



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

QUARTERLY STATEMENT

FOR THE QUARTER ENDED MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

NAIC Group Code 0565 (Current) 0565 (Prior) NAIC Company Code 68195 Employer's ID Number 62-0331200

Organized under the Laws of TENNESSEE, State of Domicile or Port of Entry TN

Country of Domicile United States of America

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

Incorporated/Organized 05/24/1887 Commenced Business 05/24/1887

Statutory Home Office 1 FOUNTAIN SQUARE, CHATTANOOGA, TN, US 37402-1330

Main Administrative Office 1 FOUNTAIN SQUARE, CHATTANOOGA, TN, US 37402-1330

423-294-1011 (Area Code) (Telephone Number)

Mail Address 1 FOUNTAIN SQUARE, CHATTANOOGA, TN, US 37402-1330

Primary Location of Books and Records 1 FOUNTAIN SQUARE, CHATTANOOGA, TN, US 37402-1330

423-294-1882 (Area Code) (Telephone Number)

Internet Website Address www.unum.com

Statutory Statement Contact Christine Currens, 423-294-4860

ccurrens2@unum.com, 423-287-8597

OFFICERS

Chairman, President and Chief Executive Officer MICHAEL QUINN SIMONDS
Executive Vice President, Chief Information and Digital Officer PUNEET BHASIN
Executive Vice President, Finance STEVEN ANDREW ZABEL
Executive Vice President, General Counsel LISA GONZALEZ IGLESIAS
Senior Vice President, Global Financial Planning and Analysis DANIEL JASON WAXENBERG
Senior Vice President, Chief Accounting Officer and Head of Treasury CHERIE ANTOINETTE PASHLEY
Senior Vice President, Chief Actuary SCOTT ALLAN CARTER
Vice President, Treasurer BENJAMIN SETH KATZ
Vice President, Managing Counsel and Corporate Secretary JEAN PAUL JULLIENNE

DIRECTORS OR TRUSTEES

PUNEET BHASIN, LISA GONZALEZ IGLESIAS, MICHAEL QUINN SIMONDS
DANIEL JASON WAXENBERG, STEVEN ANDREW ZABEL

State of Tennessee SS:
County of Hamilton

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

Signature of Michael Quinn Simonds
MICHAEL QUINN SIMONDS
Chairman, President and Chief Executive Officer

Signature of Jean Paul Jullienne
JEAN PAUL JULLIENNE
Vice President, Managing Counsel and Corporate Secretary

