	3,772,386
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) .....	17,700,609		17,700,609	11,043,351
6. Contract loans (including \$ .....	10,185,524		10,185,524	8,936,640
premium notes) .....				
7. Derivatives (Schedule DB) .....				
8. Other invested assets (Schedule BA) .....	153,562		153,562	
9. Receivables for securities .....	549,070		549,070	18,320
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) .....	1,022,162,564		1,022,162,564	985,646,717
13. Title plants less \$ .....				
charged off (for Title insurers				
only) .....				
14. Investment income due and accrued .....	10,066,994		10,066,994	9,484,415
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 .....	27,287,007		27,287,007	26,269,335
16.3 Other amounts receivable under reinsurance contracts .....	1,084,936		1,084,936	10,111,269
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 .....	121,908,215	101,081,712	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 .....	602,932,496		602,932,496	571,164,897
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25) .....	1,785,442,212	101,081,712	1,684,360,500	1,602,676,633
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts .....				
28. Total (Lines 26 and 27)	1,785,442,212	101,081,712	1,684,360,500	1,602,676,633
<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 .....	602,932,496		602,932,496	571,164,897
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)	602,932,496		602,932,496	571,164,897

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ ..... 1,487,795,858 (Exh. 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	1,487,795,858	1,440,626,687
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....		
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....		
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4, Line 10) .....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) .....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... 10,459,933 assumed and \$ ..... ceded .....	10,459,933	3,819,365
9.4 Interest maintenance reserve (IMR, Line 6) .....	18,657,568	19,140,231
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 .....	474,469	537,536
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) .....	7,198,656	6,099,321
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 .....		
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 .....		1,274,942
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) .....	1,524,586,484	1,471,498,082
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	1,524,586,484	1,471,498,082
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	602,932,496	571,164,897
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) .....	(512,158,480)	(508,986,346)
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....	157,274,016	128,678,551
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	159,774,016	131,178,551
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	1,684,360,500	1,602,676,633
<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 .....	602,932,496	571,164,897
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) .....	602,932,496	571,164,897
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 2022 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. 11) .....	4,761,855	7,654,169
2. Considerations for supplementary contracts with life contingencies .....		
3. Net investment income (Exhibit of Net Investment Income, Line 17) .....	43,163,413	46,654,864
4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....	1,472,959	1,313,021
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 .....		20,161,826
9. Total (Lines 1 to 8.3) .....	49,398,227	75,783,880
10. Death benefits .....	14,743,387	11,996,682
11. Matured endowments (excluding guaranteed annual pure endowments) .....		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) .....		
13. Disability benefits and benefits under accident and health contracts .....	10,108	
14. Coupons, guaranteed annual pure endowments and similar benefits .....		
15. Surrender benefits and withdrawals for life contracts .....	4,938,144	7,470,189
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 .....	44,890,001	34,315,046
20. Totals (Lines 10 to 19) .....	64,581,640	53,781,917
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) .....	1,728,409	1,853,663
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....		
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....		300
25. Increase in loading on deferred and uncollected premiums .....		
26. Net transfers to or (from) Separate Accounts net of reinsurance .....		
27. Aggregate write-ins for deductions .....	3,758,308	
28. Totals (Lines 20 to 27) .....	70,068,357	55,635,880
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	(20,670,130)	20,148,000
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) .....	(20,670,130)	20,148,000
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(3,840,405)	(939,222)
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) .....	(16,829,725)	21,087,222
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ ..... 167,026 (excluding taxes of \$ ..... 263,243 transferred to the IMR) .....	(355,378)	(66,157)
35. Net income (Line 33 plus Line 34) .....	(17,185,103)	21,021,065
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....	131,178,551	106,070,800
37. Net income (Line 35) .....	(17,185,103)	21,021,065
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... 5,227 .....	(30,118)	
39. Change in net unrealized foreign exchange capital gain (loss) .....		
40. Change in net deferred income tax .....	804,749	(4,545,255)
41. Change in nonadmitted assets .....	20,026,980	4,545,254
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 .....	(1,099,335)	(692,867)
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 .....	26,078,292	4,779,554
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	28,595,465	25,107,751
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....	159,774,016	131,178,551
<b>DETAILS OF WRITE-INS</b>		
08.301. Funds Withheld Miscellaneous Income .....		20,161,826
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) .....		20,161,826
2701. Funds Withheld Miscellaneous Expense .....	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) .....	3,758,308	
5301. Contingent Note Surplus .....	31,767,599	5,627,839
5302. Tax Sharing Agreement .....	(3,410,136)	(848,285)
5303. Prior Year Correction .....	(2,279,171)	
5398. Summary of remaining write-ins for Line 53 from overflow page .....		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) .....	26,078,292	4,779,554

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	2,231,991	4,244,645
2. Net investment income .....	39,276,624	42,055,906
3. Miscellaneous income .....	15,001,527	17,550,742
4. Total (Lines 1 through 3) .....	56,510,142	63,851,293
5. Benefit and loss related payments .....	3,507,426	20,202,243
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....		
7. Commissions, expenses paid and aggregate write-ins for deductions .....	5,549,789	1,843,390
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) .....	9,057,214	22,045,633
11. Net cash from operations (Line 4 minus Line 10) .....	47,452,928	41,805,660
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	31,250,309	29,755,491
12.2 Stocks .....		
12.3 Mortgage loans .....	251,078	444,065
12.4 Real estate .....		
12.5 Other invested assets .....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....		
12.7 Miscellaneous proceeds .....		
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	31,501,387	30,199,556
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	69,150,525	84,029,240
13.2 Stocks .....		
13.3 Mortgage loans .....		
13.4 Real estate .....		
13.5 Other invested assets .....		
13.6 Miscellaneous applications .....	1,805,692	(1,265,242)
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	70,956,218	82,763,998
14. Net increase (decrease) in contract loans and premium notes .....	1,315,949	(3,164,627)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(40,770,779)	(49,399,815)
<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) .....	(24,890)	(1,175,576)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	(24,890)	(1,175,576)
<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) .....	6,657,259	(8,769,731)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	11,043,351	19,813,082
19.2 End of year (Line 18 plus Line 19.1) .....	17,700,609	11,043,351

**Note: Supplemental disclosures of cash flow information for non-cash transactions:**

20.0001. Settled payable assumed reinsurance obligation .....	(13,939,581)	
20.0002. Settled receivable assumed reinsurance obligation .....		(2,817,552)
20.0003. Residual Tranches - bonds .....	143,510	
20.0004. Restructuring of investments - bonds .....	4,100,525	

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	4,761,855	4,761,855							
2. Considerations for supplementary contracts with life contingencies .....		XXX	XXX			XXX	XXX		XXX
3. Net investment income .....	43,163,414	43,163,414							
4. Amortization of Interest Maintenance Reserve (IMR) .....	1,472,958	1,472,958							
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) .....	49,398,227	49,398,227							
10. Death benefits .....	14,743,387	14,743,387				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 .....	10,108	10,108					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits .....							XXX		
15. Surrender benefits and withdrawals for life contracts .....	4,938,144	4,938,144				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 .....	44,890,001	44,890,001					XXX		
20. Totals (Lines 10 to 19) .....	64,581,640	64,581,640					XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....									XXX
22. Commissions and expense allowances on reinsurance assumed .....	1,728,409	1,728,409					XXX		
23. General insurance expenses and fraternal expenses .....									
24. Insurance taxes, licenses and fees, excluding federal income taxes .....									
25. Increase in loading on deferred and uncollected premiums .....							XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance .....							XXX		
27. Aggregate write-ins for deductions .....	3,758,308	3,758,308							
28. Totals (Lines 20 to 27) .....	70,068,357	70,068,357							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	(20,670,130)	(20,670,130)							
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) .....	(20,670,130)	(20,670,130)							
32. Federal income taxes incurred (excluding tax on capital gains) .....	(3,840,405)	(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) .....	(16,829,725)	(16,829,725)							
34. Policies/certificates in force end of year .....							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 .....	3,758,308	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) .....	3,758,308	3,758,308							

ANNUAL STATEMENT FOR THE YEAR 2022 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)	4,761,855						4,761,855					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	43,163,414						43,163,414					
4. Amortization of Interest Maintenance Reserve (IMR)	1,472,958						1,472,958					
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)	49,398,227						49,398,227					
10. Death benefits	14,743,387						14,743,387					
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	10,108						10,108					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	4,938,144						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	44,890,001						44,890,001					
20. Totals (Lines 10 to 19)	64,581,640						64,581,640					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22. Commissions and expense allowances on reinsurance assumed	1,728,409						1,728,409					
23. General insurance expenses												
24. Insurance taxes, licenses and fees, excluding federal income taxes												
25. Increase in loading on deferred and uncollected premiums												
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	3,758,308						3,758,308					
28. Totals (Lines 20 to 27)	70,068,357						70,068,357					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(20,670,130)						(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)	(20,670,130)						(20,670,130)					
32. Federal income taxes incurred (excluding tax on capital gains)	(3,840,405)						(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)	(16,829,725)						(16,829,725)					
34. Policies/certificates in force end of year												
<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	3,758,308						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)	3,758,308						3,758,308					

(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 2022 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 .....	1,440,626,686						1,440,626,686					
2. Tabular net premiums or considerations .....	4,761,855						4,761,855					
3. Present value of disability claims incurred .....												
4. Tabular interest .....	57,030,747						57,030,747					
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) .....	21,440,502						21,440,502					
8. Totals (Lines 1 to 7) .....	1,523,859,790						1,523,859,790					
9. Tabular cost .....	16,372,293						16,372,293					
10. Reserves released by death .....	14,743,387						14,743,387					
11. Reserves released by other terminations (net) .....	4,938,144						4,938,144					
12. Annuity, supplementary contract and disability payments involving life contingencies .....	10,108						10,108					
13. Net transfers to or (from) Separate Accounts .....												
14. Total Deductions (Lines 9 to 13) .....	36,063,932						36,063,932					
15. Reserve December 31 of current year .....	1,487,795,858						1,487,795,858					
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year .....	535,116,708						535,116,708					
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 2022 OF THE Cape Verity I, Inc.

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a)	
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 41,579,344	42,047,157
1.3 Bonds of affiliates	(a) 278,978	317,559
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) 177,936	176,739
4. Real estate	(d)	
5. Contract loans	336,984	336,984
6. Cash, cash equivalents and short-term investments	(e) 201,187	201,187
7. Derivative instruments	(f)	
8. Other invested assets	66,479	86,182
9. Aggregate write-ins for investment income		
10. Total gross investment income	42,640,908	43,165,808
11. Investment expenses		(g) 2,395
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)		2,395
17. Net investment income (Line 10 minus Line 16)		43,163,413
<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 \$ 1,359,585 accrual of discount less \$ 2,286,720 amortization of premium and less \$ 575,534 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 \$ 22,740 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)	698,458	(188,353)	510,106	(24,891)	
1.3 Bonds of affiliates	555,080		555,080		
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)	1,253,538	(188,353)	1,065,186	(24,891)	
<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 2022 OF THE Cape Verity I, Inc.

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

	Insurance											
	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other		
<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 .....	4,761,855		4,761,855									
16.3 Reinsurance ceded .....												
16.4 Net .....	4,761,855		4,761,855									
17. Line 15 + Line 16.4 .....	4,761,855		4,761,855									
18. Prior year (uncollected + deferred and accrued - advance) .....												
19. Renewal premiums and considerations:												
19.1 Direct .....												
19.2 Reinsurance assumed .....	4,761,855		4,761,855									
19.3 Reinsurance ceded .....												
19.4 Net (Line 17 - Line 18) .....	4,761,855		4,761,855									
<b>TOTAL</b>												
20. Total premiums and annuity considerations:												
20.1 Direct .....												
20.2 Reinsurance assumed .....	4,761,855		4,761,855									
20.3 Reinsurance ceded .....												
20.4 Net (Lines 9.4 + 10.4 + 19.4) .....	4,761,855		4,761,855									

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

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
<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 .....	1,728,409		1,728,409									
25.3 Net ceded less assumed .....	(1,728,409)		(1,728,409)									
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6) .....												
26.2 Reinsurance assumed (Page 6, Line 22) .....	1,728,409		1,728,409									
26.3 Net ceded less assumed .....	(1,728,409)		(1,728,409)									
<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 2022 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			
		2 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					2,395		2,395
9.3 Aggregate write-ins for expenses							
10. General expenses incurred					2,395	(b)	(a) 2,395
11. General expenses unpaid Dec. 31, prior year							
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)					2,395		2,395
<b>DETAILS OF WRITE-INS</b>							
09.301.							
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)							

(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			
1. Real estate taxes						
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 in 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
NONE			
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 2022 OF THE Cape Verity I, Inc.

