

# **ANNUAL STATEMENT**

# FOR THE YEAR ENDING DECEMBER 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Insurance Company** (Name)

	01202 ,	01202 (Prior Period)	NAIC Comp	oany Code	14690	Employer's I	D Number _	46-1362174
Organized under the Laws of	of	New Jerse	/	, State o	of Domicile	or Port of Entry	١	lew Jersey
Country of Domicile				United	States			
Licensed as business type:	Life, Accident & Dental Service Other [ ]	Health [ X ] Corporation [ ]	Vision S	//Casualty [ ] ervice Corpora D, Federally Qu		Health Maintenand		vice or Indemnity [ ]
Incorporated/Organized		10/11/2012		_ Commenced	Business		12/31/20	12
Statutory Home Office		3 Penn Plaza Ea (Street and Nu		,		Newark, N	J, US 07105 ate, Country and	
Main Administrative Office					Plz E Ste F			
Newa	rk, NJ, US 07105	-2248		(Stre	eet and Numbe	er) 973-466-56	07	
	wn, State, Country and		<del></del> -			(Area Code) (Telephon		
Mail Address		PIz E Ste PP-15D Number or P.O. Box)		,		Newark, NJ, U		
Primary Location of Books a	,	Number of F.O. Box)			3 Penn P	Iz E Ste PP-15D	ountry and Zip C	oue)
Timary Location of Books e	and records					et and Number)		
	rk, NJ, US 07105 wn, State, Country and				(Ara	973-466-56 a Code) (Telephone Nun	~ .	<u> </u>
Internet Web Site Address	wii, otate, country and	Zip Gode)		www.hori	zonblue.co	, , ,	iber) (Exterision	)
Statutory Statement Contac	+	Jordan Green	hora	www.non	20110100.00		303-0441	
j		(Name)	berg			(Area Code) (Teleph	none Number) (E	xtension)
jordan_gr	eenberg@horizor (E-Mail Address)	nblue.com				973-466-71 (Fax Number		
Name Gary Dean St. Hilair David Jeffrey Rosenbo	erg ,	Title Chairman & C CFO and Trea  Vice Preside	SEO surer	OFFICER	ark Leon E <b>S</b>	rt Peterson,		Title Secretary President  ve Vice President
Christopher Michael Le	,		CTORS	OR TRUS		,	Excoun	ve vice i resident
State of	Essex	ss						
The officers of this reporting en above, all of the herein describ that this statement, together w liabilities and of the condition a and have been completed in ac may differ; or, (2) that state rule knowledge and belief, respective when required, that is an exact regulators in lieu of or in additional control of the conditional control of the conditional control of the conditional control of the conditional conditional control of the conditional control of the conditional conditio	ed assets were the ith related exhibits, nd affairs of the sai condance with the N es or regulations re rely. Furthermore, to t copy (except for for the same the topy (except for for the same the topy (except for for the same the the same the the the the the the the the	absolute property or schedules and exp d reporting entity as IAIC Annual Stateme quire differences in the scope of this atte- promatting differences	f the said repo- lanations there of the reportin ent Instructions reporting not re station by the	rting entity, free a ein contained, an g period stated a and Accounting elated to account described officers	and clear from exed or resubove, and continuous and continuous arctices are salso includes also includes.	om any liens or claims eferred to, is a full and of its income and dedu and Procedures manua as and procedures, acc des the related corres	thereon, except the statement of true statement of the st	ept as herein stated, and ent of all the assets and om for the period ended, extent that: (1) state law best of their information, onic filing with the NAIC,
				lerbert Peterso ecretary	n	Da	avid Jeffrey F CFO and Tr	
Subscribed and sworn to beday of	pefore me this				b. If 1. 2.	this an original filin no: State the amendme Date filed Number of pages a	ent number	Yes [ X ] No [ ]

# **SUMMARY INVESTMENT SCHEDULE**

	Gross Inve			Admitted Assets a in the Annual S		
	1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3+4)	6 Percentage of Column 5
Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments		0.000	0	0	0	0.000
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc.     non-guaranteed	0	0.000	0	0	0	0.000
1.06 Industrial and miscellaneous	0	0.000	0	0	0	0.000
1.07 Hybrid securities		0.000	0	0		0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000		0	0	0.000
1.11 Unaffiliated certificates of deposit		0.000	0	0	0	0.000
1.12 Total long-term bonds		1	0	0	n	0.000
	0	0.000	0	0	]u	0.000
2. Preferred stocks (Schedule D, Part 2, Section 1):	0	0.000		_		0.000
2.01 Industrial and miscellaneous (Unaffiliated)			0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		1	0	0	J	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
Common stocks (Schedule D, Part 2, Section 2):				_		
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		1	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other			0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages		0.000	0	0	0	0.000
4.03 Commercial mortgages		0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0		L0	L0	L0	
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans		0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate		0.000	0	0	0	0.000
Cash, cash equivalents and short-term investments:	0					
6.01 Cash (Schedule E, Part 1)	55 850	0 . 105	55,850		55,850	0.105
6.02 Cash equivalents (Schedule E, Part 2)		99.895	52,902,314	i	52,902,314	99.895
		0.000	1	0		0.000
6.03 Short-term investments (Schedule DA)		i		0		100.000
6.04 Total cash, cash equivalents and short-term investments		100 .000	1			ı
7. Contract loans		0.000	0	0	0	0.000
8. Derivatives (Schedule DB)		0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)		0.000	0	0	0	0.000
10. Receivables for securities		0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)		0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	52,958,164	100.000	52,958,164	0	52,958,164	100.000

### SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	i
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	ł
	3.2 Totals. Part 3. Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	0
5.	Total gain (loss) on disposals, Part 3, Column 18	0
6.	Total foreign exchange change in book/adjusted carrying value.	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	i
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	į.
	8.2 Totals, Part 3, Column 9	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

## **SCHEDULE B – VERIFICATION BETWEEN YEARS**

Mortgage Loans

	Book value/recorded investment excluding accrued interest, December 31 of prior year	0
۷.		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0
_		0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
	Accrual of discount	0
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	5.1 Totals, Part 1, Column 9	0
7.	Deduct amounts received on disposals, Part 3, Column 15	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.	0
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	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10 0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0
	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	0
	Deduct total nonadmitted amounts.	0
	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	0

### SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	. Book/adjusted carrying value, December 31 of prior year	
2.	. Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	. Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	C
4.	· Accrual of discount	0
5.	. Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	Ω
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16.	C
8.	Deduct amortization of premium and depreciation	C
9.		
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	Ω
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)	C
12.	. Deduct total nonadmitted amounts	C
13	Statement value at end of current period (Line 11 minus Line 12)	0

### **SCHEDULE D - VERIFICATION BETWEEN YEARS**

#### Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.	48, 264, 265
2.	Book/adjusted carrying value, December 31 of prior year	(5)
3.	Accrual of discount.	54,746
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	492,451
5.	4.4 Part 4, Column 11	(3,398,336)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	45,378,873
7.	Deduct amortization of premium.	34,248
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	0
9.	Deduct current year's other-than-temporary impairment recognized:	
	9.1 Part 1, Column 14	
	9.2 Part 2. Section 1. Column 17.	
	9.3 Part 2, Section 2, Column 14	
	9.4 Part 4, Column 13	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	0
12.	Deduct total nonadmitted amounts	0
13	Statement value at end of current period (Line 11 minus Line 12)	0