Signature of Benjamin Seth Katz
BENJAMIN SETH KATZ
Vice President, Treasurer

Subscribed and sworn to before me this 6 day of May, 2022

- 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

Janna Thomas
My Commission Expires: September 24, 2023



STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**ASSETS**

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 4,701,282,472          |                         | 4,701,282,472                             | 4,726,421,136   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 191,800                |                         | 191,800                                   | 192,000   |
| 2.2 Common stocks .....   | 17,022,100             |                         | 17,022,100                                | 17,022,107  |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 546,292,691            |                         | 546,292,691                               | 560,020,514   |
| 3.2 Other than first liens.....   |                        |                         |   |   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$ .....0<br>encumbrances) .....   | 73,423,067             |                         | 73,423,067                                | 74,707,810  |
| 4.2 Properties held for the production of income (less<br>\$ .....0 encumbrances) .....   | 29,030,338             |                         | 29,030,338                                | 28,694,354  |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....  |                        |                         |   |   |
| 5. Cash (\$ .....(19,126,730) ), cash equivalents<br>(\$ .....47,737,735 ) and short-term<br>investments (\$ .....0 ) .....                                 | 28,611,005             |                         | 28,611,005                                | 37,417,561  |
| 6. Contract loans (including \$ .....0 premium notes) .....   | 169,765,898            |                         | 169,765,898                               | 167,934,570   |
| 7. Derivatives .....  | 10,236,355             |                         | 10,236,355                                | 8,163,878   |
| 8. Other invested assets .....  | 81,236,405             |                         | 81,236,405                                | 81,683,531  |
| 9. Receivables for securities .....   | 7,555,000              |                         | 7,555,000                                 | 5,138,360   |
| 10. Securities lending reinvested collateral assets .....   | 6,331,270              |                         | 6,331,270                                 | 9,761,658   |
| 11. Aggregate write-ins for invested assets .....   |                        |                         |   |   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 5,670,978,403          |                         | 5,670,978,403                             | 5,717,157,478   |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 66,818,576             |                         | 66,818,576                                | 74,899,367  |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 56,320,228             | 6,584,304               | 49,735,924                                | 45,164,638  |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 67,687,235             |                         | 67,687,235                                | 29,044,766  |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 14,859,836             | 1,797                   | 14,858,039                                | 17,574,074  |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         |   |   |
| 16.3 Other amounts receivable under reinsurance contracts .....   | 6,195,351              |                         | 6,195,351                                 | 6,762,993   |
| 17. Amounts receivable relating to uninsured plans .....  | 40,681                 |                         | 40,681                                    | 40,061  |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....  | 0                      |                         | 0   | 17,599,183  |
| 18.2 Net deferred tax asset .....   | 135,942,602            | 50,840,379              | 85,102,223                                | 87,279,245  |
| 19. Guaranty funds receivable or on deposit .....   | 4,296,393              |                         | 4,296,393                                 | 4,530,351   |
| 20. Electronic data processing equipment and software .....   |                        |                         |   |   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   | 6,192,752              | 6,192,752               | 0   | 0   |
| 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 .....  | 8,493,921              | 8,493,921               | 0   | 0   |
| 25. Aggregate write-ins for other than invested assets .....  | 215,832,495            | 181,895                 | 215,650,600                               | 214,171,288   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 6,253,658,473          | 72,295,047              | 6,181,363,426                             | 6,214,223,444   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         |   |   |
| 28. Total (Lines 26 and 27)   | 6,253,658,473          | 72,295,047              | 6,181,363,426                             | 6,214,223,444   |
| <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 through 1103 plus 1198)(Line 11 above)   |                        |                         |   |   |
| 2501. Corporate owned life insurance .....  | 211,762,441            |                         | 211,762,441                               | 210,284,732   |
| 2502. Other miscellaneous assets .....  | 434,842                |                         | 434,842                                   | 432,535   |
| 2503. State premium tax credits .....   | 3,450,000              |                         | 3,450,000                                 | 3,450,000   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 185,212                | 181,895                 | 3,317                                     | 4,022   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 215,832,495            | 181,895                 | 215,650,600                               | 214,171,288   |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....2,263,648,787 less \$ ..... included in Line 6.3<br>(including \$ .....1,041,511 Modco Reserve).....  | 2,263,648,787                  | 2,229,640,438                  |
| 2. Aggregate reserve for accident and health contracts (including \$ .....129,423,069 Modco Reserve).....   | 2,484,199,420                  | 2,469,562,814                  |
| 3. Liability for deposit-type contracts (including \$ .....0 Modco Reserve).....  | 108,314,735                    | 121,914,247                    |
| 4. Contract claims:   |                                |                                |