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

**PART 2 - Incurred During the Year**

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct .....											
1.2 Reinsurance assumed .....	14,753,495		14,753,495								
1.3 Reinsurance ceded .....											
1.4 Net .....	(d) 14,753,495		14,753,495								
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 .....	14,753,495		14,753,495								
6.3 Reinsurance ceded .....											
6.4 Net .....	14,753,495		14,753,495								

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

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	101,081,712	121,108,692	20,026,980
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) .....	101,081,712	121,108,692	20,026,980
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
28. Total (Lines 26 and 27)	101,081,712	121,108,692	20,026,980
<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 #	2022	2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (17,185,103)	\$ 21,021,066
(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>\$ (17,185,103)</u>	<u>\$ 21,021,066</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 159,774,016	\$ 131,178,551
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	SSAP 4	3	31	602,932,496	571,164,897
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ (443,158,480)</u>	<u>\$ (439,986,346)</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, 2022.
- (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, 2022 and December 31, 2021 mortgage loans totaled \$3,498,568 and \$3,772,386, 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 \$188,353 and \$0 as of December 31, 2022, and December 31, 2021, 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
...525227AK0...	\$ 4,252,239	\$ 4,204,514	\$ 47,725	\$ 4,204,514	\$ 4,094,083	06/30/2022
...38175JAG2...	5,025,411	4,916,342	109,070	4,916,342	4,616,638	09/30/2022
...525227AK0...	4,123,591	4,092,033	31,558	4,092,033	3,901,489	09/30/2022
Total			\$ 188,353			

- (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..... \$ (4,434,735)
2. 12 months or longer..... (1,365,857)

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

1. Less than 12 months..... \$ 44,168,306
2. 12 months or longer..... 10,423,174

- (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

## Notes to the Financial Statements

### 5. Investments (Continued)

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- O. 5GI Securities - Not Applicable
- P. Short Sales - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - 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, 2022 and December 31, 2021, 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, 2022 and December 31, 2021, 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, 2022 and December 31, 2021, respectively.

### 8. Derivative Instruments - Not Applicable

### 9. Income Taxes

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

The net deferred tax asset/(liability) at December 31, 2022, and the change from the prior year-end are comprised of the following components:

(1) Change between years by tax character

	2022			2021			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	\$ 137,629,410	\$ 215,877	\$ 137,845,287	\$ 138,185,230	\$	\$ 138,185,230	\$ (555,820)	\$ 215,877	\$ (339,943)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	137,629,410	215,877	137,845,287	138,185,230		138,185,230	(555,820)	215,877	(339,943)
(d) Deferred tax assets nonadmitted	101,081,712		101,081,712	121,108,693		121,108,693	(20,026,981)		(20,026,981)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 36,547,698	\$ 215,877	\$ 36,763,575	\$ 17,076,537	\$	\$ 17,076,537	\$ 19,471,161	\$ 215,877	\$ 19,687,038
(f) Deferred tax liabilities	15,027,083	909,990	15,937,073	16,916,574	159,963	17,076,537	(1,889,491)	750,027	(1,139,464)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 21,520,615	\$ (694,113)	\$ 20,826,502	\$ 159,963	\$ (159,963)	\$ -	\$ 21,360,652	\$ (534,150)	\$ 20,826,502

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.

## Notes to the Financial Statements

## 9. Income Taxes (Continued)

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

	2022			2021			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)	20,826,502		20,826,502				20,826,502		20,826,502
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	20,826,593		20,826,593				20,826,593		20,826,593
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	20,826,502	XXX	XXX	19,301,783	XXX	XXX	1,524,719
(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	15,721,196	215,877	15,937,073	16,916,574	159,963	17,076,537	(1,195,378)	55,914	(1,139,464)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total (2(a) + 2(b) + 2(c))	\$ 36,547,698	\$ 215,877	\$ 36,763,575	\$ 16,916,574	\$ 159,963	\$ 17,076,537	\$ 19,631,124	\$ 55,914	\$ 19,687,038

## (3) Ratio used as basis of admissibility

	2022	2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,538.578 %	1,304,498.000 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 166,972,672	\$ 137,277,872

## (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

	2022		2021		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)	\$ 137,629,410	\$ 215,877	\$ 138,185,230	\$	\$ (555,820)	\$ 215,877
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	6.840 %	— %	%	%	6.840 %	— %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 36,547,698	\$ 215,877	\$ 17,076,537	\$	\$ 19,471,161	\$ 215,877
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	25.750 %	— %	%	%	25.750 %	— %

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

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

## 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

Current income taxes incurred consist of the following major components:	(1)	(2)	(3)
	2022	2021	Change (1-2)
1. Current Income Tax			
(a) Federal	\$ (3,840,405)	\$ (939,222)	\$ (2,901,183)
(b) Foreign			
(c) Subtotal (1a+1b)	\$ (3,840,405)	\$ (939,222)	\$ (2,901,183)
(d) Federal income tax on net capital gains	430,269	90,937	339,332
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ (3,410,136)	\$ (848,285)	\$ (2,561,851)



## Notes to the Financial Statements

## 9. Income Taxes (Continued)

	(1) 2022	(2) 2021	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	31,510,705	30,423,616	1,087,089
(4) Investments			
(5) Deferred acquisition costs	911,403	2,272,713	(1,361,310)
(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	105,488,901	(281,599)
(99) Subtotal (sum of 2a1 through 2a13)	<u>\$ 137,629,410</u>	<u>\$ 138,185,230</u>	<u>\$ (555,820)</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	101,081,712	121,108,693	(20,026,981)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 36,547,698</u>	<u>\$ 17,076,537</u>	<u>\$ 19,471,161</u>
(e) Capital			
(1) Investments	\$ 215,877	\$	\$ 215,877
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	<u>\$ 215,877</u>	<u>\$</u>	<u>\$ 215,877</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	215,877		215,877
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 36,763,575</u>	<u>\$ 17,076,537</u>	<u>\$ 19,687,038</u>
	(1) 2022	(2) 2021	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 8,451,517	\$ 8,149,153	\$ 302,364
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves	6,575,566	8,767,421	(2,191,855)
(5) Other			
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	<u>\$ 15,027,083</u>	<u>\$ 16,916,574</u>	<u>\$ (1,889,491)</u>
(b) Capital			
(1) Investments	\$ 909,990	\$ 159,963	\$ 750,027
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	<u>\$ 909,990</u>	<u>\$ 159,963</u>	<u>\$ 750,027</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 15,937,073</u>	<u>\$ 17,076,537</u>	<u>\$ (1,139,464)</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ 20,826,502</u>	<u>\$ -</u>	<u>\$ 20,826,502</u>

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

	2022			2021			Change
	Ordinary	Capital	Total	Ordinary	Capital	Total	
Adjusted gross deferred tax assets	137,629,410	215,877	137,845,287	138,185,229	-	138,185,229	(339,942)
Total deferred tax liabilities	(15,027,083)	(909,990)	(15,937,073)	(16,916,574)	(159,963)	(17,076,537)	1,139,464
Net deferred tax assets (liabilities)	122,602,327	(694,113)	121,908,214	121,268,655	(159,963)	121,108,693	799,521
Tax effect of unrealized gains (losses)							5,227
Change in net deferred income tax							<u>804,749</u>

## Notes to the Financial Statements

### 9. Income Taxes (Continued)

	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	<u>\$ (4,214,885)</u>	<u>18.402 %</u>

	2022	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (3,840,405)	16.770 %
Realized capital gains (losses) tax	430,269	-1.880
Change in net deferred income taxes	(804,749)	3.510
Total statutory income taxes	<u>\$ (4,214,885)</u>	<u>18.402 %</u>

	2021	Effective Tax Rate
Provision computed at statutory rate	\$ 4,236,284	21.000 %
IMR	(256,158)	-1.270
Non-Admitted Assets	(283,158)	-1.404
Total	<u>\$ 3,696,968</u>	<u>18.327 %</u>

	2021	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (939,222)	-4.656 %
Realized capital gains (losses) tax	90,937	0.451
Change in net deferred income taxes	4,545,253	22.532
Total statutory income taxes	<u>\$ 3,696,968</u>	<u>18.327 %</u>

#### E. Operating Loss and Tax Credit Carryforwards

- (1) At December 31, 2022, 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.
- (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 63.3% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.0%, own the remaining approximately 36.7% 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.

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

## Notes to the Financial Statements

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

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.

During 2021, there were no transactions greater than ½ of 1% of total admitted assets.

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, 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, 2022.

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

### 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, 2022 and December 31, 2021, 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 (\$30,118.21) at December 31, 2022, and \$0 December 31, 2021, 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

## Notes to the Financial Statements

### 14. Liabilities, Contingencies and Assessments (Continued)

#### 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, 2022.

#### 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	\$ 831,388,791	\$ 990,075,231		\$ 828,580,984	\$ 2,807,807		
CML	3,388,061	3,498,568			3,388,061		
OIA	1,497,906	153,562			1,497,906		
Cash and equivalents	17,700,609	17,700,609	17,700,609				
Total Assets	853,975,367	1,011,427,970	17,700,609	828,580,984	7,693,774		

#### 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, 2022 was \$602,932,496.

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, 2022 is \$11,262,648.

#### D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2022 or December 31, 2021.

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

## Notes to the Financial Statements

### 21. Other Items (Continued)

#### 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 – No Type II subsequent events to report.

Subsequent events have been considered through February 24, 2023.

#### COVID-19

The COVID-19 outbreak is currently impacting the United States and many countries around the world. Due to the recent and rapidly evolving nature of these events, the Company is unable to estimate the full impact at this time. However, at this time, the Company does not believe the situation will materially impact the Company's liability or capital position.

### 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

## Notes to the Financial Statements

### 23. Reinsurance (Continued)

- 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

### 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, 2022, the Company had \$685,388,039 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 \$48,399,826 at December 31, 2022, are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
4. The tabular interest at December 31, 2022, (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, 2022.

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

## Notes to the Financial Statements

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

#### 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	538,059,824	535,116,708	1,439,396,032
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	48,399,826
(3) Total (gross: direct + assumed)	538,059,824	535,116,708	1,487,795,858
(4) Reinsurance Ceded			
(5) Total (net) (3) - (4)	<u>\$ 538,059,824</u>	<u>\$ 535,116,708</u>	<u>\$ 1,487,795,858</u>

#### B. Separate Account with Guarantees - Not Applicable

#### C. Separate Account Nonguaranteed - Not Applicable

#### D. Reconciliation of Total Life Insurance Reserves

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 1,439,396,032
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)	48,399,826
6. Subtotal (1+2+3+4+5)	<u>\$ 1,487,795,858</u>
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	
8. Exhibit 3, Line 0499999, Column 2	
9. Exhibit 3, Line 0599999, Column 2	
10. Subtotal (7+8+9)	<u>\$</u>
11. Combined Total (6+10)	<u>\$ 1,487,795,858</u>

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

### 35. Separate Accounts - Not Applicable

### 36. Loss/Claim Adjustment Expenses - Not Applicable

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES  
GENERAL**

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1, 1A, 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 2022 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, 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).  
.....

**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 2022 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 2022 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 CLO, Corp. ....	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 CLO, Corp. ....	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 .....	990,075,231	831,388,791	(158,686,440)
31.2 Preferred stocks .....			
31.3 Totals	990,075,231	831,388,791	(158,686,440)

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 .....	4,761,855	7,654,169
2.3 Premium Ratio (2.1/2.2) .....	0.000	0.000
2.4 Reserve Numerator .....		
2.5 Reserve Denominator .....	1,439,396,032	1,393,930,287
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<br>Reinsurance<br>Assumed | 2<br>Reinsurance<br>Ceded | 3<br>Net<br>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 2022 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 2022	2 2021	3 2020	4 2019	5 2018
<b>Life Insurance in Force</b> (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4) .....	1,704,361	1,732,393	1,781,668	1,850,185	1,894,557
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) .....	1,704,362	1,732,393	1,781,668	1,850,185	1,894,557
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. Industrial life (Line 20.4, Col. 2) .....					
15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....	4,761,855	7,654,169	9,960,369	13,285,525	15,851,694
15.2 Ordinary-individual annuities (Line 20.4, Col. 4) .....					
16. Credit life (group and individual) (Line 20.4, Col. 5) .....					
17.1 Group life insurance (Line 20.4, Col. 6) .....					
17.2 Group annuities (Line 20.4, Col. 7) .....					
18.1 A & H-group (Line 20.4, Col. 8) .....					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....					
18.3 A & H-other (Line 20.4, Col. 10) .....					
19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....					
20. Total .....	4,761,855	7,654,169	9,960,369	13,285,525	15,851,694
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....	1,684,360,500	1,602,676,633	1,544,326,374	1,516,130,295	1,424,265,586
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	1,524,586,484	1,471,498,082	1,438,255,574	1,403,154,717	1,348,639,017
23. Aggregate life reserves (Page 3, Line 1) .....	1,487,795,858	1,440,626,687	1,406,311,640	1,369,659,939	1,318,757,706
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) .....	7,198,656	6,099,321	5,406,454	4,615,178	4,425,796
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) .....	157,274,016	128,678,551	103,570,800	110,475,578	73,126,569
<b>Cash Flow (Page 5)</b>					
29. Net Cash from Operations (Line 11) .....	47,452,928	41,805,660	39,450,691	35,757,598	41,995,623
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital .....	166,972,672	137,277,872	111,477,254	117,590,756	80,052,365
31. Authorized control level risk - based capital .....	10,852,402	10,523,424	8,860,611	8,110,327	8,044,052
<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) .....	96.9	97.6	96.1	93.0	97.2
33. Stocks (Lines 2.1 and 2.2) .....					
34. Mortgage loans on real estate(Lines 3.1 and 3.2) .....	0.3	0.4	0.5	0.6	0.6
35. Real estate (Lines 4.1, 4.2 and 4.3) .....					
36. Cash, cash equivalents and short-term investments (Line 5) .....	1.7	1.1	2.1	4.8	0.7
37. Contract loans (Line 6) .....	1.0	0.9	1.3	1.7	1.5
38. Derivatives (Page 2, Line 7) .....					
39. Other invested assets (Line 8) .....	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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.