## **SCHEDULE D - SUMMARY BY COUNTRY**

	Lo	ng-Term Bonds and Stocks	OWNED December 31	of Current Year		
			1	2	3	4
			Book/Adjusted			
Description			Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS				Γ	T	T
	1.	United States	0	0	0	0
Governments (including all obligations	2.	Canada	0	0	0	0
guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	0	0	0	0
U.S. States, Territories and Possessions						
(direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories						
and Possessions (direct and guaranteed)	6.	Totals	0	0	0	0
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	0	0	0	0
Industrial and Miscellaneous, SVO Identified	8.	United States	0	0	0	0
Funds, Unaffiliated Bank Loans, Unaffiliated	9.	Canada .		0	0	0
Certificates of Deposit and Hybrid Securities	10.	Other Comies	0	0	0	0
(unaffiliated)	11.			0	0	n
Parent, Subsidiaries and Affiliates	12.	Totals		0	0	0
Parent, Subsidiaries and Anniates	_		0	0	0	0
DDEEEDDED OTOOKO	13.	Total Bonds	U	U	U	U
PREFERRED STOCKS						ı
	14.			0	0	
Industrial and Miscellaneous (unaffiliated)	15.		0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS						
	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated),	21.	Canada	0	0	0	
Mutual Funds, Unit Investment Trusts, Closed-	22.	Other Countries	0	0	0	
End Funds and Exchange Traded Funds	23.		0	0	0	
Parent, Subsidiaries and Affiliates	24.		0	0	0	1
,		Total Common Stocks	0	0	0	1
	_	Total Stocks	0	0	0	
			0	0	0	
	<u>  27.</u>	Total Bonds and Stocks	U	0	1 0	]

### **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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Place (a)
1. U.S. Governments	1 1001 01 2000	0 10010	Through to Touro	miough 20 Toulo	0 101 20 10010	Buto	Curront rour	70 OI EIIIO 12.1	T HOL TOOL	The Tear	Tradod	(4)
1.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	18,636,944	28.5	0	
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	.0	0.0	0	
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.7 Totals	0	0	0	0	0	XXX	0	0.0	18,636,944	28.5	0	
2. All Other Governments	-	-	•	,	·		•	Ţ.Ţ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.3 NAIC 3	0	0	0	0	0	ХХХ	0	0.0	0	0.0	0	
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
U.S. States, Territories and	Possessions, etc., Gua	ranteed			Ů	7000	Ů	0.0	Ů	0.0		+
3.1 NAIC 1	l , , , , , , , , , , , , , , , , , , ,	1	n	0	0	XXX	ا ۱	0.0	٥	0.0	0	
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	Ω	
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4. U.S. Political Subdivisions of	l of States_Territories and	l Possessions Guarante	·	0	0	AAA	· ·	0.0	Ů	0.0	0	+
4.1 NAIC 1	l 0.00000, 100000000000000000000000000000	l 0	l n	0	0	XXX	ا ۱	0.0	٥	0.0	0	
4.2 NAIC 2	n	n	 N	n l	n I	XXX	n	0.0	n l	0.0	 0	
4.3 NAIC 3	0	0	0	n l	n l	XXX	0	0.0	n l	0.0	0	
4.4 NAIC 4	0	0	0	0	n l	XXX	0	0.0	n l	0.0	0	
4.5 NAIC 5	0	0	o	0	0	XXX	0	0.0	0	0.0	0	
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5. U.S. Special Revenue & Sp	∟ ecial Assessment Oblid	⊥ lations etc. Non-Guaran	·	0	0	AAA	· ·	0.0	Ů	0.0	0	+
5.1 NAIC 1	n	) n		n	ا ۱	XXX	n	0.0	9,040,697	13.8	Λ	
5.2 NAIC 2	n	n	n	n l	n l	XXX	n l	0.0		0.0	ں ۱	
5.3 NAIC 3	n	n	n l	n l	- ا	XXX	n l	0.0	۰ ۱	0.0	ں ۱	
5.4 NAIC 4	n	n	n	n l	n  -	XXX	n	0.0	0 N	0.0	ں ۱	
5.5 NAIC 5	n	n	Λ Ι	n l	n l	XXX	n l	0.0	n l	0.0	 n	
5.6 NAIC 6	n	n	n	n l	n  -	XXX	n	0.0	n	0.0	٠ ۱	
5.7 Totals	0	0	0	0	0	XXX	0	0.0	9.040.697	13.8	0	+

# 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

	1	2 Over 1 Year Through	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7 Total	8 Col. 7 as a	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately Placed
NAIC Designation	1 Year or Less	5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.7	Prior Year	Prior Year	Traded	(a)
<ol><li>Industrial and Miscellaneou</li></ol>	us (unaffiliated)											
6.1 NAIC 1	0	0	0	0	ļ0 <u> </u> .	XXX	0	0.0	28,308,085	43.4		0  0
6.2 NAIC 2	0	0	0	0	ļ0 <u> </u> .	XXX	0	0.0	7,866,038	12.0		0  0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	908,008	1.4		0  0
6.4 NAIC 4	0	0	0	0	L0 L.	XXX	0	0.0		0.1		0  0
6.5 NAIC 5	0	0	0	0	0	ХХХ	0	0.0	453,037	0.7		0  0
6.6 NAIC 6	.] 0	0	0	0	0	XXX	0	0.0	0	0.0		0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	37,611,334	57.6		0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	L0 L	XXX	0	0.0	L0	0.0		0
7.2 NAIC 2	0	0	0	0	0 [	XXX	0	0.0	L0	0.0		0
7.3 NAIC 3	0	0	0	0	0 [	XXX	0	0.0	L0	0.0		0 LC
7.4 NAIC 4	.]0	0	0	0	0 [	XXX	0	0.0	0	0.0		O [
7.5 NAIC 5	.]0	0	0	0	0	ХХХ	0	0.0		0.0		0
7.6 NAIC 6	.] 0	0	0	0	0	XXX	0	0.0	0	0.0		0   0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0		0 0
8. Parent, Subsidiaries and	d Affiliates											
8.1 NAIC 1	1 0	0	0	0	0	XXX	0	0.0	0	0.0		0   0
8.2 NAIC 2	1 0	0	0	0	0	XXX	0	0.0	0	0.0		0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0		0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0		0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		0
8.7 Totals		0	0	0	Ů	XXX	0	0.0	Ů	0.0		0 0
9. SVO Identified Funds	·			0	Ů	MM		0.0	Ů	0.0		
9.1 NAIC 1	XXX	XXX	XXX	XXX	ХХХ	0	٥	0.0	١	0.0		n l
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	n l	0.0		n I
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	n l	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		٥	0.0	ا ۱	0.0		n I
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	ا ۱	0.0		n I
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		٥	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		0 0
10. Unaffiliated Bank Loans	۸۸۸	ΛΛΛ	ΛΛΛ	ΛΛΛ	۸۸۸	U	U	0.0	U	0.0		0
10.1 NAIC 1	0	0	٥	0	١	XXX	0	0.0	۱	0.0		
10.2 NAIC 2	.†0	0	 0		0	XXX	 0	0.0	0 I	0.0		n I
		0	 0		0	XXX	 0	0.0	0	0.0		n
10.3 NAIC 3	·†	U	 n	U	\ <sup>0</sup>  -	XXX	 n	0.0	0 	0.0		n
10.4 NAIC 4	1			0	<sup>0</sup>	XXX		0.0	<sup>0</sup>	0.0		ν  ι
		U		0	\\  \\	XXX		0.0	U 	0.0		0
10.6 NAIC 6		0	0	0	0	XXX	0	0.0	0	0.0		0 0
10.7 Totals	o of Domonia	U	U	U	U	۸۸۸	0	0.0	U	0.0		U
11. Unaffiliated Certificate	s oi Deposit		^	^	,	VVV	^			0.0		
11.1 NAIC 1	.tō	0	0	0	├Ò	XXX	0	0.0	<u>0</u>	0.0		U
11.2 NAIC 2	·+ō	0	0	0	<u>0</u>  -	XXX	0	0.0	0	0.0		U
11.3 NAIC 3	.Hō	0	0	0	<u>0</u>  -	XXX	0	0.0	0	0.0		U
11.4 NAIC 4	· <del> </del> ō	0	0	0	<u>0</u>  -	XXX	0	0.0	}	0.0		U
11.5 NAIC 5	· <del> </del> ō	0	0	0	<u> </u>	XXX	0	0.0	}	0.0		U
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		U   (
11.7 Totals	1 0	0	0	0	0.1	XXX	0	0.0	0 1	0.0		0.1

# SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31 at Book/Adjusted Corning Values by Major Types of June 1997

			Maturity Distribution of	of All Bonds Owned De	cember 31, at Book/A	djusted Carrying Value	s by Major Types of Is	sues and NAIC Desigr				
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year Through	Over 5 Years	Over 10 Years		No Maturity	Total	Col. 7 as a	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.7	Prior Year	Prior Year	Traded	(a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.2 NAIC 2	(d)0	0	0	0	0	0	0	0.0	ХХХ	XXX	0	0
12.3 NAIC 3	(d)0	0	0	0	0	0	0	0.0	XXX	ХХХ	0	0
12.4 NAIC 4	(d)0	0	0	0	0	0	0	0.0	ХХХ	ХХХ	0	0
12.5 NAIC 5	(d)0	0	0	0	0	0	(c)0	0.0	XXX	ХХХ	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	0	0	0	0	0	0	(b)0	0.0	XXX	XXX	0	0
12.8 Line 12.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	0.0	0.0
13. Total Bonds Prior Year												
13.1 NAIC 1	26,016,724	13,967,012	11,646,271	3.101.029	1,254,691	L0 l	XXX	XXX	55,985,726	85.8	32,794,025	23,191,701
13.2 NAIC 2	48,222		1,479,525	L0	0	L0 [	XXX	XXX	7,866,038	12.0	6,979,626	886,412
13.3 NAIC 3	908,008		0	0	0	0	ХХХ	XXX	908,008	1.4	0	
13.4 NAIC 4	36,560	39.607	0	0	0	0	ХХХ	XXX	76,167	0.1	76,167	0
13.5 NAIC 5	183,422	269,615	0	0	.0	0	ХХХ	XXX	(c) 453,037	0.7	0	453,037
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	27 , 192 , 936	20,614,524	13,125,796	3,101,029	1,254,691	0	XXX	XXX	(b)65,288,976	100.0	39,849,817	25,439,158
13.8 Line 13.7 as a % of Col. 9	41.7	31.6	20.1	4.7	1.9	0.0	XXX	XXX	100.0	XXX	61.0	39.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	32,794,025	50.2	0	XXX
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	6,979,626	10.7	0	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0		0.1	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	0	0	0	0	0	0	0	0.0	39,849,817	61.0	0	XXX
14.8 Line 14.7 as a % of Col. 7	0.0		0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	0.0	XXX
14.9 Line 14.7 as a % of Line												
12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	0.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	0	0	0	0	0	0.0	23,191,701	35.5	XXX	0
15.2 NAIC 2	 0	0	0	0	0	n l	0	0.0	886.412	1.4	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	908,008	1.4	XXX	0
15.4 NAIC 4	 0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	 0	0	0	0	0	0	0	0.0	453,037	0.7	XXX	0
15.6 NAIC 6	0	n i	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	0	0	0	0	0	0	0	0.0	25,439,158	39.0	XXX	0
15.8 Line 15.7 as a % of Col. 7	0.0	U	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
15.9 Line 15.7 as a % of Line	0.0	0.0				0.0	0.0					10.0
12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	ΛΛΛ	ΛΛΛ	ΛΛΛ	////	0.0

(a) Includes \$ .0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

<sup>(</sup>b) Includes \$ (c) Includes \$

8.07 Totals

### ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Insurance Company

### **SCHEDULE D - PART 1A - SECTION 2**

D		aturity Distribution	ot All Bonds Owned	December 31, At E				e ot issues		1 40 1		
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	17,915,032	27.4	0	
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	721,912	1.1	0	
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.04 Other Loan-Backed and Structured Securities	. 0	0	0	0	0	XXX	0		0	0.0	0	
1.05 Totals	0	0	0	0	0	XXX	0	0.0	18,636,944	28.5	0	
2. All Other Governments									, ,			
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	10	0.0	0	0.0	0	
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.04 Other Loan-Backed and Structured Securities	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
B. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	<u> </u> 0	0	<b>.</b> 0	XXX	<u></u> 0	0.0	l0	0.0	0	
3.02 Residential Mortgage-Backed Securities	0	L0	L0	L0	0	XXX	L0	0.0	0	0.0	0	
3.03 Commercial Mortgage-Backed Securities	0	L0	L0	l0	0	XXX	10	0.0	0	0.0	0	
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
U.S. Political Subdivisions of States, Territories and Possessions	: Guaranteed	•	•	·	•	, , , , , , , , , , , , , , , , , , ,	•	0.0		0.0		
4.01 Issuer Obligations	) 0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	T 0	0.0	0	0.0	0	
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	1 0	0.0	0	0.0	0	
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	1 0		0	0.0	0	
4.05 Totals	1 0	0	0	i o	0	XXX	0		0	0.0	0	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Nor	n-Guaranteed	-		·	•	70AA	-	0.0	•	0.0		
5.01 Issuer Obligations		0	0	0	0	XXX	0	0.0	0	0.0	0	
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	9,040,697	13.8	0	
5.03 Commercial Mortgage-Backed Securities	0	0	0	ĺ .	0	XXX	0	0.0	0	0.0	0	
5.04 Other Loan-Backed and Structured Securities	n	0	0	n	0	XXX	0	0.0	0	0.0	0	
5.05 Totals	1	0	0	0	0	XXX	0	0.0	9.040.697	13.8	0	
5. Industrial and Miscellaneous	0	-	0	0	0	AAA	1	0.0	3,040,037	10.0	0	
6.01 Issuer Obligations	0	1	١	1	١	XXX	1	0.0	12,375,119	19.0	٥	
6.02 Residential Mortgage-Backed Securities		l	0 	l	0	XXX	1	0.0	4,020,986	6.2		
6.03 Commercial Mortgage-Backed Securities			J	l		XXX	1	0.0	13,729,218	21.0	0	
6.04 Other Loan-Backed and Structured Securities.	0		J0		0	XXX	10	0.0	7.486.011	11.5		
6.05 Totals	. 0	0	0	0	0	XXX	0	0.0	37.611.334	57.6	0	
	U	0	U	0	U	۸۸۸	U	0.0	37,011,334	37.0	U	
7. Hybrid Securities 7.01 Issuer Obligations	0		<u> </u>		٥	XXX	0	0.0	٥	0.0	0	
	0	0	J0	0	J0	XXX	†0	0.0	٠	0.0	 0	
7.02 Residential Mortgage-Backed Securities	. 0	U	J0	J	0	XXX	ļ0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities	U	J	J0	J0	J		1		0	0.0		
7.04 Other Loan-Backed and Structured Securities	. U	0	, v	· · ·	U	XXX		0.0	U		0	
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
Parent, Subsidiaries and Affiliates     8.01 Issuer Obligations		0	0	0	0	XXX	<u></u> 0	0.0	0	0.0	0	
8.02 Residential Mortgage-Backed Securities	. 0	ļ0	J0	J0	0	XXX	<b></b> 0	0.0	0	0.0	0	
8.03 Commercial Mortgage-Backed Securities	0	0	]0	0	0	XXX	<u></u> 0	0.0	0	0.0	0	ļ
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	<u> </u> 0	XXX	0	0.0	0	0.0	0	
8.05 Affiliated Bank Loans – Issued	0	0	0	0	<u> </u> 0	XXX	0	0.0	0	0.0	0	<u> </u>
8.06 Affiliated Bank Loans – Acquired	1 0	0	0	0	0	XXX	1 0	0.0	0	0.0	n	