| 4.1 Life .....  | 22,476,623                     | 22,420,420                     |
| 4.2 Accident and health .....   | 32,011,854                     | 31,483,013                     |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....  |                                |                                |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:  |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>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<br>\$ .....0 discount; including \$ .....10,078,504 accident and health premiums .....                                 | 11,846,764                     | 12,952,560                     |
| 9. Contract liabilities not included elsewhere:   |                                |                                |
| 9.1 Surrender values on canceled contracts .....  |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$ .....0 accident and health<br>experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... | 876,083                        | 876,083                        |
| 9.3 Other amounts payable on reinsurance, including \$ .....0 assumed and \$ .....7,617,421<br>ceded .....  | 7,617,421                      | 9,423,671                      |
| 9.4 Interest Maintenance Reserve .....  | 31,397,307                     | 30,637,289                     |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ .....2,772,557 , accident and health<br>\$ .....10,078,900 and deposit-type contract funds \$ .....0 .....   | 12,851,457                     | 14,541,329                     |
| 11. Commissions and expense allowances payable on reinsurance assumed .....   |                                |                                |
| 12. General expenses due or accrued .....   | 23,295,525                     | 23,291,204                     |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....  |                                |                                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....   | 6,404,026                      | 7,930,181                      |
| 15.1 Current federal and foreign income taxes, including \$ .....(2,390,302) on realized capital gains (losses) .....   | 4,860,604                      | 0                              |
| 15.2 Net deferred tax liability .....   |                                |                                |
| 16. Unearned investment income .....  |                                |                                |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....  | 118,948                        | 77,429                         |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....  |                                |                                |
| 19. Remittances and items not allocated .....   | 45,750,160                     | 50,599,056                     |
| 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 .....   | 77,100,351                     | 78,214,794                     |
| 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 .....  | 40,978,339                     | 48,798,062                     |
| 24.05 Drafts outstanding .....  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....  |                                |                                |
| 24.07 Funds held under coinsurance .....  |                                |                                |
| 24.08 Derivatives .....   | 16,125,309                     | 17,235,110                     |
| 24.09 Payable for securities .....  | 4,999,783                      | 10,738,003                     |
| 24.10 Payable for securities lending .....  | 6,331,270                      | 9,761,658                      |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....  |                                |                                |
| 25. Aggregate write-ins for liabilities .....   | 54,895,170                     | 52,789,031                     |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....  | 5,256,099,939                  | 5,242,886,390                  |
| 27. From Separate Accounts Statement .....  |                                |                                |
| 28. Total liabilities (Lines 26 and 27) .....   | 5,256,099,939                  | 5,242,886,390                  |
| 29. Common capital stock .....  | 43,501,205                     | 43,501,205                     |
| 30. Preferred capital stock .....   |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....  | 15,779,630                     | 16,207,627                     |
| 32. Surplus notes .....   |                                |                                |
| 33. Gross paid in and contributed surplus .....   | 600,208,526                    | 600,208,526                    |
| 34. Aggregate write-ins for special surplus funds .....   |                                |                                |
| 35. Unassigned funds (surplus) .....  | 265,774,126                    | 311,419,696                    |
| 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) .....   | 881,762,282                    | 927,835,849                    |
| 38. Totals of Lines 29, 30 and 37 .....   | 925,263,487                    | 971,337,054                    |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....   | 6,181,363,426                  | 6,214,223,444                  |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Pensioner life reserve .....  | 14,844,658                     | 15,108,082                     |
| 2502. Missing claimants liability .....   | 16,722,797                     | 15,735,315                     |
| 2503. Unfunded commitments .....  | 3,959,592                      | 3,959,592                      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 19,368,123                     | 17,986,041                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....   | 54,895,170                     | 52,789,031                     |
| 3101. Deferred gains on reinsurance transactions .....  | 15,779,630                     | 16,207,627                     |
| 3102. ....  |                                |                                |
| 3103. ....  |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....   |                                |                                |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....   | 15,779,630                     | 16,207,627                     |
| 3401. ....  |                                |                                |
| 3402. ....  |                                |                                |
| 3403. ....  |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....   |                                |                                |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....   |                                |                                |

## STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SUMMARY OF OPERATIONS**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts   | 258,673,994                  | 172,850,188                | 644,782,589                          |
| 2. Considerations for supplementary contracts with life contingencies   |                              |                            |                                      |
| 3. Net investment income  | 66,479,456                   | 67,643,452                 | 272,474,651                          |
| 4. Amortization of Interest Maintenance Reserve (IMR)   | 993,222                      | 942,103                    | 3,804,041                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses  |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded  | 25,537,814                   | 43,261,791                 | 112,068,714                          |
| 7. Reserve adjustments on reinsurance ceded   | 8,266,433                    | 2,848,114                  | 21,223,372                           |
| 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  | 1,358,303                    | 2,211,293                  | 7,580,222                            |
| 9. Totals (Lines 1 to 8.3)  | 361,309,222                  | 289,756,941                | 1,061,933,588                        |
| 10. Death benefits  | 25,307,690                   | 32,318,235                 | 97,805,156                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments)  |                              |                            |                                      |
| 12. Annuity benefits  | 16,204,776                   | 16,524,606                 | 66,383,523                           |
| 13. Disability benefits and benefits under accident and health contracts  | 69,051,081                   | 73,834,140                 | 274,745,659                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits   |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts   | 18,424,822                   | 18,762,188                 | 66,399,121                           |
| 16. Group conversions   | (22,287)                     | (77,735)                   | (250,995)                            |
| 17. Interest and adjustments on contract or deposit-type contract funds   | 219,929                      | 260,359                    | 982,258                              |
| 18. Payments on supplementary contracts with life contingencies   | 86,473                       | 97,813                     | 393,456                              |
| 19. Increase in aggregate reserves for life and accident and health contracts   | 48,644,957                   | (68,714,733)               | (147,645,640)                        |
| 20. Totals (Lines 10 to 19)   | 177,917,439                  | 73,004,872                 | 358,812,538                          |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)   | 39,201,857                   | 36,252,519                 | 135,876,521                          |
| 22. Commissions and expense allowances on reinsurance assumed   | 94,274                       | 76,631                     | 313,613                              |
| 23. General insurance expenses and fraternal expenses   | 32,530,654                   | 34,537,613                 | 140,484,925                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes  | 7,429,923                    | 7,254,117                  | 24,422,881                           |
| 25. Increase in loading on deferred and uncollected premiums  | 25,351,560                   | 28,440,412                 | 6,113,268                            |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance   |                              |                            |                                      |
| 27. Aggregate write-ins for deductions  | 157,144                      | (368,282)                  | (671,106)                            |
| 28. Totals (Lines 20 to 27)   | 282,682,850                  | 179,197,882                | 665,352,641                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)  | 78,626,372                   | 110,559,059                | 396,580,947                          |
| 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)   | 78,626,372                   | 110,559,059                | 396,580,947                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains)  | 22,465,004                   | 18,342,535                 | 55,245,658                           |
| 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)        | 56,161,368                   | 92,216,524                 | 341,335,289                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (461,509) (excluding taxes of \$ 456,292 transferred to the IMR) | (848,693)                    | (1,419,204)                | (986,449)                            |
| 35. Net income (Line 33 plus Line 34)   | 55,312,675                   | 90,797,320                 | 340,348,841                          |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year  | 971,337,054                  | 705,209,095                | 705,209,095                          |
| 37. Net income (Line 35)  | 55,312,675                   | 90,797,320                 | 340,348,841                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 338,505  | 1,273,421                    | 922,383                    | 5,873,378                            |
| 39. Change in net unrealized foreign exchange capital gain (loss)   | (95,002)                     | (82,912)                   | (262,322)                            |
| 40. Change in net deferred income tax   | 6,801,102                    | 3,348,462                  | (603,471)                            |
| 41. Change in nonadmitted assets  | (5,052,209)                  | (43,493)                   | 7,171,204                            |
| 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   | 0                            | 0                          | (20,240,541)                         |
| 44. Change in asset valuation reserve   | 1,114,443                    | 163,880                    | (3,220,205)                          |
| 45. Change in treasury stock  |                              |                            |                                      |
| 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   | (427,997)                    | 8,972,616                  | 7,561,075                            |
| 52. Dividends to stockholders   | (105,000,000)                | (50,000,000)               | (70,500,000)                         |
| 53. Aggregate write-ins for gains and losses in surplus   |                              |                            |                                      |
| 54. Net change in capital and surplus for the year (Lines 37 through 53)  | (46,073,567)                 | 54,078,256                 | 266,127,959                          |