**FIVE-YEAR HISTORICAL DATA**

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) .....	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 .....	153,562				
50. Total of above Lines 44 to 49 .....	5,266,255	1,381,771			
51. Total Investment in Parent included in Lines 44 to 49 above.....					
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2) .....	101,081,712	121,108,692	125,653,946	125,307,159	122,270,030
53. Total admitted assets (Page 2, Line 28, Col. 3) .....	1,684,360,500	1,602,676,633	1,544,326,374	1,516,130,295	1,424,265,586
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income) .....	43,163,413	46,654,864	41,000,335	42,953,304	38,341,325
55. Realized capital gains (losses) (Page 4, Line 34, Column 1) .....	(355,378)	(66,157)	(493,059)	(1,284,956)	217,492
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) .....	(30,118)				
57. Total of above Lines 54, 55 and 56 .....	42,777,917	46,588,707	40,507,276	41,668,348	38,558,817
<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) .....	19,691,639	19,466,871	19,022,870	19,477,798	18,733,530
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) .....	44,890,001	34,315,046	36,651,702	50,902,233	55,221,962
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 .....	36.3	24.2	19.4	15.5	13.5
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 .....	1.7	2.9	3.7	2.0	2.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) .....					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....					
<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	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .....		XXX	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	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	XXX
<b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>					
72. Industrial life (Page 6.1, Col. 2) .....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12) .....	(16,829,725)	21,087,221	5,283,364	(8,881,768)	(7,195,894)
74. Ordinary - individual annuities (Page 6, Col. 4) .....					
75. Ordinary-supplementary contracts .....	XXX	XXX	XXX	XXX	
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) .....					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) .....					
78. Group annuities (Page 6, Col. 5) .....					
79. A & H-group (Page 6.5, Col. 3) .....					
80. A & H-credit (Page 6.5, Col. 10) .....					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .....					
82. Aggregate of all other lines of business (Page 6, Col. 8) .....					
83. Fraternal (Page 6, Col. 7) .....					
84. Total (Page 6, Col. 1) .....	(16,829,725)	21,087,221	5,283,364	(8,881,768)	(7,195,894)

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 2022 OF THE Cape Verity I, Inc.

DIRECT BUSINESS IN THE STATE OF

DURING THE YEAR 2022

NAIC Group Code 3891

LIFE INSURANCE

NAIC Company Code 15475

Table with 5 columns: 1 Ordinary, 2 Credit Life (Group and Individual), 3 Group, 4 Industrial, 5 Total. Rows include: DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS, DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS, DIRECT CLAIMS AND BENEFITS PAID, and DETAILS OF WRITE-INS. A large 'NONE' watermark is present across the table.

Table with 10 columns: 1 No. of Pols. & Certifs., 2 Amount, 3 No. of Ind. Pols. & Gr. Certifs., 4 Amount, 5 No. of Certifs., 6 Amount, 7 No. of Pols. & Certifs., 8 Amount, 9 No. of Pols. & Certifs., 10 Amount. Rows include: DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED, and POLICY EXHIBIT.

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

ACCIDENT AND HEALTH INSURANCE

Table with 5 columns: 1 Direct Premiums, 2 Direct Premiums Earned, 3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business, 4 Direct Losses Paid, 5 Direct Losses Incurred. Rows include: 24 Group Policies (b), 24.1 Federal Employees Health Benefits Plan premium (b), 24.2 Credit (Group and Individual), 24.3 Collectively renewable policies/certificates (b), 24.4 Medicare Title XVIII exempt from state taxes or fees Other Individual Policies, 25.1 Non-cancelable (b), 25.2 Guaranteed renewable (b), 25.3 Non-renewable for stated reasons only (b), 25.4 Other accident only, 25.5 All other (b), 25.6 Totals (sum of Lines 25.1 to 25.5), 26 Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)

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

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....			15,128	1,732,393						1,732,393
2. Issued during year .....										
3. Reinsurance assumed .....										
4. Revived during year .....			19	2,904						2,904
5. Increased during year (net) .....				20,356						20,356
6. Subtotals, Lines 2 to 5 .....			19	23,260						23,260
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) .....			15,147	1,755,653						1,755,653
Deductions during year:										
10. Death .....			125	13,607			XXX			13,607
11. Maturity .....							XXX			
12. Disability .....							XXX			
13. Expiry .....										
14. Surrender .....			130	9,214						9,214
15. Lapse .....			168	19,511						19,511
16. Conversion .....							XXX	XXX	XXX	
17. Decreased (net) .....				8,959						8,959
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals (Lines 10 to 19) .....			423	51,291						51,291
21. In force end of year (b) (Line 9 minus Line 20) .....			14,724	1,704,362						1,704,362
22. Reinsurance ceded end of year .....	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22 .....	XXX		XXX	1,704,362	XXX	(a)	XXX	XXX		1,704,362
<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 2022 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 .....			14,724	1,704,361
35. Totals (Lines 31 to 34) .....			14,724	1,704,361

**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 .....			1,704,361	
38. Credit Life (Group and Individual) .....				
39. Group .....				
40. Totals (Lines 36 to 39) .....			1,704,361	

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

	Credit Life		Group	
	1 Number of Individual Policies or Group Certificates	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 included 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 contracts included 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 included in the .....	
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 .....			749	68,985				
49. Disability Income .....								
50. Extended Benefits .....			XXX	XXX				
51. Other .....								
52. Total .....		(a)	749	(a) 68,985		(a)		(a)

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

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**INTEREST MAINTENANCE RESERVE**

	1 Amount
1. Reserve as of December 31, Prior Year .....	19,140,231
2. Current year's realized pre-tax capital gains/(losses) of \$ ..... 1,253,539 transferred into the reserve net of taxes of \$ ..... 263,243 .....	990,296
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) .....	20,130,527
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	1,472,959
6. Reserve as of December 31, current year (Line 4 minus Line 5)	18,657,568

**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. 2022 .....	1,368,338	104,621		1,472,959
2. 2023 .....	1,431,722	189,699		1,621,421
3. 2024 .....	1,423,881	150,290		1,574,171
4. 2025 .....	1,376,626	116,675		1,493,301
5. 2026 .....	1,327,837	81,809		1,409,646
6. 2027 .....	1,269,780	45,678		1,315,458
7. 2028 .....	1,185,568	27,476		1,213,044
8. 2029 .....	1,145,307	28,781		1,174,088
9. 2030 .....	1,089,248	29,704		1,118,952
10. 2031 .....	1,075,588	31,009		1,106,597
11. 2032 .....	1,071,706	32,177		1,103,883
12. 2033 .....	1,043,992	31,230		1,075,222
13. 2034 .....	1,004,782	27,513		1,032,295
14. 2035 .....	924,249	23,689		947,938
15. 2036 .....	799,128	19,430		818,558
16. 2037 .....	642,153	15,796		657,949
17. 2038 .....	469,523	12,209		481,732
18. 2039 .....	332,590	9,729		342,319
19. 2040 .....	252,951	7,058		260,009
20. 2041 .....	178,860	4,197		183,057
21. 2042 .....	115,017	1,526		116,543
22. 2043 .....	57,346			57,346
23. 2044 .....	(14,690)			(14,690)
24. 2045 .....	(74,763)			(74,763)
25. 2046 .....	(109,525)			(109,525)
26. 2047 .....	(106,657)			(106,657)
27. 2048 .....	(77,395)			(77,395)
28. 2049 .....	(46,420)			(46,420)
29. 2050 .....	(16,665)			(16,665)
30. 2051 .....	152			152
31. 2052 and Later				
32. Total (Lines 1 to 31)	19,140,231	990,296		20,130,527



ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	6,071,406	27,916	6,099,321				6,099,321
2. Realized capital gains/(losses) net of taxes - General Account .....	(148,799)		(148,799)				(148,799)
3. Realized capital gains/(losses) net of taxes - Separate Accounts .....							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....	(19,664)		(19,664)				(19,664)
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 .....	1,743,104	3,848	1,746,953				1,746,953
8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....	7,646,047	31,764	7,677,811				7,677,811
9. Maximum reserve .....	9,190,658	25,889	9,216,548		24,263	24,263	9,240,811
10. Reserve objective .....	5,237,831	19,942	5,257,773		24,263	24,263	5,282,035
11. 20% of (Line 10 - Line 8) .....	(481,643)	(2,364)	(484,008)		4,853	4,853	(479,155)
12. Balance before transfers (Lines 8 + 11) .....	7,164,404	29,400	7,193,804		4,853	4,853	7,198,656
13. Transfers .....	3,510	(3,510)					
14. Voluntary contribution .....							
15. Adjustment down to maximum/up to zero .....							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	7,167,914	25,890	7,193,804		4,853	4,853	7,198,656

**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 .....	41,413,203	XXX	XXX	41,413,203	0.0002	8,283	0.0007	28,989	0.0013	53,837
2.2	1	NAIC Designation Category 1.B .....	24,059,183	XXX	XXX	24,059,183	0.0004	9,624	0.0011	26,465	0.0023	55,336
2.3	1	NAIC Designation Category 1.C .....	43,005,112	XXX	XXX	43,005,112	0.0006	25,803	0.0018	77,409	0.0035	150,518
2.4	1	NAIC Designation Category 1.D .....	43,832,350	XXX	XXX	43,832,350	0.0007	30,683	0.0022	96,431	0.0044	192,862
2.5	1	NAIC Designation Category 1.E .....	68,924,743	XXX	XXX	68,924,743	0.0009	62,032	0.0027	186,097	0.0055	379,086
2.6	1	NAIC Designation Category 1.F .....	106,333,413	XXX	XXX	106,333,413	0.0011	116,967	0.0034	361,534	0.0068	723,067
2.7	1	NAIC Designation Category 1.G .....	166,854,625	XXX	XXX	166,854,625	0.0014	233,596	0.0042	700,789	0.0085	1,418,264
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) .....	494,422,630	XXX	XXX	494,422,630	XXX	486,988	XXX	1,477,715	XXX	2,972,971
3.1	2	NAIC Designation Category 2.A .....	221,238,858	XXX	XXX	221,238,858	0.0021	464,602	0.0063	1,393,805	0.0105	2,323,008
3.2	2	NAIC Designation Category 2.B .....	231,465,682	XXX	XXX	231,465,682	0.0025	578,664	0.0076	1,759,139	0.0127	2,939,614
3.3	2	NAIC Designation Category 2.C .....	34,003,380	XXX	XXX	34,003,380	0.0036	122,412	0.0108	367,237	0.0180	612,061
3.4		Subtotal NAIC 2 (3.1+3.2+3.3) .....	486,707,920	XXX	XXX	486,707,920	XXX	1,165,678	XXX	3,520,180	XXX	5,874,683
4.1	3	NAIC Designation Category 3.A .....	4,278,226	XXX	XXX	4,278,226	0.0069	29,520	0.0183	78,292	0.0262	112,090
4.2	3	NAIC Designation Category 3.B .....	517,112	XXX	XXX	517,112	0.0099	5,119	0.0264	13,652	0.0377	19,495
4.3	3	NAIC Designation Category 3.C .....	4,014,451	XXX	XXX	4,014,451	0.0131	52,589	0.0350	140,506	0.0500	200,723
4.4		Subtotal NAIC 3 (4.1+4.2+4.3) .....	8,809,788	XXX	XXX	8,809,788	XXX	87,228	XXX	232,449	XXX	332,307
5.1	4	NAIC Designation Category 4.A .....		XXX	XXX		0.0184		0.0430		0.0615	
5.2	4	NAIC Designation Category 4.B .....	134,893	XXX	XXX	134,893	0.0238	3,210	0.0555	7,487	0.0793	10,697
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) .....	134,893	XXX	XXX	134,893	XXX	3,210	XXX	7,487	XXX	10,697
6.1	5	NAIC Designation Category 5.A .....		XXX	XXX		0.0472		0.0846		0.1410	
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) .....		XXX	XXX		XXX		XXX		XXX	
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) .....	990,075,231	XXX	XXX	990,075,231	XXX	1,743,104	XXX	5,237,831	XXX	9,190,658
<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) .....	990,075,231	XXX	XXX	990,075,231	XXX	1,743,104	XXX	5,237,831	XXX	9,190,658

**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 .....	3,498,568		XXX	3,498,568	0.0011	3,848	0.0057	19,942	0.0074	25,889
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)	3,498,568		XXX	3,498,568	XXX	3,848	XXX	19,942	XXX	25,889
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,498,568		XXX	3,498,568	XXX	3,848	XXX	19,942	XXX	25,889

**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)
COMMON STOCK												
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	
REAL ESTATE												
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	
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
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 .....	153,562	XXX	XXX	153,562	0.0000		0.1580	24,263	0.1580	24,263
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	153,562			153,562	XXX		XXX	24,263	XXX	24,263
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)	153,562			153,562	XXX		XXX	24,263	XXX	24,263

(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

**NONE**

Schedule F - Claims

**NONE**

Schedule H - Part 1 - Analysis of Underwriting Operations

**NONE**

Schedule H - Part 2 - Reserves and Liabilities

**NONE**

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

**NONE**

Schedule H - Part 4 - Reinsurance

**NONE**

Schedule H - Part 5 - Health Claims

**NONE**



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.