# SCHEDULE D - PART 1A - SECTION 2 (Continued) Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtines

	Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues													
	1	2	3	4	5	6	7	8	9	10	11	12		
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity	Total	Col. 7 as a	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately		
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 12.09		Prior Year	Traded	Placed		
9. SVO Identified Funds	1 Total of Ecss	Thiough o rears	Thiough to reals	Thiough 20 Tours	OVCI ZO TCGIS	Date	Odirent real	70 OI LINE 12.00	1 Hor rour	1 Hor real	Traded	i idoca		
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	l xxx	XXX	XXX	1	1	0.0	n	0.0	٨	1		
10. Unaffiliated Bank Loans	AAA	AAA	AAA	AAA	AAA	Ů	- 0	0.0	U	0.0	Ů,			
10.01 Bank Loans - Issued	, , ,				۸ .	XXX	1	0.0	^	0.0	۸	1		
10.02 Bank Loans - Acquired.	J	h	h	) n	J	XXX	J	0.0	l0	0.0	ا الم			
10.02 Bank Loans – Acquired	, <u> </u>	0	0	0	0	XXX	0		0	0.0	0	· · · · · ·		
	<u> </u>	U	U	U	U	۸۸۸	U	0.0	U	0.0	U			
11. Unaffiliated Certificates of Deposit						VVV						1		
11.01 Totals	<u> </u>	U	U	U	0	XXX	0	0.0	0	0.0	0			
12. Total Bonds Current Year						VVV			VVV	VVV		1		
12.01 Issuer Obligations	n l	J	ļ		J	XXX	ł	0.0	XXX	XXX		i		
12.02 Residential Mortgage-Backed Securities	n l	J	J	D	J	XXX	łΩ	0.0	XXX	XXX	J	i		
12.03 Commercial Mortgage-Backed Securities	, l	ļū	ļū	J0	J0	XXX	ļ0	0.0	XXX	XXX	ļ0	j		
12.04 Other Loan-Backed and Structured Securities	J	L	ļ		ļ	XXX	ł	0.0	XXX	XXX	łn l	t		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	D	ļō	0.0	XXX	XXX	ļĎ	j		
12.06 Affiliated Bank Loans	ŏ l	ļŏ	ļō	ļō	ļū	XXX	ţĎ	0.0	XXX	XXX	ļ	<u></u>		
12.07 Unaffiliated Bank Loans	ŏ l	ļŏ	ļō	ļō	ŀō	XXX	l0	0.0	XXX XXX	xxx xxx	łō			
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	1 0	0.0			0			
12.09 Totals	0 J	ļū	ļō	0	ļū	ļ	ļū	0.0	XXX	XXX	ا بر میں ا	i		
12.10 Lines 12.09 as a % Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	0.0	0.0		
13. Total Bonds Prior Year	47.004.740	F 000 040	7 505 407			VVVV			00 000 454		00 000 007	1 007 046		
13.01 Issuer Obligations	17,024,710	5,699,943	7,565,497	0.404.000	0	XXX	XXX	XXX	30,290,151	46.4	28,992,237	1,297,913		
13.02 Residential Mortgage-Backed Securities	1,670,826	4,544,225	3,212,823	3,101,029	1,254,691	XXX	XXX	XXX	13,783,595	21.1	9,838,776	3,944,819		
13.03 Commercial Mortgage-Backed Securities	6,719,957	4,917,613	2,091,649	J0	J0	XXX	XXX	XXX	13,729,218	21.0	1,018,804	12,710,414		
13.04 Other Loan-Backed and Structured Securities	1,777,442	5,452,743	255,827		0	XXX	XXX	XXX	7,486,011	11.5	ļ	7,486,011		
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	ļū	0.0	J	<u></u>		
13.06 Affiliated Bank Loans	j	ļŪ	ļū	J	J	XXX	XXX	XXX	ļū	0.0	ļ	ļ		
13.07 Unaffiliated Bank Loans	ñ l	ļū	ļ	J	J	XXX	XXX	XXX	ļū	0.0	J	ļ		
13.08 Unaffiliated Certificates of Deposit	07.400.000	00.044.504	U 40 405 700	0 404 000	4 054 004	XXX	XXX	XXX	05 000 070	0.0	00.040.047	05 400 450		
13.09 Totals	27 , 192 , 936	20,614,524	13,125,796	3,101,029	1,254,691	U	XXX	XXX	65,288,976		39,849,817	25,439,158		
13.10 Line 13.09 as a % of Col. 9	41.7	31.6	20.1	4.7	1.9	0.0	XXX	XXX	100.0	XXX	61.0	39.0		
14. Total Publicly Traded Bonds						VVVV			00 000 007					
14.01 Issuer Obligations		J0	J0	0	J0	XXX	ļ0	0.0	28,992,237	44.4	0	XXX		
14.02 Residential Mortgage-Backed Securities	ا ر	ļū	ļū	J	ļ0	XXX	ł0	0.0	9,838,776	15.1	0	XXX		
14.03 Commercial Mortgage-Backed Securities	U J	ļ	ļ	0	ļū	XXX	ļū	0.0	1,018,804	1.6	J	XXX		
14.04 Other Loan-Backed and Structured Securities		J	D	D	J0	XXX	łη	0.0	ļ	0.0	J	XXX		
14.05 SVO Identified Funds	XXX	XXX	LXXX	XXX	XXX		J	0.0	ļ <u>0</u>	0.0	J	XXX		
14.06 Affiliated Bank Loans	N	J	ļū	J	J	XXX	ļ	0.0	ļŪ	0.0	J	XXX		
14.07 Unaffiliated Bank Loans	J	ļ	l	l	J	XXX	ļ	0.0	LU	0.0	U	XXXXXX		
14.08 Unaffiliated Certificates of Deposit	<u> </u>	0	0	U	0	XXX	0		20 040 047		0			
14.09 Totals	j	ļ	ļō	ļ	ļū	ļ	ļ	0.0	39,849,817	61.0	<u>-</u>	XXX		
14.10 Line 14.09 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0				XXX XXX	XXXXXX	0.0	XXXXXX		
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	****	λλλ	λλλ	0.0	***		
15. Total Privately Placed Bonds						VVVV					VVV			
15.01 Issuer Obligations	, J	J	ļū	J0	J0	XXX	ļ0	0.0	1,297,913		XXX	j		
15.02 Residential Mortgage-Backed Securities	·ŏ l	ļ	ļō	J	łō	XXX	łō	0.0	3,944,819	6.0	XXX	i		
15.03 Commercial Mortgage-Backed Securities	·Ď	ļ	ļō	ļ	ŀō	XXX	łĎ	0.0	12,710,414	19.5	XXX	i		
15.04 Other Loan-Backed and Structured Securities		J	J0	J0	J0	XXX	łō	0.0	7,486,011	11.5	XXX	i		
15.05 SVO Identified Funds	XXX	XXX	LXXX	XXX	XXX	.L0	0	0.0	ļ	0.0	XXX	i		
15.06 Affiliated Bank Loans	·ŏ l	ļ	ļō	J	łō	XXX	łō	0.0	JĎ	0.0	XXX	j		
15.07 Unaffiliated Bank Loans	·ŏ l	ļ	ļō	ō	ŀō	XXX	tō	0.0	JĎ	0.0	XXX	j		
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	05 400 450	0.0	XXX	-		
15.09 Totals	ا وَ۱	łō	0	lō	0		J0	0.0	25,439,158		XXX			
15.10 Line 15.09 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0				XXX	XXX	XXX	0.0		
15.11 Line 15.09 as a % of Line 12.09. Col. 7. Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	l xxx	XXX	l XXX	l xxx l	0.0		

12. Statement value at end of current period (Line 10 minus Line 11)

### **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investm	nents				
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	17,024,710	17 , 024 , 710	0	0	0
Cost of short-term investments acquired	1,223,897	1,223,897	0	0	0
3. Accrual of discount	41,392	41,392	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	18,290,000	18 , 290 , 000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment: U.S. Treasury

# Schedule DB - Part A - Verification NONE

Schedule DB - Part B - Verification NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
Book/adjusted carrying value, December 31 of prior year	21,636,468	0	21,636,468	0
Cost of cash equivalents acquired	408 , 622 , 166	0	408 , 622 , 166	0
Accrual of discount	0	0	0	0
Unrealized valuation increase/(decrease)	0	0	0	0
Total gain (loss) on disposals	0	0	0	0
Deduct consideration received on disposals	377 , 356 , 320	0	377 , 356 , 320	0
7. Deduct amortization of premium	0	0	0	0
Total foreign exchange change in book/adjusted carrying value	0	0	0	0
Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,902,314	0	52,902,314	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	52,902,314	0	52,902,314	0

<sup>(</sup>a) Indicate the category of such investments, for example, joint ventures, transportation equipment Government Cash Management Funds