| 55. Capital and surplus, as of statement date (Lines 36 + 54)   | 925,263,487                  | 759,287,351                | 971,337,054                          |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 08.301. Corporate owned life insurance  | 1,477,709                    | 1,467,838                  | 6,016,460                            |
| 08.302. Surrender charges   | 186,188                      | 363,064                    | 1,171,014                            |
| 08.303. Other income  | (351,161)                    | 353,805                    | 267,675                              |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page  | 45,566                       | 26,587                     | 125,073                              |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)   | 1,358,303                    | 2,211,293                  | 7,580,222                            |
| 2701. Loss from ceded modco agreement   | 1,614,024                    | 109,965                    | 442,440                              |
| 2702. Reserve adjustments on assumed modco reinsurance  | (1,197,763)                  | (282,779)                  | (438,764)                            |
| 2703. Change in pensioner life reserve  | (263,425)                    | (195,471)                  | (683,936)                            |
| 2798. Summary of remaining write-ins for Line 27 from overflow page   | 4,307                        | 2                          | 9,154                                |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)   | 157,144                      | (368,282)                  | (671,106)                            |
| 5301.   |                              |                            |                                      |
| 5302.   |                              |                            |                                      |
| 5303.   |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page   |                              |                            |                                      |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)   |                              |                            |                                      |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**CASH FLOW**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 192,533,992                  | 213,932,788                | 751,395,959                          |
| 2. Net investment income .....  | 77,135,382                   | 77,884,465                 | 280,639,364                          |
| 3. Miscellaneous income .....   | 25,697,586                   | 49,463,771                 | 134,491,475                          |
| 4. Total (Lines 1 to 3) .....   | 295,366,960                  | 341,281,023                | 1,166,526,798                        |
| 5. Benefit and loss related payments .....  | 118,375,793                  | 167,135,037                | 528,443,590                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 85,384,970                   | 84,008,663                 | 303,255,356                          |
| 8. Dividends paid to policyholders .....  |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital<br>gains (losses) .....                | 0                            | 0                          | (130,271,926)                        |
| 10. Total (Lines 5 through 9) .....   | 203,760,764                  | 251,143,700                | 701,427,020                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 91,606,196                   | 90,137,323                 | 465,099,778                          |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 53,969,002                   | 77,239,730                 | 316,366,703                          |
| 12.2 Stocks .....   | 0                            | 0                          | 1,779,800                            |
| 12.3 Mortgage loans .....   | 13,727,822                   | 19,504,328                 | 63,071,709                           |
| 12.4 Real estate .....  |                              |                            |                                      |
| 12.5 Other invested assets .....  | 3,244,201                    | 139,404                    | 4,196,231                            |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 94,096                       | 67,714                     | 44,804                               |
| 12.7 Miscellaneous proceeds .....   | 4,730,529                    | 25,924,575                 | 21,732,300                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 75,765,650                   | 122,875,751                | 407,191,548                          |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 29,041,800                   | 151,492,055                | 605,070,228                          |
| 13.2 Stocks .....   |                              |                            |                                      |
| 13.3 Mortgage loans .....   | 0                            | 0                          | 137,475,000                          |
| 13.4 Real estate .....  | 1,176,916                    | 1,872,239                  | 8,800,857                            |
| 13.5 Other invested assets .....  | 3,602,618                    | 452,740                    | 14,178,992                           |
| 13.6 Miscellaneous applications .....   | 8,169,185                    | 12,512,514                 | 14,631,486                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 41,990,519                   | 166,329,548                | 780,156,563                          |
| 14. Net increase (or decrease) in contract loans and premium notes .....  | 1,831,329                    | (536,788)                  | (1,557,080)                          |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....   | 31,943,802                   | (42,917,009)               | (371,407,936)                        |
| <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 .....   | (13,678,506)                 | (10,131,655)               | (90,030,844)                         |
| 16.5 Dividends to stockholders .....  | 105,000,000                  | 50,000,000                 | 70,500,000                           |
| 16.6 Other cash provided (applied) .....  | (13,678,048)                 | 2,676,530                  | 20,520,718                           |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (132,356,554)                | (57,455,124)               | (140,010,126)                        |
| <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) .....                   | (8,806,556)                  | (10,234,810)               | (46,318,284)                         |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 37,417,561                   | 83,735,845                 | 83,735,845                           |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 28,611,005                   | 73,501,035                 | 37,417,561                           |