**SCHEDULE S - PART 1 - SECTION 1**

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62200	95-2496321	10/01/2013	Accordia Life and Annuity Company	1A	COFW/I	AXXX	1,704,360,644	1,487,795,859	4,761,855			27,287,007
0199999. General Account - U.S. Affiliates - Captive							1,704,360,644	1,487,795,859	4,761,855			27,287,007
0399999. Total General Account - U.S. Affiliates							1,704,360,644	1,487,795,859	4,761,855			27,287,007
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,704,360,644	1,487,795,859	4,761,855			27,287,007
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account							1,704,360,644	1,487,795,859	4,761,855			27,287,007
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)							1,704,360,644	1,487,795,859	4,761,855			27,287,007
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,704,360,644	1,487,795,859	4,761,855			27,287,007

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 2022 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.	4,761,855			4,761,855	
97. Totals (All Business)		XXX.	4,761,855			4,761,855	
98. Less reinsurance ceded		XXX.					
99. Totals (All Business) less Reinsurance Ceded		XXX.	4,761,855	(c)		4,761,855	
DETAILS OF WRITE-INS							
58001.		XXX.					
58002.		XXX.					
58003.		XXX.					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX.					
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX.					
9401.		XXX.					
9402.		XXX.					
9403.		XXX.					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX.					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX.					

(a) Active Status Counts:

- 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, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

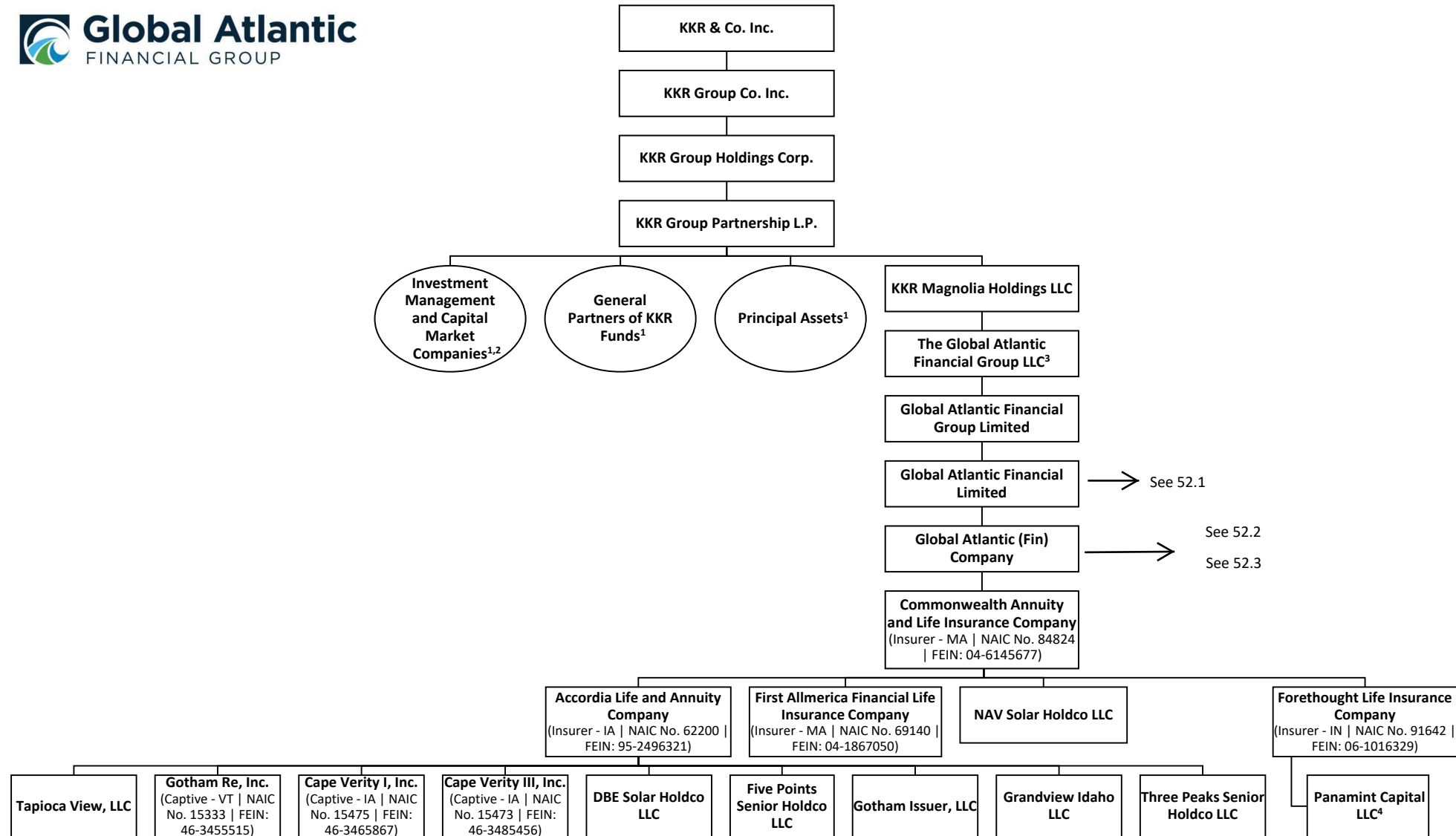
**SCHEDULE T - PART 2**  
**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.		Direct Business Only					6 Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.  
 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY  
 GROUP PART 1 - ORGANIZATIONAL CHART



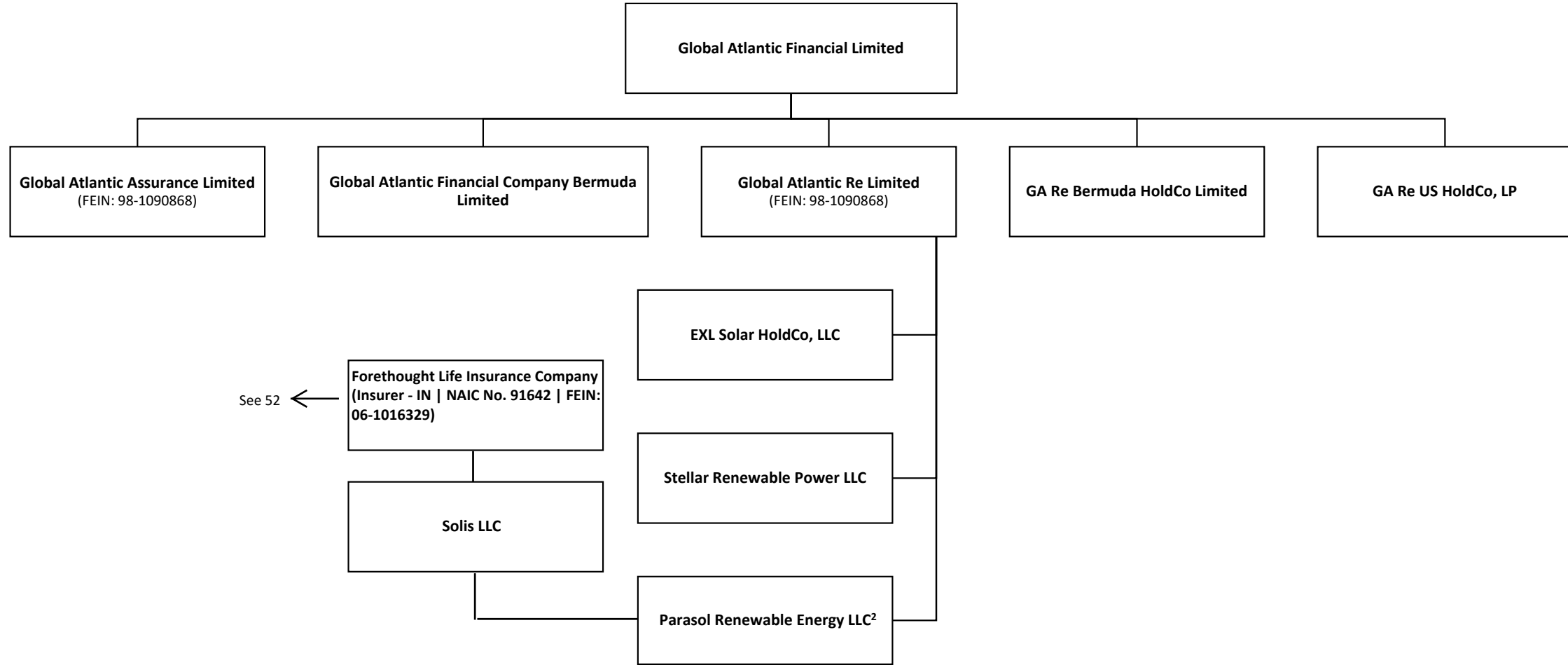
<sup>1</sup>KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25.

<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 GAMC L.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% MJMiller Enterprises, a non-affiliate.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.  
 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A  
 HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART<sup>1</sup>