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

**NONE** 

Schedule B - Part 1

**NONE** 

Schedule B - Part 2

**NONE** 

Schedule B - Part 3

**NONE** 

Schedule BA - Part 1

NONE

Schedule BA - Part 2

**NONE** 

Schedule BA - Part 3

NONE

Schedule D - Part 1

**NONE** 

Schedule D - Part 2 - Section 1

**NONE** 

# Schedule D - Part 2 - Section 2 NONE

# **SCHEDULE D - PART 3**

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

			Showing A	All Long-Term Bonds and Stocks <b>ACQUIRED</b> During Current Year				
1	2	3	4	5	6	7	8	9
CUSIP					Number of	Actual		Paid for Accrued
Identification	Description	Foreign	Date Acquired	Name of Vendor ments and Their Political Subdivisions UISSE AG – NEW YORK BRANCH rities of Governments and Their Political Subdivisions	Shares of Stock	Cost	Par Value	Interest and Dividends
Bonds - U.S. Special	Revenue and Special Assessment and all Nor	n-Guaranteed Obligations of Ageno	ies and Authorities of Governm	ments and Their Political Subdivisions				
3140MF - 2U - 6	FN BV2586 - RMBS		01/01/2023 CREDIT S	UISSE AG - NEW YORK BRANCH	XXX	(5)		5
0909999999 - Bonds	s - U.S. Special Revenue and Special Assess	sment and all Non-Guaranteed Obli	gations of Agencies and Author	rities of Governments and Their Political Subdivisions		(5)	4,792	5
2509999997 - Bonds	- Subtotals - Bonds - Part 3		0			(5)	4,792	5
2509999999 - Bonds						(5)	4,792	5
						( )	, -	
						1		
					1			
						T		
						I		
6009999999 Total	c					(5)	XXX	5
UUUUUUU	3					(5)	۸۸۸	J

### **SCHEDULE D - PART 4**

					Showing all	Long-Term I	Bonds and St		REDEEMED o	or Otherwise DI			Year						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca			16	17	18	19	20	21
CUSIP Identi- fication Bonds - U.S.	Description  Governments	F o r e i g n 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)/	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
36179Q-3K-5.		05/03/2023	Various.	I XXX	41,267	42,007	.44.678	.44.524	0	(115)	0	(115)	0	44,409	0	(3,143)	(3,143)	707	02/20/2045.
	G2 MA2678 - RMBS.	05/03/2023	Various	XXX		212,673	223,240	222,179	0	(491)	0	(491)	0	221,688	0	(18,010)	(18,010)	3,125	
36179R-F9-5.		05/03/2023	Various	XXX	122,950	128,374	134,572	134,610	0	(327)	0	(327)	0	134,284	0	(11,334)	(11,334)	1,888	
36179R-LQ-0.			Various	XXX		70,021	74,474	74,222	0	(197)	0	(197)	0	74,026	0	(5,236)	(5,236)	1,181	
	G2 MA3309 - RMBS GN AL3862 - RMBS	05/03/2023	Various	XXX XXX	153,298	164,305		166,600	0	(106)	0	(106)	0	166,495	0	(13, 197)	(13, 197)	2,077 997	
	UNITED STATES TREASURY	05/04/2023	JP MORGAN SECURITIES LLC	1		900.000	889.418	890.322	0	(36)		(36)	 n	890,798		(11,610)	(7,157)	13.289	
	- Bonds - U.S. Governments	.1	or monority occontrired code		1,541,752	1,595,480	1,613,327	1,612,234	0	(794)	0	(794)	0	1,611,440	0	(69,687)	(69,687)	23,264	
Bonds - U.S.	Special Revenue and Special Assessm	ent and all Non-Gua	aranteed Obligations of Agen	cies and Author	ities of Governme	nts and Their P	olitical Subdiv	sions						, , ,		(,,	(,,		
3128MJ-6P-0.		05/03/2023	Various	XXX	450,600	464 , 155		480,013	0	(596)	0	(596)	0	479,416	0	(28,817)	(28,817)	7,826	
3132DN-BC-6			Various	XXX		127 , 719	107,758	107 , 787	0	831	0	831	0	108,618	0	6,686	6,686	1,629	
3132QS-WK-0 3132QU-WF-6		05/03/2023	Various	XXXXXX		58,027 353,125	58,977 354,160	58,905	0	(47)	0	(47)	0	58,858	0	(3,602)	(3,602)	851	
3133AT-TN-1		05/03/2023	Various	1	853,530	946,938		798,947	0	3,328		3,328	 n	802,275		51,255	(24,722)	12,103	
3133B6-QM-5.		05/03/2023	Various	XXX	801,606	889 .493	750,475	750,676	0	3,591	0	3,591	0	754 .267	0	47,339		11,377	
31371L-JL-4.		05/03/2023	Various	XXX	6,300	6,243	6,877	6,317	0	(55)	0	(55)	0	6,262	0	38	38	103	
	FN 257132 - RMBS	05/03/2023	Various	XXX	67,979	66,790	73,574	70,407	0	(633)	0	(633)	0	69,774	0	(1,795)	(1,795)	1,354	
3138AU-H5-9.			Various	XXX		136,228	147 , 382	146,631	0	(2,253)	0	(2,253)	0	144,378	0	(7,795)	(7,795)	2,593	
3138W9-AB-6.			Various	XXX		145,857	141,163	143,614	0	337	0	337	0	143,952	0	(5,733)	(5,733)	1,196	
3138W9-XY-1. 3138WA-3K-1.	FN AS0694 - RMBS	05/03/2023	Various	XXXXXX	1,385	1,397 219,730	1,465	1,402 227,025	0	(4)	0	(4)	0	1,398	0	(13)	(13)		10/01/2023.
3138WA-Z7-5.		05/03/2023	Various	T	11,557	11.519	12,462	12,426		(327)		(20)	0 n	12,406		(850)	(15,721)	221	
3138WB-YV-1		05/03/2023	Various	XXX	125, 199	122,756	135,223	134.370	0	(247)	0	(247)	0	134 . 123	0	(8,924)	(8,924)	2.611	
3138WE-M3-0		05/03/2023	Various_	XXX	470,367	485,875	501,324	494,843	0	(1,097)	0	(1,097)		493,746	0	(23, 379)	(23, 379)	6,045	
3138WE-YJ-2.	FN AS5212 - RMBS		Various	XXX	256,202	261,361	277 , 042	275,802	0	(952)	0	(952)	0	274,850	0	(18,648)	(18,648)	4,391	06/01/2045.
3138WF-PX-8.	1	05/03/2023	Various	XXX	27,644	28,226	29,919	29,789	0	(38)	0	(38)	0	29,751	0	(2, 106)	(2, 106)	480	
3138X5-7B-7.	FN AU6289 - RMBS		Various	XXX		221,955	244 , 497	242,790	0	(1,496)	0	(1,496)	0	241,294	0	(15,146)	(15,146)	4,576	
3138Y4-DU-0. 3138YB-KP-7.		05/03/2023	Various	XXX XXX	170,475	174,077 21,724	184,249	183,694	0	(200)	0	(200)	0	183,494	0	(13,019)	(13,019)	2,964	
3138YJ-W7-7.		05/03/2023	Various	XXX	206,047	21,724		220,399	0	(23)	0	(564)	0	219,834	0	(13,788)	(13,788)	4,290	
3138YR-2H-0.		05/03/2023	Various	XXX		28 , 133	28,541	28.609	0	(16)	0	(16)	0	28,593	0	(2,726)	(2,726)	358	
	FN AZ3473 - RMBS	05/03/2023	Various.	XXX	13,808	14,099	14,945	14,873	0	(16)	.0	(16)	0	14,857	0	(1,049)	(1,049)	240	
3140E1-F7-3.	FN AZ8289 - RMBS	05/03/2023	Various	XXX		129,807	131,693	132,033	0	(58)	0	(58)	0	131,975	0	(12,666)	(12,666)	1,655	
3140E6-QE-5.		05/03/2023	Various	XXX	40,253	43,812	44,449	44,524	0	(15)	0	(15)	0	44,509	0	(4,256)	(4,256)	560	
3140EB-VM-0.			Various	ХХХ		180,570	193,182	192,373	0	(224)	0	(224)	0	192,149	0	(15,431)	(15,431)	3,076	
3140LQ-P9-5 3140LX-AG-0		05/03/202305/03/2023	Various	XXXXXX	22,931	25,354	21,391 28,599	21,397 28,606		229		229		21,626	l0	1,305 1,671	1,305 1,671	321	
3140LX-AG-0. 3140LY-G9-8.		05/03/2023	Various	XXX	808,035			755,958		3,822	0	3,822	٠	759,780		48,255	48.255	417	
3140LT-09-6.	1	05/03/2023	Various	XXX		950,967		802 . 149	n		n		n	812.473	n	47,962	46,255	11,450	
3140MJ-ED-3.		05/03/2023	Various.	XXX		928,356	783,264	783,476	0	3,776	0	3,776	0	787 ,252	0	49,394	49,394	11,873	
3140MK-FU-1.		05/03/2023	Various	XXX	707,314	784,084	661,541	661,741	0	4,329	0	4,329	0	666,070	0	41,244	41,244	9,998	05/01/2052.
3140MN-GP-5.	FN BV8305 - RMBS	05/03/2023	Various	XXX	35,913	39 , 847	33,619	33,628	0	165	0	165	0	33,794	0	2,119	2,119	510	
31410L -MC - 3.			Various	XXX		163,701	179,866	176,343	0	(1,147)	ō	(1,147)	ō	175,196	0	(6,635)	(6,635)	3,700	
31416S-VT-5.		05/03/2023	Various	XXXXXX	6,888	6,756	7,442	7,346 3,516	·ō	(24)	ō	(24)	·ō	7,322	0	(434)(121)	(434)	143	
31417Y-LA-3. 31418A-3H-9.		05/03/2023	Various	XXX	3,364	3,305	3,641	3,516		(31)	0	(31)	0		0	(121)(1, 359)	(121)	68	
31418B-Q9-0		05/03/2023	Various	1				20.710		(37)	n	(37)		20,674	n	(1,448)	(1,448)	333	
31418B-T5-5		05/03/2023	Various	XXX	13,009	13,279	14,076	14,013	0	(29)	0	(29)	0	13,984	0	(975)	(975)	224	
31418B-W9-3.	1	05/03/2023	Various	XXX	146,791	154,412	159,888	159,401	0	(200)	0	(200)	0	159,201	0	(12,410)	(12,410)	2,281	
31418B-WS-1.	FN MA2456 - RMBS	05/04/2023	Various	XXX		93 , 543	96,327	96,039	0	(106)	0	(106)	0	95,933	0	(8,524)	(8,524)	1,402	11/01/2045.
31418C-YL-2.		05/03/2023	Various	XXX		75 , 858	75,132	75 , 152	0	31	0	31	00	75 , 184	0	(3,038)	(3,038)	1,117	
	FN MA4579 - RMBS		Various	XXX	194,869	215,915	182,170	182,220	0	1,316	ō	1,316	ō	183,535	0	11,334	11,334	2,748	
	FN AD7457 - RMBS	05/03/2023 05/03/2023	Various	XXXXXX		6,499 599	7,159 628	7,083 607	ō	(15)	ō	(15)	ō	7,068	0	(439)	(439)	138	11/01/2040.
	- Bonds - U.S. Special Revenue and		and all Non-Guaranteed Obli		590	599	028		0	(3)	0	(3)	0	604	0	(14)	(14)	8	12/01/2025
			Political Subdivisions	gar ions or	9.113.949	9.789.728	9.060.920	9.040.692	0	21.868		21.868	0	9.062.560		51.389	51.389	137.339	XXX