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

|   |   |             |             |
|---|---|-------------|-------------|
| 20.0001. Schedule D bond transfers to reinsurer adjusted from premium .....   | 0 | 139,649,730 | 139,649,730 |
| 20.0002. Interest maintenance reserve adjusted from premium related to the closed block individual<br>disability reinsurance transaction .....                        | 0 | 27,247,746  | 27,247,746  |
| 20.0003. Accrued investment income adjusted from premium and net investment income related to the<br>closed block individual disability reinsurance transaction ..... | 0 | 1,535,855   | 1,535,855   |
| 20.0004. Premium settlement for closed block individual disability reinsurance transaction .....  | 0 | 66,623      | 66,623      |

## EXHIBIT 1

### DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life .....  |                              |                            |                                      |
| 2. Ordinary life insurance .....  | 137,675,113                  | 135,724,967                | 281,077,175                          |
| 3. Ordinary individual annuities .....                                    | 9,673                        | 10,293                     | 37,253                               |
| 4. Credit life (group and individual) .....                               |                              |                            |                                      |
| 5. Group life insurance .....   | 232,569                      | 254,046                    | 987,028                              |
| 6. Group annuities .....  |                              |                            |                                      |
| 7. A & H - group .....  | 563,018                      | 616,535                    | 2,231,092                            |
| 8. A & H - credit (group and individual) .....                            |                              |                            |                                      |
| 9. A & H - other .....  | 181,558,659                  | 181,619,239                | 668,660,894                          |
| 10. Aggregate of all other lines of business .....                        |                              |                            |                                      |
| 11. Subtotal (Lines 1 through 10) .....                                   | 320,039,032                  | 318,225,080                | 952,993,441                          |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            |                                      |
| 13. Subtotal (Lines 11 through 12) .....                                  | 320,039,032                  | 318,225,080                | 952,993,441                          |
| 14. Deposit-type contracts .....  | 5,250                        | 850                        | 17,050                               |
| 15. Total (Lines 13 and 14)   | 320,044,282                  | 318,225,930                | 953,010,491                          |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 1001. ....  |                              |                            |                                      |
| 1002. ....  |                              |                            |                                      |
| 1003. ....  |                              |                            |                                      |
| 1098. Summary of remaining write-ins for Line 10 from overflow page ..... |                              |                            |                                      |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)           |                              |                            |                                      |

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of Provident Life and Accident Insurance Company (the Company) have been completed in accordance with Statutory Accounting Principles (SAP) prescribed in the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual. The Tennessee Department of Commerce and Insurance (the Department) has adopted no accounting practices that differ materially from SAP.

|   | <u>SSAP #</u> | <u>F/S Page</u> | <u>F/S Line #</u> | <u>3/31/2022</u>      | <u>12/31/2021</u>     |
|---|---------------|-----------------|-------------------|-----------------------|-----------------------|
| <u>NET INCOME</u>   |               |                 |                   |                       |                       |
| (1) The Company's state basis (Page 4, Line 35, Columns 1 & 3)                | XXX           | XXX             | XXX               | \$ 55,312,675         | \$ 340,348,841        |
| (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>\$ 55,312,675</u>  | <u>\$ 340,348,841</u> |
| <u>SURPLUS</u>  |               |                 |                   |                       |                       |
| (5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)                | XXX           | XXX             | XXX               | \$ 925,263,487        | \$ 971,337,054        |
| (6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP |               |                 |                   | —                     | —                     |
| (7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP  |               |                 |                   | —                     | —                     |
| (8) NAIC SAP (5-6-7=8)  | XXX           | XXX             | XXX               | <u>\$ 925,263,487</u> | <u>\$ 971,337,054</u> |

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

The preparation of financial statements requires management to make estimates and assumptions that affect amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes known, particularly when considering the risks and uncertainties associated with the coronavirus disease 2019 (COVID-19), which could impact the amounts reported and disclosed herein.

#### C. Accounting Policy

- (1) No significant change
- (2) Long-term bonds classified as issuer obligations are generally carried at amortized cost unless they have a NAIC designation of 6, in which case they are stated at the lower of amortized cost or fair value. Issuer obligations are amortized using the interest method.
- (3) No significant change
- (4) No significant change
- (5) No significant change
- (6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair value. Amortization of mortgage-backed and loan-backed securities considers the estimated timing and amount of prepayments of the underlying loans at the date of purchase. Actual prepayment experience is periodically reviewed with significant changes in estimated cash flows from the original purchase assumptions accounted for using the retrospective method.
- (7) Not applicable
- (8) No significant change
- (9) No significant change
- (10) No significant change

## NOTES TO FINANCIAL STATEMENTS

(11) No significant change

(12) No significant change

(13) Not applicable

### D. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the date these financial statements were issued.

### 2. Accounting Changes and Corrections of Errors

Not applicable

### 3. Business Combinations and Goodwill

Not applicable

### 4. Discontinued Operations

Not applicable

### 5. Investments

A. No significant change

B. Not applicable

C. Not applicable

### D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values and internal estimates.

(2) Not applicable

(3) Not applicable

(4) As of March 31, 2022, impaired securities (fair value is less than cost or amortized cost) for which an other-than temporary impairment had not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) were as follows:

a. The aggregate amount of unrealized losses:

|                        |          |
|------------------------|----------|
| 1. Less than 12 months | \$ 7,324 |
| 2. 12 months or longer | \$ —     |