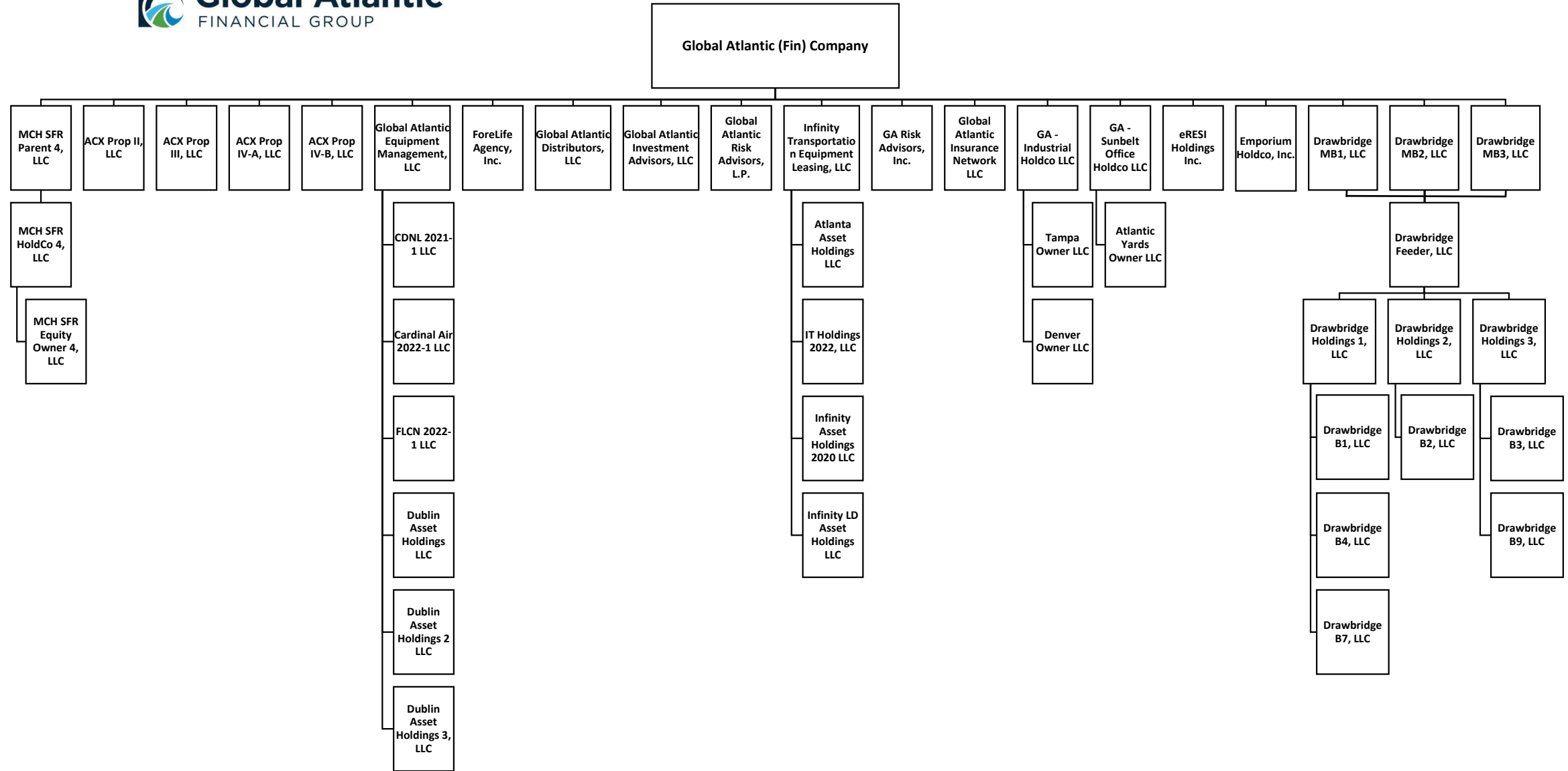


See 52 ←

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

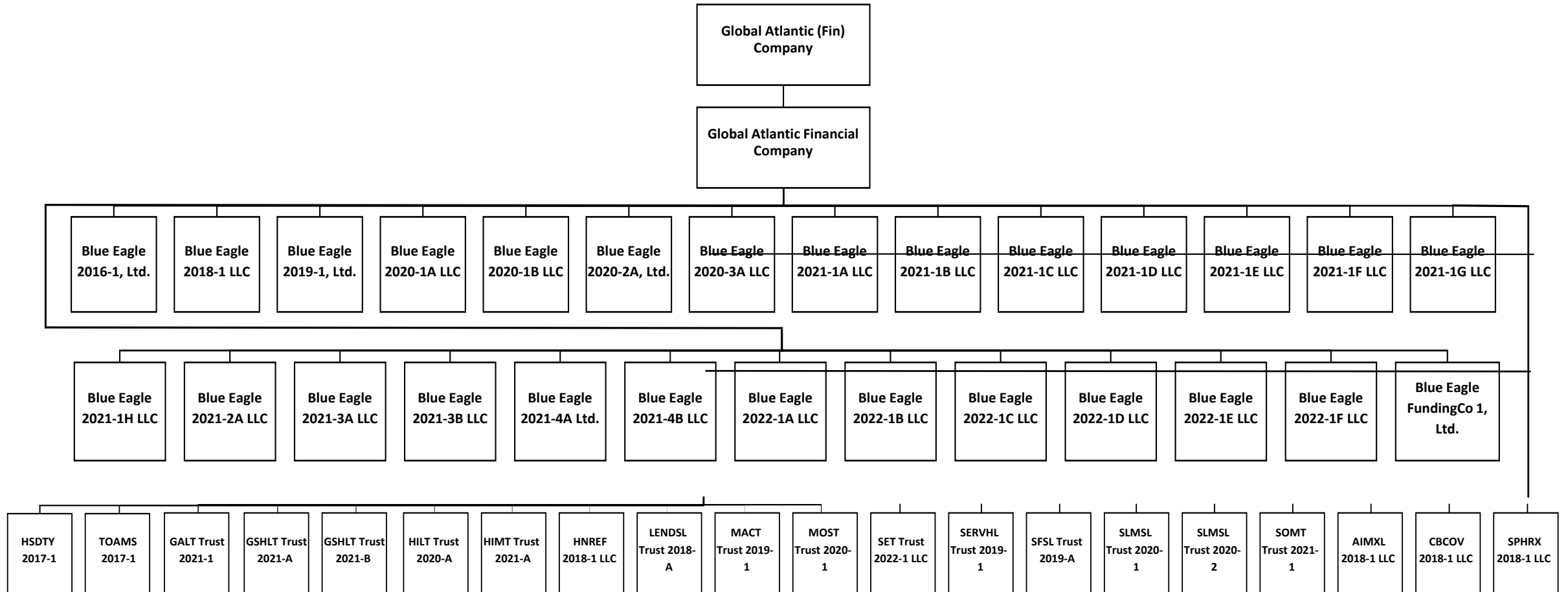
<sup>2</sup>Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.  
 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A  
 HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART<sup>1</sup>



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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.  
 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A  
 HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART<sup>1</sup>



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



ANNUAL STATEMENT FOR THE YEAR 2022 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	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	69140	04-1867050 38-3871599	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Five Points Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	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	IN	IA	Company	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic (Fin) Company	DE	UIP	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Group Limited	BMJ	UIP	The Global Atlantic Financial Group LLC	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Limited	BMJ	UIP	Global Atlantic Financial Group Limited	Ownership	100.000	KKR & Co. Inc.		
							Gotham Issuer, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	90.000	KKR & Co. Inc.		
							Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15333	46-3455515 47-4970342 88-1203639 26-0426107 82-5111059 98-0598047 98-1563045	4520225			Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
							Grandview Idaho LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
							KKR & Co. Inc.	DE	UIP	Board of Directors			KKR & Co. Inc.		
							KKR Group Co. Inc.	CYM	UIP	KKR & Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
							KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
							KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
							KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
							NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Panamint Capital LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
							The Global Atlantic Financial Group LLC	BMJ	UIP	KKR Magnolia Holdings LLC	Ownership	63.000	KKR & Co. Inc.		
							The Global Atlantic Financial Group LLC	BMJ	UIP	Third Party Investors	Ownership	37.000			
							Three Peaks Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
							EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
							GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	KKR & Co. Inc.		
							GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	KKR & Co. Inc.		
							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.		
							Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	KKR & Co. Inc.		
							Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	KKR & Co. Inc.		
							Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000			
							Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
							Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
							ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		

ANNUAL STATEMENT FOR THE YEAR 2022 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)	*
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			88-1026854				Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				Cardinal Air 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							CDML 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				FLCN 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				IT Holdings 2022, LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			92-1402466				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			90-0928452				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
			85-0526287				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							AIMXL 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

ANNUAL STATEMENT FOR THE YEAR 2022 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)	*
			98-1307202				Blue Eagle 2016-1, Ltd.	.CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			83-3851887				Blue Eagle 2018-1 LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							Blue Eagle 2019-1, Ltd.	.CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0498393				Blue Eagle 2020-1A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1B LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-2A, Ltd.	.CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-3A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2021-1A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1B LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1C LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1D LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1E LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1F LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1G LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1H LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-2A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-3A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3B LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-4A Ltd.	.CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4B LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2022-1A LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1B LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1C LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1D LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				Blue Eagle 2022-1E LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				Blue Eagle 2022-1F LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				Blue Eagle FundingCo 1, Ltd.	.CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			90-0810836				CBCOV 2018-1 LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				GALT Trust 2021-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GSHLT Trust 2021-A	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-B	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				HILT Trust 2020-A	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HIMT Trust 2021-A	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HNREF 2018-1 LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HSDTY 2017-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							LENSL Trust 2018-A	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				MACT Trust 2019-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				MOST Trust 2020-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				SERVHL Trust 2019-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				SET Trust 2022-1 LLC	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				SFSL Trust 2019-A	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SLMSL Trust 2020-1	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SLMSL Trust 2020-2	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				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	.DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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ANNUAL STATEMENT FOR THE YEAR 2022 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)
	98-1563045	KKR Magnolia Holdings LLC		(423,450,349)							(423,450,349)	
	98-1089764	The Global Atlantic Financial Group LLC										
	98-1089764	Global Atlantic Financial Group Limited		89,750,349							89,750,349	
	38-3898658	Global Atlantic (Fin) Company		(800,000,000)	(12,063,312)		(679,877)				(812,743,189)	
	98-1451597	GA Re Bermuda Holdco Limited					(371,198)				(371,198)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company		650,000,000	(1,568,215,581)		(278,253,701)	(110,058,999)			(1,306,528,281)	18,175,128,248
	98-1090854	Global Atlantic Re Limited		150,000,000	805,322,953		(37,333,691)	85,557,180			1,003,546,442	(42,771,766,455)
69140	04-1867050	First Allmerica Financial Life Insurance Company		50,000,000	96,985,100		(22,008,151)	(17,744,255)			107,232,694	5,674,068,390
62200	95-2496321	Accordia Life and Annuity Company			(714,606,039)		(138,984,197)	(46,995,769)			(900,586,005)	5,420,660,583
	90-0928452	Global Atlantic Financial Company			12,566,544		652,712,973				665,279,517	
15333	46-3455515	Gotham Re, Inc.						15,388,507			15,388,507	(480,018,556)
	95-2496321	Tapioca View, LLC			18						18	
15475	46-3465867	Cape Verity I, Inc.			1,914,975			(22,346,071)			(20,431,096)	(1,487,795,859)
15473	46-3485456	Cape Verity III, Inc.			(941,944)			53,072,042			52,130,098	(4,816,466,494)
	35-1960899	Global Atlantic Investment Advisors, LLC					(2,634,431)				(2,634,431)	
	20-3944031	Global Atlantic Distributors, LLC					(49,326,157)				(49,326,157)	
91642	06-1016329	Forethought Life Insurance Company		100,000,000	797,282,448		(406,903,387)	43,127,365			533,506,426	20,286,190,143
	81-3323212	Global Atlantic Equipment Management, LLC										
	98-1452583	Global Atlantic Assurance Limited		183,700,000	(869,311,823)		(37,548,370)				(723,160,193)	
	98-1529928	Global Atlantic Financial Company Bermuda Limited						15,663,295			15,663,295	
	00-0000000	Kohlberg Kravis Roberts & Co, LP					305,693,197				305,693,197	
	85-3158152	HILT Trust 2020-A			(242,625,694)						(242,625,694)	
	87-3496842	IT Holdings 2022, LLC			(109,460,674)						(109,460,674)	
	83-3851887	Blue Eagle 2018-1 LLC			(45,524,290)						(45,524,290)	
	85-0506156	Blue Eagle 2020-1B LLC			(86,999,727)						(86,999,727)	
	85-0498393	Blue Eagle 2020-1A LLC			(32,726,186)						(32,726,186)	
	86-1185033	Blue Eagle 2021-1A LLC			(56,631,133)						(56,631,133)	
	86-1215896	Blue Eagle 2021-1B LLC			(109,180,708)						(109,180,708)	
	86-1247520	Blue Eagle 2021-1C LLC			(85,979,361)						(85,979,361)	
	86-1276982	Blue Eagle 2021-1D LLC			(95,815,145)						(95,815,145)	
	86-1908720	Blue Eagle 2021-3A LLC			219,900,141						219,900,141	
	86-1926397	Blue Eagle 2021-3B LLC			282,622,393						282,622,393	
	86-1833206	Blue Eagle 2021-2A LLC			56,869,930						56,869,930	
	86-1867464	Blue Eagle 2021-2B LLC			(93,095,154)						(93,095,154)	
	87-1039701	Blue Eagle 2021-1E LLC			(101,138,675)						(101,138,675)	
	87-1051951	Blue Eagle 2021-1F LLC			(100,505,011)						(100,505,011)	
	87-1083548	Blue Eagle 2021-1G LLC			(125,675,011)						(125,675,011)	
	87-1103117	Blue Eagle 2021-1H LLC			(80,840,148)						(80,840,148)	
	87-3855455	Blue Eagle 2022-1B LLC			72,459,000						72,459,000	
	87-3876861	Blue Eagle 2022-1C LLC			90,813,500						90,813,500	
	87-3877027	Blue Eagle 2022-1D LLC			82,888,000						82,888,000	

ANNUAL STATEMENT FOR THE YEAR 2022 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)
	88-2368056	Blue Eagle 2022-1E LLC			34,365,692						34,365,692	
	88-2395708	Blue Eagle 2022-1F LLC			91,336,941						91,336,941	
	85-0526287	AIMXL 2018-1 LLC			(14,323,103)						(14,323,103)	
	82-3508100	Dublin Asset Holdings LLC			(114,835,169)						(114,835,169)	
	82-3508436	Atlanta Asset Holdings LLC			279,458,369						279,458,369	
	86-2028644	HNREF 2018-1 LLC			(4,644,082)						(4,644,082)	
	87-2335032	ACX Prop III, LLC			(58,612,163)						(58,612,163)	
	87-3631476	ACX Prop IV-A, LLC			306,475,957						306,475,957	
	87-3802777	Drawbridge Holdings 3, LLC			29,853,630						29,853,630	
	84-4568438	SERVHL Trust 2019-1			(167,719,310)						(167,719,310)	
	85-1772188	MACT Trust 2019-1			(120,203,371)						(120,203,371)	
	84-3127337	Infinity LD Asset Holdings LLC			(33,146,440)						(33,146,440)	
	84-4227992	Infinity Asset Holdings 2020 LLC			(59,699,534)						(59,699,534)	
	84-4665609	SLMSL Trust 2020-1			(92,790,727)						(92,790,727)	
	84-4685585	SLMSL Trust 2020-2			(90,547,888)						(90,547,888)	
	84-3988321	SFSL Trust 2019-A			42,445,826						42,445,826	
	85-3686210	MOST Trust 2020-1			(24,755,651)						(24,755,651)	
	86-2737921	SOMT Trust 2021-A			192,472,042						192,472,042	
	86-2750470	HIMT Trust 2021-A			161,790,237						161,790,237	
	86-2409460	GSHLT Trust 2021-A			(120,955,854)						(120,955,854)	
	87-2827474	GSHLT Trust 2021-B			(175,337,432)						(175,337,432)	
	87-1240026	GALT Trust 2021-1			(20,970,300)						(20,970,300)	
	86-2857451	CDNL 2021-1 LLC			277,143,829						277,143,829	
	86-2871839	FLCN 2022-1 LLC			(65,258,944)						(65,258,944)	
	88-0867231	SET Trust 2022-1 LLC			(2,309,430)						(2,309,430)	
	88-1026854	Cardinal Air 2022-1 LLC			56,856,909						56,856,909	
	86-2361267	Dublin Asset Holdings 2 LLC			(30,652,043)						(30,652,043)	
	87-2316184	Dublin Asset Holdings 3, LLC			19,584,068						19,584,068	
	98-1307202	Blue Eagle 2016-1, Ltd.			(29,231,597)						(29,231,597)	
	00-0000000	SPHRX 2018-1 LLC			(15,179,137)						(15,179,137)	
	90-0810836	CBCOV 2018-1 LLC			(2,585,843)						(2,585,843)	
	86-1607307	ACX Prop II, LLC			(18,847,076)						(18,847,076)	
	00-0000000	TOAMS 2017-1 LLC			(19,707,419)						(19,707,419)	
	00-0000000	Blue Eagle 2019-1, Ltd.			(76,508,793)						(76,508,793)	
	98-1650279	Blue Eagle 2021-4A, Ltd.			(322,228,926)						(322,228,926)	
	98-1669070	Blue Eagle FundingCo 1, Ltd.			61,449						61,449	
	00-0000000	HSDTY 2017-1 LLC			(36,517,750)						(36,517,750)	
	00-0000000	MCH SFR Equity Owner 4, LLC			454,718,192						454,718,192	
	00-0000000	Denver Owner LLC			78,769,989						78,769,989	
	92-1402466	Tampa Owner LLC			71,698,839						71,698,839	
	00-0000000	Atlantic Yards Owner LLC			376,800,000						376,800,000	
	00-0000000	Drawbridge B4, LLC			193,850,640						193,850,640	
	00-0000000	Drawbridge B1, LLC			314,828,510						314,828,510	
	00-0000000	Drawbridge B7, LLC			33,220,093						33,220,093	