# **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 E	ook/Adjusted Ca	rrying Value		16	17	18	19	20	21
	F	:							11	12	13	14	15	1					
CUSIP Identi-	0   r   e   i   g   n	Disposal		Number of Shares of				Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other-Than- Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Book/ Adjusted Carrying Value at	Foreign Exchange Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity
fication	Description	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date
00080Q-AF-2.	ABN AMRO BANK NV	05/05/2023	BANK OF NEW YORK MELLON	XXX	195,770	200,000	199,464	199,843	0	20	0	20	0	199,863	0	(4,093)	(4,093)	7,415	07/28/2025
009088-AB-1.	AIR CANADA 2015-2 PASS THROUGH TRUSTS	05/25/2023	Unknown	XXX	604,172	686,559	686,559	686,570	0	(1)	0	(1)	0	686,569	0	(82,397)	(82,397)	12,587	06/15/2029
009088-AC-9.	TRUSTS	05/25/2023	Unknown	XXX	194,699	196,666	199,522	189,783	7,285	(154)	0	7 , 131	0	196,914	0	(2,214)	(2,214)	4,370	06/15/2025
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR	05/05/2023	Various.	XXX	78,207			76 , 167	11,266	(22)	0	11,243	0	87 ,410	0	(9,203)	(9,203)	2.793	01/15/2027
06738E-AN-5		05/05/2023	MARKETTAXESS CORP	xxx	194,002	200,000	206,424	202,324		(257)	٥	(257)	٥	202.066	0	(8,064)	(8,203)	7,219	
12513G-BG-3.	CDW LLC.	05/05/2023	BANK OF NEW YORK MELLON	XXX	1,358,715	1,500,000	1,500,000	1,500,000	٥	(251)		(201)	٥	1,500,000	0	(141,285)	(141,285)	17,578	
14040H-CU-7	CAPITAL ONE FINANCIAL CORP	05/05/2023	BANK OF NEW YORK MELLON	XXX	1,462,678	1,500,000	1,500,000	1,500,000		n		n		1,500,000	0	(37,322)	(37,322)	58,574	
	DCOT 19NTC A - CMBS	05/25/2023	Unknown	XXX	413,890	500,000	435,625	439,219	0	2.991	0	2.991	0	442,210	0	(28,320)	(28, 320)	7,165	
25267T - AN - 1.	SHINE 211 A - RMBS.	05/25/2023	Unknown.	XXX	1,726,010	2,000,000	2,000,000	2.000.000	0	0	0	0	0	2.000.000	0	(273,990)	(273,990)	19,849	
302635-AJ-6	FS KKR CAPITAL CORP	05/04/2023	Various	XXX	1,850,308	2,000,000	1,996,920	1.998.181	0	316	0	316	0	1.998.496	0	(148, 188)	(148, 188)	17,673	
36168K-AA-5.	GCAT 21NQM5 A1 - CMO/RMBS	05/09/2023	Various	XXX	1,588,970	1,952,877	1,952,838	1,952,808	0	(1,567)	0	(1.567)	0	1,951,241	0	(362,271)	(362,271)	10,790	
404280 - DF - 3.	HSBC HOLDINGS PLC	05/05/2023	BANK OF NEW YORK MELLON	ХХХ	1,072,242	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(27,759)	(27,759)	21,794	
40443R-AA-9.	HPLY 2019-HIT A - CMBS.	05/04/2023	JP MORGAN SECURITIES LLC	XXX	1,692,637	1,722,786	1,722,935	1,722,786	0	0	0	0	0	1,722,786	0	(30, 149)	(30,149)	38,225	11/17/2036
42806M-AA-7.	HERTZ 2021-1 A - ABS	05/08/2023	Bank of America Securities,	. LXXX	2,254,781	2,400,000	2,399,621	2,399,789	0	37	0	37	0	2,399,827	0	(145,046)	(145,046)	10,890	12/26/2025
46646G-AA-5.	JPMCC 2016-NINE A - CMBS	05/25/2023	Unknown	XXX	1,500,244	1,700,000	1,809,836	1,776,161	0	(8,033)	0	(8,033)	0	1,768,128	0	(267, 884)	(267, 884)	23,694	09/09/2038
46654P-AA-4.	JPMCC 2021-HTL5 A - CMBS	05/04/2023	JP MORGAN SECURITIES LLC	XXX	194,500	200,000	199,500	199,780	0	107	0	107	0	199,887	0	(5,387)	(5,387)	4,556	11/15/2038
48255G-AA-3.	KKR GROUP FINANCE CO XII LLC	05/05/2023	BANK OF NEW YORK MELLON	. <b>.</b>	1,062,632	1,100,000	1,097,953	1,098,071	0	58	0	58	0	1,098,129	0	(35,497)	(35,497)	25,489	05/17/2032
50543L -AA -0.		05/25/2023	Paydown	XXX	776,052	906,004	888,425	718,225	187 ,627	10	0	187 ,637	0	905,863	0	(129,811)	(129,811)	16,973	
	LNCR 22CRE7 A - CMBS	05/25/2023	Adjustment	XXX	196,068	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(3,932)	(3,932)	5,208	
	METAL 2017-1 A - ABS	05/25/2023	Paydown	XXX	514,672	859,823	140,472	453,037	286,273	19,876	0	306,149	0	759,186	0	(244,514)	(244,514)	17 , 257	
606822-BM-5.		05/05/2023	BANK OF NEW YORK MELLON	XXX	1,807,818	2,000,000	2,139,940	2,100,678	0	(5,048)	0	(5,048)	0	2,095,630	0	(287,812)	(287 , 812)	51,653	
61691X-AA-1.		05/25/2023	Adjustment	XXX	987,649	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(12,351)	(12,351)	25 , 175	
62954H-BE-7.		05/04/2023	Goldman Sachs & Co	XXX	296,556	300,000	299,538	299,596	0	29	0	29	0	299,625	0	(3,069)	(3,069)	5,757	
	NCMS 21APPL A - CMBS	05/25/2023	Unknown	XXX	1,931,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(68,280)	(68,280)	48,231	
63874U-AA-2. 75574Y-AA-1		05/04/2023	JP MORGAN SECURITIES LLC	- XXX	1,361,250	1,500,000	1,544,987	1,531,487 1,682,455	0	(1,732)	0	(1,732)	0	1,529,755 1,682,047	0	(168,505)	(168,505)	23,694	
	RCMT 2021-FL5 A - CMBS		Various			1,682,668	1,682,668	1,500,000	0	(408)	0	(408)	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0	(31,396)	(31,396)	33,384	
78432W-AA-1.	SFO 2021-555 A - CMBS	05/25/2023	Unknown		1,327,711	1,038,098	1,500,000	1,500,000			0		0	1,500,000	0	(172,289)	(172,289)		
78485W-AA-7		05/25/2023	Various	xxx	647 , 153	658,527	658,527	658,527		(1)		(/)		658,527	0	(11,373)	(11,373)	15,600	
85573H-AC-4		05/09/2023	Various	xxx	551.533	609,545	609,536	609,524				0		609.522	0	(57,989)	(17,373)	3,763	
89352L -AG-5	TRANSCANADA PIPELINES LTD. C	05/05/2023	BANK OF NEW YORK MELLON	XXX	556.947	500,000	661.375	600.624	٥	(4.834)	٥	(4,834)	٥	595.790		(38,843)	(38,843)	15,400	
898813-AU-4.	TUCSON ELECTRIC POWER CO.	05/04/2023	MILLENIUM ADVISORS LLC	XXX	809,451	900,000	896,688	896,902	0	100	0	100	0	897,002	0	(87,551)	(87,551)		05/15/2032
90932M-AA-3.	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	05/05/2023	Various	XXX	748,545	878,883	878,883	878,901	0	(1)	0	(1)	0	878,900	0	(130,355)	(130,355)	13,294	11/01/2029
92539L - AB - 6.	VERUS 2021-3 A2 - CMO/RMBS	05/09/2023	Various	ХХХ	1,171,477	1,382,576	1,382,575	1, 382, 487	0	(18)	0	(18)	0	1,382,469	0	(210,992)	(210,992)	7,696	
95001W-AZ-1.	WFCM 2019-C49 ASB - CMBS	05/11/2023	MORGAN STANLEY & CO. LLC.	XXX	971,914	1,000,000	1,029,953	1,018,804	0	(2,036)	0	(2,036)	0	1,016,768	0	(44,854)	(44,854)	17,917	
	- Bonds - Industrial and Miscellaneous	(Unaffiliated)			34,723,171	37,962,309	37,646,997	37,611,334	492,451	(575)	0		0	00,.00,0	0	(3,380,038)	(3,380,038)	654,326	
	' - Bonds - Subtotals - Bonds - Part 4				45,378,873	49,347,516	48,321,244	48,264,260	492,451	20,498	0	512,949	0	48,777,209	0	(3,398,336)	(3,398,336)	814,929	XXX
	9 - Bonds - Subtotals - Bonds				45,378,873	49,347,516	48,321,244	48,264,260	492,451	20,498	0	512,949	0	48,777,209	0	(3,398,336)	(3,398,336)	814,929	XXX
60099999	99 lotais				45,378,873	XXX	48,321,244	48,264,260	492,451	20,498	0	512,949	0	48,777,209	0	(3,398,336)	(3,398,336)	814,929	XXX