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

|                        |              |
|------------------------|--------------|
| 1. Less than 12 months | \$ 3,378,535 |
| 2. 12 months or longer | \$ —         |

(5) In determining when a decline in fair value below amortized cost of a security is other than temporary, the Company evaluates the following factors:

- Whether the Company expects to recover the entire amortized cost basis of the security.
- Whether the Company intends to sell the security or will be required to sell the security before the recovery of its amortized cost basis.
- Whether the security is current as to principal and interest payments.
- The significance of the decline in value.
- The time period during which there has been a significant decline in value.
- Current and future business prospects and trends of earnings.
- The valuation of the security's underlying collateral.
- Relevant industry conditions and trends relative to their historical cycles.
- Market conditions.
- Rating agency and governmental actions.
- Bid and offering prices and the level of trading activity.
- Adverse changes in estimated cash flows for securitized investments.

## NOTES TO FINANCIAL STATEMENTS

- Changes in fair value subsequent to the balance sheet date.
- Any other key measures for the related security.

The Company evaluates available information, including the factors noted above, both positive and negative, in reaching its conclusions. In particular, the Company also considers the strength of the issuer's balance sheet, its debt obligations and near term funding requirements, cash flow and liquidity, the profitability of its core businesses, the availability of marketable assets which could be sold to increase liquidity, its industry fundamentals and regulatory environment, and its access to capital markets. Although available and applicable factors are considered in the analysis, the expectation of recovering the entire amortized cost basis of the security, whether the Company intends to sell the security, whether it is more likely than not the Company will be required to sell the security before recovery of its amortized cost, and whether the security is current on principal and interest payments are the most critical factors in determining whether impairments are other than temporary. The significance of the decline in value and the length of time during which there has been a significant decline are also important factors, but the Company does not record an impairment loss based solely on these two factors, since often other factors will impact the evaluation of a security.

While determining other-than-temporary impairments is a judgmental area, the Company utilizes a formal, well-defined, and disciplined process to monitor and evaluate its investments, supported by issuer specific research and documentation as of the end of each period. The process results in a thorough evaluation of problem investments and the recording of realized losses on a timely basis for investments determined to have an other-than-temporary impairment.

### E. Dollar Repurchase Agreements and/or Securities Lending Agreements

(1) No significant change

(2) No significant change

(3) a. No significant change

b. As of March 31, 2022, and December 31, 2021, the aggregate fair value of cash collateral received from securities lending transactions was \$6,331,270 and \$9,761,658, respectively. The Company reinvests this cash collateral into cash equivalents. At March 31, 2022 and December 31, 2021, the Company held securities with a fair value of \$15,026,903 and \$20,028,941 as collateral under its securities lending agreements. The Company has not sold or repledged any securities collateral received from securities lending transactions.

c. No significant change

(4) Not applicable

(5) No significant change

(6) No significant change

(7) Not applicable

F. Not applicable

G. Not applicable

H. Not applicable

I. Not applicable

J. Not applicable

K. No significant change

L. No significant change

M. Not applicable

N. Not applicable

O. No significant change

P. Not applicable

Q. No significant change

R. Not applicable

### 6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

## NOTES TO FINANCIAL STATEMENTS

### 7. Investment Income

No significant change

### 8. Derivative Instruments

#### A. Derivatives under SSAP No.86 - Derivatives

(1) No significant change

(2) *Credit Spread Total Return Swaps*: The Company has entered into a series of credit spread total return swaps with Unum Limited, a subsidiary of Unum European Holding Company Limited, a wholly-owned subsidiary of Unum Group. The credit spread total return swaps reference specific corporate bonds denominated in pound sterling (reference securities). Unum Limited holds bonds that are identical to the reference securities in an amount equal to the notional amount of the credit spread total return swaps. In each credit spread total return swap transaction, Unum Limited agrees to pay fees at specified intervals to the Company to assume credit spread risk related to the reference securities. If an early termination event as defined by the contract occurs, the contract may be cash settled on a net basis or it may be settled gross by the delivery of par quantities of the reference securities equal to the specified notional amount in exchange for the payment of cash by the Company in an amount equal to the early termination amount, as calculated in accordance with the terms of the swap transaction. Early termination events include optional redemption by the issuer of the reference security in whole or in part and any failure by the issuer of the reference security to pay its obligations with respect to the reference security when due.