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	.....	.....	361,603,296	.....	.....	.....	.....	.....	361,603,296	.....
.....	00-0000000 .....	Drawbridge B3, LLC .....	.....	.....	325,293,914	.....	.....	.....	.....	.....	325,293,914	.....
.....	00-0000000 .....	Drawbridge B9, LLC .....	.....	.....	12,365,532	.....	.....	.....	.....	.....	12,365,532	.....
.....	88-0937290 .....	Drawbridge Feeder, LLC .....	.....	.....	14,245,228	.....	.....	.....	.....	.....	14,245,228	.....
.....	87-3058805 .....	eRESI Holdings Inc. ....	.....	.....	39,414	.....	.....	.....	.....	.....	39,414	.....
9999999 Control Totals												
									XXX			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.

**SCHEDULE Y**

**PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL**

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
Accordia Life and Annuity Company	Commonwealth Annuity & Life Insurance Company	100.000	NO	KKR & Co., Inc.	Forethought Life Insurance Company	61.500	NO
Forethought Life Insurance Company	Commonwealth Annuity & Life Insurance Company	100.000	NO	KKR & Co., Inc.	First Allmerica Financial Life Insurance Company	61.500	NO
First Allmerica Financial Life Insurance Company	Commonwealth Annuity & Life Insurance Company	100.000	NO	KKR & Co., Inc.	Commonwealth Annuity & Life Insurance Company	61.500	NO
Commonwealth Annuity & Life Insurance Company	Global Atlantic (Fin) Company	100.000	NO	KKR & Co., Inc.	Gotham Re, Inc.	61.500	NO
Gotham Re, Inc.	Accordia Life and Annuity Company	100.000	NO	KKR & Co., Inc.	Cape Verity I, Inc.	61.500	NO
Cape Verity I, Inc.	Accordia Life and Annuity Company	100.000	NO	KKR & Co., Inc.	Cape Verity III, Inc.	61.500	NO
Cape Verity III, Inc.	Accordia Life and Annuity Company	100.000	NO	KKR & Co., Inc.	Accordia Life and Annuity Company	61.500	NO



## 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 Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

**APRIL FILING**

- 36. 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
- 37. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO
- 38. 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
- 39. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... NO
- 40. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
- 41. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO
- 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
- 37. The Company has no long-term business
- 38. The Company has no credit insurance business
- 39. The Company has no Accident and Health Business
- 40. The Company has no 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]



**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	 1 5 4 7 5 2 0 2 2 4 4 5 0 0 0 0 0
19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 1 5 4 7 5 2 0 2 2 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 2 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 2 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 2 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 2 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 2 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 2 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 2 4 9 5 0 0 0 0 0
29. Supplemental Schedule O [Document Identifier 465]	 1 5 4 7 5 2 0 2 2 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 2 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 2 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 2 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 2 2 2 6 0 0 0 0 0
35. Health Care Receivables Supplement [Document Identifier 470]	 1 5 4 7 5 2 0 2 2 4 7 0 0 0 0 0 0
37. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 1 5 4 7 5 2 0 2 2 3 0 6 0 0 0 0 0
38. Credit Insurance Experience Exhibit [Document Identifier 230]	 1 5 4 7 5 2 0 2 2 2 3 0 0 0 0 0 0
39. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 1 5 4 7 5 2 0 2 2 2 2 1 0 0 0 0 0
40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 1 5 4 7 5 2 0 2 2 2 2 1 6 0 0 0 0
41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 1 5 4 7 5 2 0 2 2 2 2 1 7 0 0 0 0
42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 1 5 4 7 5 2 0 2 2 2 4 3 5 0 0 0 0
44. Variable Annuities Supplement [Document Identifier 286]	 1 5 4 7 5 2 0 2 2 2 2 8 6 0 0 0 0
47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	 1 5 4 7 5 2 0 2 2 2 4 5 9 0 0 0 0

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**NONE**

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	2,614,937	0.256	2,614,937		2,614,937	0.256
1.03 U.S. states, territories and possessions, etc. guaranteed .....	7,744,993	0.758	7,744,993		7,744,993	0.758
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	19,596,191	1.917	19,596,191		19,596,191	1.917
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	89,767,910	8.782	89,767,910		89,767,910	8.782
1.06 Industrial and miscellaneous .....	865,238,507	84.648	865,238,507		865,238,507	84.648
1.07 Hybrid securities .....		0.000				0.000
1.08 Parent, subsidiaries and affiliates .....	5,112,693	0.500	5,112,693		5,112,693	0.500
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 .....	990,075,231	96.861	990,075,231		990,075,231	96.861
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 .....	3,498,568	0.342	3,498,568		3,498,568	0.342
4.04 Mezzanine real estate loans .....		0.000				0.000
4.05 Total valuation allowance .....		0.000				0.000
4.06 Total mortgage loans .....	3,498,568	0.342	3,498,568		3,498,568	0.342
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) .....	17,700,609	1.732	17,700,609		17,700,609	1.732
6.03 Short-term investments (Schedule DA) .....		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments .....	17,700,609	1.732	17,700,609		17,700,609	1.732
7. Contract loans .....	10,185,524	0.996	10,185,524		10,185,524	0.996
8. Derivatives (Schedule DB) .....		0.000				0.000
9. Other invested assets (Schedule BA) .....	153,562	0.015	153,562		153,562	0.015
10. Receivables for securities .....	549,070	0.054	549,070		549,070	0.054
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	1,022,162,564	100.000	1,022,162,565		1,022,162,565	100.000

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	3,772,386
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 .....	251,078
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	22,740
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) .....	3,498,568
12.	Total valuation allowance .....	
13.	Subtotal (Line 11 plus 12) .....	3,498,568
14.	Deduct total nonadmitted amounts .....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	3,498,568

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Cape Verity I, Inc.  
**SCHEDULE BA - VERIFICATION BETWEEN YEARS**  
 Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8) .....	143,510
	2.2 Additional investment made after acquisition (Part 2, Column 9) .....	143,510
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16 .....	
	3.2 Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	10,052
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13 .....	
	5.2 Totals, Part 3, Column 9 .....	
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	
8.	Deduct amortization of premium and depreciation .....	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17 .....	
	9.2 Totals, Part 3, Column 14 .....	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15 .....	
	10.2 Totals, Part 3, Column 11 .....	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	153,562
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	153,562

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

1.	Book/adjusted carrying value, December 31 of prior year .....		961,876,020
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....		73,251,050
3.	Accrual of discount .....		1,359,585
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 .....	(24,891)	(24,891)
5.	Total gain (loss) on disposals, Part 4, Column 19 .....		1,253,538
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		45,165,000
7.	Deduct amortization of premium .....		2,286,720
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 .....	186,550	
	9.2. Part 2, Section 1, Column 17 .....		
	9.3. Part 2, Section 2, Column 14 .....		
	9.4. Part 4, Column 13 .....	1,803	188,353
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....		990,075,231
12.	Deduct total nonadmitted amounts .....		
13.	Statement value at end of current period (Line 11 minus Line 12) .....		990,075,231

ANNUAL STATEMENT FOR THE YEAR 2022 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	2,614,937	2,019,655	2,633,600	2,500,000
	4. Totals	2,614,937	2,019,655	2,633,600	2,500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	7,744,993	7,123,849	8,164,564	6,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	19,596,191	19,995,248	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	89,767,910	76,626,810	90,555,297	80,657,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	763,660,621	639,940,266	768,841,881	729,787,876
	9. Canada .....	15,468,733	12,675,126	15,639,212	14,538,000
	10. Other Countries	86,109,153	68,998,747	86,506,681	81,393,000
	11. Totals	865,238,507	721,614,139	870,987,774	825,718,876
Parent, Subsidiaries and Affiliates	12. Totals	5,112,693	4,009,090	5,127,997	5,034,514
	13. Total Bonds	990,075,231	831,388,791	997,492,938	936,265,390
<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	990,075,231	831,388,791	997,492,938	



ANNUAL STATEMENT FOR THE YEAR 2022 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)
<b>1. U.S. Governments</b>												
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						
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX			2,618,146	0.3		
2.2 NAIC 2					2,614,937	XXX	2,614,937	0.3				2,614,937
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals					2,614,937	XXX	2,614,937	0.3	2,618,146	0.3		2,614,937
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1	198,732	794,929	993,661	4,069,710		XXX	6,057,031	0.6	6,127,185	0.6	6,057,031	
3.2 NAIC 2	162,044	648,177	810,222	67,518		XXX	1,687,962	0.2	1,680,361	0.2	1,687,962	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	360,776	1,443,106	1,803,882	4,137,228		XXX	7,744,993	0.8	7,807,545	0.8	7,744,993	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1				4,523,699	15,072,492	XXX	19,596,191	2.0	19,661,559	2.0	19,596,191	
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				4,523,699	15,072,492	XXX	19,596,191	2.0	19,661,559	2.0	19,596,191	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	392,643	1,570,571	3,858,275	31,912,616	47,631,752	XXX	85,365,856	8.6	72,518,575	7.5	85,365,856	
5.2 NAIC 2					4,402,054	XXX	4,402,054	0.4	11,524,843	1.2	4,402,054	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	392,643	1,570,571	3,858,275	31,912,616	52,033,806	XXX	89,767,910	9.1	84,043,418	8.7	89,767,910	

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ANNUAL STATEMENT FOR THE YEAR 2022 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	4,916,342	34,530,505	43,846,220	77,955,878	217,693,919	XXX	378,942,864	38.3	384,888,516	40.0	313,054,166	65,888,698
6.2 NAIC 2		4,071,048	30,489,925	89,918,141	353,523,853	XXX	478,002,967	48.3	459,985,694	47.8	438,331,486	39,671,481
6.3 NAIC 3		891,364	4,014,451	3,386,862		XXX	8,292,677	0.8	1,047,306	0.1	4,014,451	4,278,226
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,916,342	39,492,917	78,350,596	171,260,881	571,217,772	XXX	865,238,508	87.4	845,921,516	87.9	755,400,103	109,838,405
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX			442,064	0.0		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			442,064	0.0		
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	144,596	520,237	760,185	1,656,245	1,379,425	XXX	4,460,688	0.5	1,381,771	0.1		4,460,688
8.2 NAIC 2						XXX						
8.3 NAIC 3				138,889	378,223	XXX	517,112	0.1				517,112
8.4 NAIC 4					134,893	XXX	134,893	0.0				134,893
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	144,596	520,237	760,185	1,795,134	1,892,541	XXX	5,112,693	0.5	1,381,771	0.1		5,112,693
<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			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