# Schedule D - Part 5 NONE

Schedule D - Part 6 - Section 1

**NONE** 

Schedule D - Part 6 - Section 2

**NONE** 

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

**NONE** 

Schedule DB - Part A - Section 2

**NONE** 

Schedule DB - Part B - Section 1

**NONE** 

Schedule DB - Part B - Section 2

**NONE** 

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

**NONE** 

Schedule DB - Part E

NONE

Schedule DL - Part 1

Schedule DL - Part 2

# **SCHEDULE E - PART 1 - CASH**2 3 4 5 6 7

	Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	,
	OPEN DEPOSITORIES		0000		i oui	ourione rour	Balarioo	
	NA	San Francisco, CA		0.00	0	0	55,850	X)
199998	Deposits in0 allowable limit in any one depository -	depositories that do not exceed the Open Depositories	XXX	XXX	0	0	0	X
199999 T	otals - Open Depositories	· · · ·	XXX	XXX	0	0	55,850	
								.
				ļ				
				ļ				
				10				
	otal Cash on Deposit		XXX	XXX	0	0	55,850	
199999 C	Cash in Company's Office Total Cash		XXX	XXX	XXX	XXX	55,850	
-00000 -			YYY	ı XXX	0	0	55 850	)

	TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January	31,746	4. April	205,676	7. July	139,054	10. October	6,498,463					
2. February	258,087	5. May	384,094	8. August	127,918	11. November	9,161,058					
3. March	36,144	6. June	140,946	9. September	141,735	12. December	55,850					

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

		Show	Investments Owi	ned December 31 of Current Yo	ear			
1	2	3	4	5	6	7	8	9
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
All Other Money Marke	et Mutual Funds	•			•		•	
000000-00-0 262006-20-8 262006-20-8 60934N-10-4 711991-00-0	FIDELITY.		12/21/2023	0.000	XXX		0	93,530
262006-20-8	DREYFUS GVT CSH MGT INST	ļ	12/21/2023	5.210	XXX	17,195,895	64,868	66,607
262006-20-8	DREYFUS GVT CSH MGT INST		12/04/2023	5.210	XXX	2,608	12	22 
60934N-10-4	FEDERATED HRMS GV 0 INST		12/21/2023	5.200	XXX		64,039	
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2023	0.000	XXX	141,606	356	3,746
8309999999 - AII C	Other Money Market Mutual Funds					52,902,314	129,275	227,534
			<b>_</b>					
		ļ	<b></b>					
			<b></b>					
			<b>+</b>			-		
		····	<del> </del>			-		
			<del> </del>			-		
			<b>+</b>			-		
			<del> </del>			-		
			<del>†</del>			-		
			<b>†</b>					
			†			-		
			†					
					•			
			1					
			1					
			I					
			I					
			I					
			<b>_</b>					
8609999999 Total	I Cash Equivalents	•	•			52,902,314	129,275	227,534

1.														
Line														
Number	Book/	Adjusted Carrying Value b	y NAI	C Designation Category F	ootnote	:								
1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	<b>\$</b> 0	1F	<b>\$</b> 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 0	2C	\$ 0								
1C	3A	<b>\$</b> 0	3B	<b>\$</b> 0	3C	\$ 0								
1D	4A	<b>\$</b> 0	4B	\$ 0	4C	\$ 0								
1E	5A	<b>\$</b> 0	5B	\$ 0	5C	\$ 0								
1F	6	<b>c</b> 0												

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, one		1 1	TEDULE E - PART 3			Т			
Subsection		1	2	the Benefit of Al	l Policyholders				
1. Alabarea	States, etc.			Book/Adjusted	Fair	Book/Adjusted	6 Fair Value		
2. Alaska			Вереско		0		0		
4. Anatases				0	0	0	0		
S. California	3. Arizona	z		0	0	0	0		
6 Colorisos CD	4. Arkansas	R		0	0	0	0		
7. Crimectoria CT 8. Delawore DE 9. District of Countries DE 10. Series FI, 10. O		i		0	0	0	0		
6. Dictation of Columbria DC					0	0	0		
9 Deleted Columbia DC		i			ا 0		0		
10   Fordrag				0	0	0	0		
11 Corcya				0	0	0	0		
13   Saho	11. Georgia (	;A		0	0	0	0		
14 filmins	12. Hawaiil	ı		0	0	0	0		
15. Indiana				0	0	0	0		
16. Iowa  A A  17. Kariass  AS  AS  AS  AS  AS  AS  BANAPIRA  AS  BANAPIRA  AS  BANAPIRA  AS  BANAPIRA  BA					0	0	0		
17. Karnase					ا 0		0		
18 Kertucky					0	0	٠٠٠٠		
19 LOuisina LA 20 Maine ME				n	n		0		
20 Maine	•	i		0	0	0	0		
22. Massachusetts MA 23. Michigan MI 24. Minnesota MN 25. Mississippi MS 26. Mississipi MO 27. Kontana MT 28. Nebraska NE 29. Nevada NV 31. Nov Jarriery NJ 31. Nov Jarriery NJ 31. Nov Jarriery NJ 33. Nov Morko MM 33. Nov Morko MM 34. Nov Morko MM 35. Nov Dablota NV 36. Nov Dablota NV 37. Nov Morko MM 38. Nov Dablota ND 39. Nov Dablota ND 30. O 30. Nov Dablota ND 30. O		1E		0	0	0	0		
23. Michigan Mil 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	21. Maryland	ID		0	0	0	0		
24. Mensecta MN 25. Messissippl MS 26. Messissippl MS 27. Messissippl MS 28. Nebraska ME 29. Nevada MT 29. Nevada NV 30. Nev Hampshire NH 31. Nev Jersey NJ 31. Nev Jersey NJ 32. Nev Maxico NM 33. Nev Vark NV 34. North Carolina NC 35. North Dakota ND 36. Ohle OH 36. Ohle OH 37. Oklahoma OK 38. Oregon OR 38. Oregon OR 39. Permsylvaria PA 40. Rhode Island RI 41. South Carolina SC 42. South Dakota SD 43. Tennessee TN 44. Tenses TX 44. Tenses TX 44. Tenses TX 44. Tenses TX 45. Uthan UT 46. Wermort VT 47. Virginia VA 48. Weshington WA 49. West Virginia VA 49. West Virginia VA 49. West Virginia VA 40. O O O O O 40. O O O O 40. O O O O 40. O O O O O 40. O O O O O 40. O O O O O 41. Tennessee TN 47. Virginia VA 48. Weshington WA 49. West Virginia VA 40. O O O O O O O 40. O O O O O 40. O O O O O 40. O O O O O O 40. O O O O O O 40. O O O O O O O O 40. O O O O O O O O O 40. O O O O O O O O O O O 40. O O O O O O O O O O O O O O O O O O O		i		0	0	0	0		
25. Missespi		i		0	0	0	0		
26, Missouri					0	0	0		
27 Mortana   MT		i							
28 Nebraska   NE					0	0			
29, Nevada NV NH Ampshire NH				0	0		0		
31. New Jersey NJ 32. New Motico NIM 33. New York NY 34. North Carolina NC 35. North Dextota 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. Toxas TX 45. Ulah UT 47. Vriginia VA 48. Washington WA 49. West Vriginia WA 49. West Vriginia WY 50. Wisconsin WI 51. Wypornig WY 52. American Samoa AS 53. Guam GU 55. U.S. Vrigin Islands VI 56. Northern Mariana Islands. MP 57. Canada CAN 58. Aggregate Alien and Other OT XXX XXX XXX XXX XXX 0 0 0 0 0 0 0 0 0				0	0	0	0		
32. New Mexico	30. New Hampshire	н		0	0	0	0		
33. New York	31. New Jersey	J		0	0	0	0		
34. North Carolina   NC   0   0   0   0   0   0   0   0   0		i	V	0	0	0	0		
35. North Dakota		i		0	0	0	0		
36 Ohio					0	0			
37. Oklahoma OK		i					٥٥		
38. Oregon   OR   OR   OR   OR   OR   OR   OR   O				0	0	0	0		
39, Pennsylvania PA 40, Rhode Island RI 41, South Carolina SC 50 0000000000000000000000000000000000				0	0	0	0		
41. South Carolina SC	· ·	i		0	0	0			
42. South Dakota   SD	40. Rhode Island	1		0	0	0	0		
43. Tennessee TN	41. South Carolina	С		0	0	0	0		
44. Texas TX					0	1			
45. Utah UT					0		0		
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  58. Aggregate Alien and Other OT  5801.  5802.  5803.  5898. Sum of remaining write-ins for Line  58 from overflow page  XXX XXXX  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0  0 0 0 0 0 0  0 0 0 0 0 0  0 0 0 0 0 0  0 0 0 0 0 0 0  0 0 0 0 0 0 0  0 0 0 0 0 0 0  0 0 0 0 0 0 0  0 0 0 0 0 0 0 0  0 0 0 0 0 0 0 0  0 0 0 0 0 0 0 0  0 0 0 0 0 0 0 0 0  0 0 0 0 0 0 0 0 0 0  0 0 0 0 0 0 0 0 0 0  0		i							
47. Virginia       VA       0       0       0       0         48. Washington       WA       0       0       0       0         49. West Virginia       WV       0       0       0       0         50. Wisconsin       WI       0       0       0       0         51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0         54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         5801.       S801.       XXX       XXX       XXX       0       0       0       0         5802.       S803.       S898.       Sum of remaining write-ins for Line       XXX       XXX       0 <td></td> <td>l</td> <td></td> <td></td> <td></td> <td></td> <td></td>		l							
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 588. Aggregate Alien and Other OT 58. Aggregate Alien and Other OT 59. Total  DETAILS OF WRITE-INS 5802. 5803. 5898. Sum of remaining write-ins for Line 58 from overflow page  XXX XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
49. West Virginia       WV	-								
51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0       0         54. Puerto Rico       PR       0<	-			0	0	0	0		
52. American Samoa       AS       0		i i		0	0	0	0		
53. Guam GU 0 0 0 0 0 0 0 0 54. Puerto Rico PR 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-			i i		I	0		
54. Puerto Rico PR		i					0		
55. U.S. Virgin Islands							0		
56. Northern Mariana Islands. MP							٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠		
57. Canada CAN	-								
58. Aggregate Alien and Other OT XXX XXX							0		
59. Total XXX XXX 0 0 0 0  DETAILS OF WRITE-INS  5801.  5802.  5803.  5898. Sum of remaining write-ins for Line 58 from overflow page XXX XXX 0 0 0 0 0		i	XXX						
5801.			XXX	0	0	0	(		
5802.	DETAILS OF WRITE-INS								
5803. 5898. Sum of remaining write-ins for Line 58 from overflow page	5801.	ļ							
5898. Sum of remaining write-ins for Line 58 from overflow page									
58 from overflow page		ine							
EVID   Lotale (Linea E904 E902 + E909)	58 from overflow page	XXX	xxx	0	0	0	0		
1 otals (Lines 5801 - 5803 + 5898) (Line 58 above) XXX XXX 0 0 0	5899. Totals (Lines 5801 - 5803 + 58 (Line 58 above)	ухх (86	XXX	n	0	<sub>0</sub>	(		