ANNUAL STATEMENT FOR THE YEAR 2022 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	(d) 5,652,313	37,416,242	49,458,341	120,118,147	281,777,589		494,422,631	49.9	XXX	XXX	424,073,244	70,349,386
12.2 NAIC 2	(d) 162,044	4,719,225	31,300,147	89,985,659	360,540,844		486,707,919	49.2	XXX	XXX	444,421,501	42,286,418
12.3 NAIC 3	(d)	891,364	4,014,451	3,525,751	378,223		8,809,789	0.9	XXX	XXX	4,014,451	4,795,338
12.4 NAIC 4	(d)				134,893		134,893	0.0	XXX	XXX		134,893
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	5,814,357	43,026,831	84,772,938	213,629,557	642,831,549		(b) 990,075,232	100.0	XXX	XXX	872,509,197	117,566,035
12.8 Line 12.7 as a % of Col. 7	0.6	4.3	8.6	21.6	64.9		100.0	XXX	XXX	XXX	88.1	11.9
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	9,920,341	52,871,522	32,933,196	116,541,862	274,928,831		XXX	XXX	487,195,751	50.7	390,552,270	96,643,481
13.2 NAIC 2	459,098	10,184,851	17,700,146	80,052,095	365,236,772		XXX	XXX	473,632,962	49.2	435,365,351	38,267,611
13.3 NAIC 3	226,245	486,021	335,039				XXX	XXX	1,047,306	0.1		1,047,306
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	10,605,684	63,542,394	50,968,381	196,593,957	640,165,603		XXX	XXX	(b) 961,876,019	100.0	825,917,621	135,958,398
13.8 Line 13.7 as a % of Col. 9	1.1	6.6	5.3	20.4	66.6		XXX	XXX	100.0	XXX	85.9	14.1
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	591,375	3,322,785	38,208,670	116,189,454	265,760,961		424,073,245	42.8	390,552,270	40.6	424,073,245	XXX
14.2 NAIC 2	162,044	4,413,192	19,691,101	88,956,823	331,198,342		444,421,502	44.9	435,365,351	45.3	444,421,502	XXX
14.3 NAIC 3			4,014,451				4,014,451	0.4			4,014,451	XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6								0.0				XXX
14.7 Totals	753,419	7,735,977	61,914,222	205,146,277	596,959,303		872,509,198	88.1	825,917,621	85.9	872,509,198	XXX
14.8 Line 14.7 as a % of Col. 7	0.1	0.9	7.1	23.5	68.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.1	0.8	6.3	20.7	60.3		88.1	XXX	XXX	XXX	88.1	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	5,060,938	34,093,457	11,249,671	3,928,693	16,016,628		70,349,386	7.1	96,643,481	10.0	XXX	70,349,386
15.2 NAIC 2		306,033	11,609,046	1,028,836	29,342,502		42,286,417	4.3	38,267,611	4.0	XXX	42,286,417
15.3 NAIC 3		891,364		3,525,751	378,223		4,795,338	0.5	1,047,306	0.1	XXX	4,795,338
15.4 NAIC 4					134,893		134,893	0.0			XXX	134,893
15.5 NAIC 5											XXX	
15.6 NAIC 6								0.0			XXX	
15.7 Totals	5,060,938	35,290,854	22,858,716	8,483,280	45,872,246		117,566,034	11.9	135,958,398	14.1	XXX	117,566,034
15.8 Line 15.7 as a % of Col. 7	4.3	30.0	19.4	7.2	39.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.5	3.6	2.3	0.9	4.6		11.9	XXX	XXX	XXX	XXX	11.9

(a) Includes \$ 113,832,766 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 2022 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 .....					2,614,937	XXX	2,614,937	0.3	2,618,146	0.3		2,614,937
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					2,614,937	XXX	2,614,937	0.3	2,618,146	0.3		2,614,937
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations .....	360,776	1,443,106	1,803,882	4,137,228		XXX	7,744,993	0.8	7,807,545	0.8	7,744,993	
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	360,776	1,443,106	1,803,882	4,137,228		XXX	7,744,993	0.8	7,807,545	0.8	7,744,993	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations .....				4,523,699	15,072,492	XXX	19,596,191	2.0	19,661,559	2.0	19,596,191	
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				4,523,699	15,072,492	XXX	19,596,191	2.0	19,661,559	2.0	19,596,191	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations .....	392,643	1,570,571	3,858,275	31,912,616	52,033,806	XXX	89,767,910	9.1	84,043,418	8.7	89,767,910	
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	392,643	1,570,571	3,858,275	31,912,616	52,033,806	XXX	89,767,910	9.1	84,043,418	8.7	89,767,910	
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations .....		5,028,333	60,160,606	167,874,019	571,217,772	XXX	804,280,730	81.2	756,792,278	78.7	740,503,619	63,777,111
6.02 Residential Mortgage-Backed Securities .....			14,896,484			XXX	14,896,484	1.5	17,150,331	1.8	14,896,484	
6.03 Commercial Mortgage-Backed Securities .....		20,090,611	1,204,959	3,386,862		XXX	24,682,432	2.5	33,372,296	3.5		24,682,432
6.04 Other Loan-Backed and Structured Securities ...	4,916,342	14,373,973	2,088,546			XXX	21,378,861	2.2	38,606,611	4.0		21,378,861
6.05 Totals	4,916,342	39,492,917	78,350,595	171,260,881	571,217,772	XXX	865,238,507	87.4	845,921,516	87.9	755,400,103	109,838,404
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations .....						XXX			442,064	0.0		
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			442,064	0.0		
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations .....					1,379,425	XXX	1,379,425	0.1	1,381,771	0.1		1,379,425
8.02 Residential Mortgage-Backed Securities .....						XXX						
8.03 Commercial Mortgage-Backed Securities .....						XXX						
8.04 Other Loan-Backed and Structured Securities ...	144,596	520,237	760,185	1,795,134	513,116	XXX	3,733,268	0.4				3,733,268
8.05 Affiliated Bank Loans - Issued .....						XXX						
8.06 Affiliated Bank Loans - Acquired .....						XXX						
8.07 Totals	144,596	520,237	760,185	1,795,134	1,892,541	XXX	5,112,693	0.5	1,381,771	0.1		5,112,693

ANNUAL STATEMENT FOR THE YEAR 2022 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		XXX	XXX			
12. Total Bonds Current Year												
12.01 Issuer Obligations	753,419	8,042,010	65,822,763	208,447,561	642,318,432	XXX	925,384,186	93.5	XXX	XXX	857,612,713	67,771,473
12.02 Residential Mortgage-Backed Securities			14,896,484			XXX	14,896,484	1.5	XXX	XXX	14,896,484	
12.03 Commercial Mortgage-Backed Securities		20,090,611	1,204,959	3,386,862		XXX	24,682,432	2.5	XXX	XXX		24,682,432
12.04 Other Loan-Backed and Structured Securities	5,060,938	14,894,210	2,848,731	1,795,134	513,116	XXX	25,112,129	2.5	XXX	XXX		25,112,129
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	5,814,357	43,026,831	84,772,937	213,629,557	642,831,549		990,075,231	100.0	XXX	XXX	872,509,197	117,566,034
12.10 Line 12.09 as a % of Col. 7	0.6	4.3	8.6	21.6	64.9		100.0	XXX	XXX	XXX	88.1	11.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	715,168	11,860,672	40,889,430	185,349,378	633,932,135	XXX	XXX	XXX	872,746,782	90.7	808,767,290	63,979,492
13.02 Residential Mortgage-Backed Securities	3,513,544	6,242,666	4,139,580	3,106,817	147,724	XXX	XXX	XXX	17,150,331	1.8	17,150,331	
13.03 Commercial Mortgage-Backed Securities	538,159	28,165,440	1,145,656	3,523,042		XXX	XXX	XXX	33,372,296	3.5		33,372,296
13.04 Other Loan-Backed and Structured Securities	5,838,813	17,273,617	4,793,716	4,614,720	6,085,745	XXX	XXX	XXX	38,606,611	4.0		38,606,611
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	10,605,684	63,542,394	50,968,381	196,593,957	640,165,604		961,876,020	100.0	XXX	XXX	825,917,621	135,958,399
13.10 Line 13.09 as a % of Col. 9	1.1	6.6	5.3	20.4	66.6		100.0	XXX	XXX	XXX	85.9	14.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	753,419	7,735,977	47,017,738	205,146,277	596,959,303	XXX	857,612,714	86.6	808,767,290	84.1	857,612,714	XXX
14.02 Residential Mortgage-Backed Securities			14,896,484			XXX	14,896,484	1.5	17,150,331	1.8	14,896,484	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	753,419	7,735,977	61,914,222	205,146,277	596,959,303		872,509,198	88.1	825,917,621	85.9	872,509,198	XXX
14.10 Line 14.09 as a % of Col. 7	0.1	0.9	7.1	23.5	68.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.1	0.8	6.3	20.7	60.3		88.1	XXX	XXX	XXX	88.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		306,033	18,805,025	3,301,284	45,359,129	XXX	67,771,472	6.8	63,979,492	6.7	XXX	67,771,472
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities		20,090,611	1,204,959	3,386,862		XXX	24,682,432	2.5	33,372,296	3.5	XXX	24,682,432
15.04 Other Loan-Backed and Structured Securities	5,060,938	14,894,210	2,848,731	1,795,134	513,116	XXX	25,112,129	2.5	38,606,611	4.0	XXX	25,112,129
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	5,060,938	35,290,854	22,858,715	8,483,280	45,872,246		117,566,033	11.9	135,958,399	14.1	XXX	117,566,033
15.10 Line 15.09 as a % of Col. 7	4.3	30.0	19.4	7.2	39.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.5	3.6	2.3	0.9	4.6		11.9	XXX	XXX	XXX	XXX	11.9

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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 .....	11,043,351		11,043,351	
2. Cost of cash equivalents acquired .....	61,595,027		61,595,027	
3. Accrual of discount .....				
4. Unrealized valuation increase (decrease) .....				
5. Total gain (loss) on disposals .....				
6. Deduct consideration received on disposals .....	54,937,769		54,937,769	
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) .....	17,700,609		17,700,609	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Line 10 minus Line 11)	17,700,609		17,700,609	

(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 2022 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	3,498,568		(12,202)				32,613,207	09/30/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							3,498,568		(12,202)				32,613,207	XXX
0899999. Total Mortgages in good standing							3,498,568		(12,202)				32,613,207	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							3,498,568		(12,202)				32,613,207	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 2022 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 2022 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 .....		261,615 .....		(10,538) .....			(10,538) .....	251,078 .....	251,078 .....			
<b>0299999. Mortgages with partial repayments</b>						261,615		(10,538)			(10,538)	251,078	251,078			
<b>0599999 - Totals</b>						261,615		(10,538)			(10,538)	251,078	251,078			

ANNUAL STATEMENT FOR THE YEAR 2022 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 Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Own- ership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	16 Capital- ized 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 .....	143,510	1,497,906	153,562	.....	10,052	.....	.....	.....	56,547	.....	0.000	
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								143,510	1,497,906	153,562	.....	10,052	.....	.....	.....	56,547	.....	XXX	
6099999. Total - Unaffiliated											.....		.....	.....	.....			XXX	
6199999. Total - Affiliated								143,510	1,497,906	153,562	.....	10,052	.....	.....	.....	56,547	.....	XXX	
6299999 - Totals								143,510	1,497,906	153,562	.....	10,052	.....	.....	.....	56,547	.....	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 ..\$ .....

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ANNUAL STATEMENT FOR THE YEAR 2022 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		143,510			0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated							143,510			XXX
6099999. Total - Unaffiliated										XXX
6199999. Total - Affiliated							143,510			XXX
6299999 - Totals							143,510			XXX

ANNUAL STATEMENT FOR THE YEAR 2022 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						
<b>NONE</b>																			
6299999 - Totals																			



















ANNUAL STATEMENT FOR THE YEAR 2022 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	Coding	For	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
2439999999	Total - Commercial Mortgage-Backed Securities					23,849,479	XXX	22,199,584	25,501,616	24,682,431		150,290			XXX	XXX	XXX	71,806	947,877	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					23,596,797	XXX	22,719,246	25,534,514	25,112,130		426,667	109,070		XXX	XXX	XXX	130,110	887,747	XXX	XXX
2459999999	Total - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
2469999999	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
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					997,492,939	XXX	831,388,791	936,265,390	990,075,231		(1,170,856)	186,550		XXX	XXX	XXX	9,973,552	42,660,010	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 41,413,203 1B ..\$ .....24,059,183 1C ..\$ .....43,005,112 1D ..\$ .....43,832,350 1E ..\$ ..... 68,924,743 1F ..\$ .....106,333,413 1G ..\$ ..... 166,854,625  
 1B 2A ..\$ ..... 221,238,858 2B ..\$ ..... 231,465,682 2C ..\$ ..... 34,003,380  
 1C 3A ..\$ ..... 4,278,226 3B ..\$ ..... 517,112 3C ..\$ ..... 4,014,451  
 1D 4A ..\$ ..... 4B ..\$ ..... 134,893 4C ..\$ .....  
 1E 5A ..\$ ..... 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 2022 OF THE Cape Verity I, Inc.

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		01/21/2022	Wachovia Bank		7,500,000	7,500,000	
090999999	Subtotal - Bonds - U.S. Special Revenues					7,500,000	7,500,000	
007903-BG-1	ADVANCED MICRO DEVICES INC		07/28/2022	BARCLAYS CAPITAL INC.		5,111,700	5,000,000	31,727
023608-AL-6	AMEREN CORP		03/18/2022	CLARK		946,410	1,000,000	379
025816-CM-9	AMERICAN EXPRESS CO		03/18/2022	MURIEL SIEBERT		949,170	1,000,000	6,325
046353-AM-0	ASTRAZENECA PLC	C.	02/23/2022	Direct		4,045,475	3,572,000	42,107
126650-DN-7	CVS HEALTH CORP		03/17/2022	US Bank		887,230	1,000,000	1,458
14040H-CH-6	CAPITAL ONE FINANCIAL CORP		03/21/2022	Bank of New York Mellon		2,786,130	3,000,000	22,067
14149Y-BM-9	CARDINAL HEALTH INC		02/23/2022	MORGAN STANLEY & CO. LLC		1,115,747	1,100,000	9,076
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA INC		03/18/2022	MURIEL SIEBERT		927,630	1,000,000	7,219
26441C-BL-8	DUKE ENERGY CORP		03/18/2022	SG AMERICAS SECURITIES, LLC		919,760	1,000,000	6,871
278865-BF-6	ECOLAB INC		03/17/2022	JP Morgan Securities Inc.		869,460	1,000,000	1,842
36264F-AE-1	GSK CONSUMER HEALTHCARE CAPITAL US LLC		07/28/2022	RBC CAPITAL MARKETS, LLC		5,043,225	5,500,000	77,611
444859-BE-1	HUMANA INC		02/23/2022	Direct		2,139,302	1,850,000	36,121
44891A-CA-3	HYUNDAI CAPITAL AMERICA		03/17/2022	SG AMERICAS SECURITIES		899,090	1,000,000	350
458140-BU-3	INTEL CORP		03/17/2022	PERSHING LLC		914,950	1,000,000	2,167
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		03/21/2022	Keybank		1,374,360	1,500,000	8,575
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		08/12/2022	Bank of New York Mellon		2,976,241	2,900,000	33,096
57636Q-AU-8	MASTERCARD INC		03/17/2022	MURIEL SIEBERT		921,760	1,000,000	6,833
609207-AW-5	MONDELEZ INTERNATIONAL INC		07/28/2022	PERSHING LLC		1,002,988	1,400,000	15,006
61747Y-EK-7	MORGAN STANLEY		03/18/2022	DEUTSEC		961,210	1,000,000	3,988
61747Y-EL-5	MORGAN STANLEY		03/21/2022	BARCLAYS CAPITAL INC.		1,184,588	1,250,000	6,029
631103-AM-0	NASDAQ INC		08/12/2022	Bank of New York Mellon		2,993,392	3,450,000	60,188
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/21/2022	Morgan Stanley		2,888,190	3,000,000	32,542
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC		03/21/2022	DEUTSEC		1,193,588	1,250,000	5,401
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		07/28/2022	J.P. MORGAN SECURITIES LLC		5,038,137	5,850,000	36,739
70213H-AC-2	MASS GENERAL BRIGHAM INC		02/23/2022	Direct		3,407,811	2,938,000	17,472
775109-AZ-4	ROGERS COMMUNICATIONS INC	C.	02/23/2022	Direct		1,651,564	1,438,000	30,913
78409V-BD-5	S&P GLOBAL INC		07/28/2022	BARCLAYS CAPITAL INC.		3,709,680	4,100,000	56,045
808513-BG-9	CHARLES SCHWAB CORP		03/21/2022	DEUTSEC		1,095,775	1,250,000	688
883556-BG-6	THERMO FISHER SCIENTIFIC INC		02/23/2022	Direct		2,516,760	2,000,000	6,478
91324P-ED-0	UNITEDHEALTH GROUP INC		03/21/2022	Morgan Stanley		1,179,200	1,250,000	10,222
110999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					61,650,524	63,598,000	575,534
45675#-AA-3	INFINITY ASSET HLD 2020 CLASS A - ABS		01/03/2022	INFINITY		3,305,011	3,305,011	
45675#-AB-1	INFINITY ASSET HLDS 2020 CLASS B - ABS		01/03/2022	INFINITY		517,112	517,112	
45675#-AC-9	INFINITY ASSET HLDS 2020 CLASS C - ABS		01/03/2022	INFINITY		134,893	134,893	
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		01/03/2022	INFINITY		143,510	143,510	
150999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					4,100,526	4,100,526	
250999997	Total - Bonds - Part 3					73,251,050	75,198,526	575,534
250999998	Total - Bonds - Part 5							
250999999	Total - Bonds					73,251,050	75,198,526	575,534
450999997	Total - Preferred Stocks - Part 3						XXX	
450999998	Total - Preferred Stocks - Part 5						XXX	
450999999	Total - Preferred Stocks						XXX	
598999997	Total - Common Stocks - Part 3						XXX	
598999998	Total - Common Stocks - Part 5						XXX	
598999999	Total - Common Stocks						XXX	
599999999	Total - Preferred and Common Stocks						XXX	
600999999	- Totals					73,251,050	XXX	575,534

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ANNUAL STATEMENT FOR THE YEAR 2022 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 ...		.12/01/2022	Call @ 100.00		50,000	50,000	56,262	54,548		(122)		(122)		54,426		(4,426)	(4,426)	3,450	.12/01/2040
73358W-JA-3	PORT AUTH N Y & N J		.11/03/2022	Direct		1,511,301	1,500,000	1,511,840	1,511,392		(91)		(91)		1,511,301				72,814	.10/01/2062
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		.01/01/2022	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>1,621,301</b>	<b>1,610,000</b>	<b>1,628,102</b>	<b>1,625,939</b>		<b>(212)</b>		<b>(212)</b>		<b>1,625,727</b>		<b>(4,426)</b>	<b>(4,426)</b>	<b>77,655</b>	<b>XXX</b>
05530V-AN-9	BCAP 2007-AA3 21A - RMBS		.12/27/2022	Paydown		115,618	140,489	130,811	136,109	(24,891)	4,399		(20,492)		115,618				534	.05/25/2047
05951F-BB-9	BACF 2007-1 1A1 - CMO/RMBS		.12/25/2022	Paydown		922,166	1,135,327	979,234	979,021		(56,855)		(56,855)		922,166				7,200	.01/25/2037
06406R-AR-8	BANK OF NEW YORK MELLON CORP		.08/04/2022	Direct		1,199,619	1,200,000	1,199,556	1,199,594		25		25		1,199,619				20,130	.01/28/2031
07325M-AA-2	BAYC 2007-1 A1 - CMBS		.12/27/2022	Paydown		225,675	225,676	181,625	197,657		28,019		28,019		225,675				990	.03/25/2037
07325Y-AA-6	BAYC 2007-3 A1 - CMBS		.12/27/2022	Paydown		201,289	201,289	156,042	170,402		30,887		30,887		201,289				950	.07/27/2037
12640B-HJ-5	CSX CORP		.08/04/2022	Direct		491,144	500,000	486,235	490,325		819		819		491,144				17,575	.03/01/2028
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		.12/27/2022	Paydown		492,332	444,963	347,827	365,197		127,135		127,135		492,332				2,248	.10/25/2047
30265A-AN-4	FREMF 2013-K33 B - CMBS		.02/14/2022			1,525,020	1,500,000	1,289,948	1,455,592		3,655		3,655		1,459,247		65,773	65,773	10,926	.08/25/2046
30293A-AN-0	FREMF 2015-K47 B - CMBS		.02/15/2022	ROBERT W. BAIRD & CO.		7,670,703	7,500,000	6,367,969	7,016,505		17,086		17,086		7,033,591		637,112	637,112	56,304	.06/25/2048
337738-AR-9	FISERV INC		.08/04/2022	Direct		544,499	550,000	541,761	544,046		453		453		544,499				19,443	.10/01/2028
437076-BP-6	HOME DEPOT INC		.11/03/2022	Direct		418,676	450,000	416,520	418,304		371		371		418,676				17,850	.09/15/2056
525227-AK-0	LXS 2006-GP2 2A1 - RMBS		.12/27/2022	Paydown		507,390	507,205	480,091	482,925		26,268		26,268		507,390				2,047	.06/25/2046
668807-BN-1	NORTHROP GRUMMAN CORP		.08/04/2022	Direct		526,314	550,000	512,930	524,041		2,273	1,803	24,465		526,314				18,818	.01/15/2028
78409V-AR-5	S&P GLOBAL INC		.11/03/2022	Direct		4,501,891	4,750,000	4,493,453	4,498,610		3,281		3,281		4,501,891				132,921	.08/15/2060
86359D-UP-0	LXS 2005-5N 2A1 - RMBS		.12/01/2022	Paydown		373,553	373,553	283,647	285,582		87,971		87,971		373,553				2,428	.11/25/2035
88579Y-BC-4	3M CO		.08/04/2022	Direct		499,256	500,000	498,835	499,193		63		63		499,256				16,111	.09/14/2028
904764-AH-0	UNILEVER CAPITAL CORP		.08/04/2022	Direct		4,383,912	3,700,000	4,564,098	4,415,880		(31,969)		(31,969)		4,383,912				157,055	.11/15/2032
907818-EG-9	UNION PACIFIC CORP		.12/12/2022	Direct		477,063	500,000	476,000	476,905		159		159		477,063				23,516	.11/15/2065
<b>1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>25,076,119</b>	<b>24,728,503</b>	<b>23,406,581</b>	<b>24,155,888</b>	<b>(24,891)</b>	<b>244,040</b>	<b>1,803</b>	<b>217,346</b>		<b>24,373,234</b>		<b>702,885</b>	<b>702,885</b>	<b>507,046</b>	<b>XXX</b>
45675F-AA-3	INFINITY ASSET HLD 2020 CLASS A - ABS		.12/29/2022	Direct		222,502	222,502	222,502			(106)		(106)		222,502				2,498	.01/25/2057
45675E-AA-5	INFINITY LD ASSET HOLDINGS LLC A1 - ABS		.02/23/2022	Direct		7,343,028	7,097,127	7,097,127	7,097,127						7,097,127		245,901	245,901	53,931	.12/31/2067
BGA00A-3U-3	INFINITY ASSET HOLDINGS LLC A6 - ABS		.02/23/2022	Direct		6,658,015	6,348,835	6,348,835	6,348,835						6,348,835		309,179	309,179	59,850	.03/31/2067
BGA0TM-04-5	INFINITY ASSET HOLDINGS 2020-1 A2 - ABS		.01/03/2022	INFINITY		4,100,525	4,100,525	4,100,525	4,100,525						4,100,525					.06/24/2070
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		.11/01/2022	Reclass to Schedule BA		143,510	143,510	143,510							143,510					.01/25/2070
<b>1509999999 Subtotal - Bonds - Parent, Subsidiaries and Affiliates</b>						<b>18,467,580</b>	<b>17,912,499</b>	<b>17,912,499</b>	<b>17,546,487</b>		<b>(106)</b>		<b>(106)</b>		<b>17,912,499</b>		<b>555,080</b>	<b>555,080</b>	<b>116,279</b>	<b>XXX</b>
<b>2509999997 Total - Bonds - Part 4</b>						<b>45,165,000</b>	<b>44,251,002</b>	<b>42,947,182</b>	<b>43,328,314</b>	<b>(24,891)</b>	<b>243,722</b>	<b>1,803</b>	<b>217,028</b>		<b>43,911,460</b>		<b>1,253,538</b>	<b>1,253,538</b>	<b>700,980</b>	<b>XXX</b>
<b>2509999998 Total - Bonds - Part 5</b>																				<b>XXX</b>
<b>2509999999 Total - Bonds</b>						<b>45,165,000</b>	<b>44,251,002</b>	<b>42,947,182</b>	<b>43,328,314</b>	<b>(24,891)</b>	<b>243,722</b>	<b>1,803</b>	<b>217,028</b>		<b>43,911,460</b>		<b>1,253,538</b>	<b>1,253,538</b>	<b>700,980</b>	<b>XXX</b>
<b>4509999997 Total - Preferred Stocks - Part 4</b>							<b>XXX</b>													<b>XXX</b>
<b>4509999998 Total - Preferred Stocks - Part 5</b>							<b>XXX</b>													<b>XXX</b>
<b>4509999999 Total - Preferred Stocks</b>							<b>XXX</b>													<b>XXX</b>
<b>5989999997 Total - Common Stocks - Part 4</b>							<b>XXX</b>													<b>XXX</b>
<b>5989999998 Total - Common Stocks - Part 5</b>							<b>XXX</b>													<b>XXX</b>
<b>5989999999 Total - Common Stocks</b>							<b>XXX</b>													<b>XXX</b>
<b>5999999999 Total - Preferred and Common Stocks</b>							<b>XXX</b>													<b>XXX</b>
<b>6009999999 - Totals</b>						<b>45,165,000</b>	<b>XXX</b>	<b>42,947,182</b>	<b>43,328,314</b>	<b>(24,891)</b>	<b>243,722</b>	<b>1,803</b>	<b>217,028</b>		<b>43,911,460</b>		<b>1,253,538</b>	<b>1,253,538</b>	<b>700,980</b>	<b>XXX</b>

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 2022 OF THE Cape Verity I, Inc.

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank ..... Minneapolis, MN .....						.XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX				XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX				XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX				XXX

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

1. January.....	41,533	4. April.....	7. July.....	10. October.....
2. February.....		5. May.....	8. August.....	11. November...
3. March.....	(4,463)	6. June.....	9. September.....	12. December.....



ANNUAL STATEMENT FOR THE YEAR 2022 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