The Company combined each credit spread total return swap transaction with one or more corporate bonds the Company holds to create replication (synthetic asset) transactions. The Company accounts for these as replication (synthetic asset) transactions rather than as hedging transactions.

As of March 31, 2022, the Company held £217,204,688 or \$285,363,519 notional of credit spread total return swaps with Unum Limited. The credit spread total return swaps have no carrying value, and the net fair value was £1,455,217 or \$1,911,864 at March 31, 2022. Total fees earned by the Company from Unum Limited related to the credit spread total return swaps in the first three months of 2022 were £758,481 or \$1,017,568.

## NOTES TO FINANCIAL STATEMENTS

The following table lists the specific terms and referenced corporate bonds for the credit spread total return swaps:

March 31, 2022

| Reference Security                                      | Term of Credit<br>Spread Total<br>Return Swaps | Maximum Potential<br>Amount of Future<br>Payments | Fair Value of Credit<br>Spread Total<br>Return Swaps |
|---|--|---|--|
| Wells Fargo Bank NA - EF5840139                         | 8/1/2023                                       | \$ 13,827,219                                     | \$ 40,437  |
| General Electric Co - EC1183366                         | 12/7/2028                                      | 13,670,142  | (548,778)  |
| Goldman Sachs Group Inc - EK0410432                     | 1/29/2026                                      | 8,619,842   | 59,703   |
| JPMorgan Chase & Co - EJ4812859                         | 12/18/2026                                     | 28,258,356  | 16,530   |
| Metlife Inc - ED7198556                                 | 12/9/2024                                      | 834,263   | (4,578)  |
| American Intl Group - EF3777275                         | 4/26/2023                                      | 5,115,396   | 90,858   |
| Johnson & Johnson - EG9913542                           | 11/6/2024                                      | 17,555,538  | 27,561   |
| Met Life Glob Funding I - EJ3740549                     | 9/30/2026                                      | 14,748,510  | (268,621)  |
| Anheuser-Busch Inbev NV - EJ8417945                     | 9/24/2025                                      | 3,068,380   | 17,624   |
| Goldman Sachs Group Inc - EK0410432                     | 1/29/2026                                      | 15,969,470  | 53,573   |
| Walgreens Boots Alliance - EK5943536                    | 11/20/2025                                     | 10,098,235  | 46,955   |
| Anheuser-Busch Inbev NV - AN6129950                     | 5/25/2037                                      | 16,475,558  | 355,321  |
| McKesson Corp - AM3295251                               | 2/17/2029                                      | 11,186,843  | 20,637   |
| Wells Fargo & Company - EJ3526179                       | 9/12/2029                                      | 2,843,904   | (88,720)   |
| Morgan Stanley - AM7545859                              | 3/9/2027                                       | 7,699,901   | (56,574)   |
| Verizon Communications - AL0126733                      | 11/2/2035                                      | 6,343,749   | 243,322  |
| Verizon Communications - AP6920411                      | 10/27/2036                                     | 2,602,940   | 123,268  |
| Autostrade Per L'italia - ED4892086                     | 6/9/2022                                       | 12,105,971  | 332,528  |
| Fidelity National Information Services Inc - ZS6405311  | 5/21/2031                                      | 10,233,057  | 225,659  |
| Fiserv Inc - AZ1871211                                  | 7/1/2031                                       | 11,996,863  | 228,344  |
| Goldman Sachs Group Inc - AT6518126                     | 7/25/2029                                      | 8,612,235   | 111,194  |
| HSBC Bank PLC - ED0954039                               | 8/22/2033                                      | 3,228,821   | 337,159  |
| HSBC Holding PLC - EI1988324                            | 3/29/2040                                      | 3,367,112   | 346,087  |
| Santander UK Group Holdings PLC - JV5269404             | 1/14/2026                                      | 9,944,743   | 153,377  |
| Rabobank Nederland - EJ3496712                          | 9/14/2027                                      | 3,162,790   | 72,690   |
| Nationwide Building Society - JV6363628                 | 1/20/2028                                      | 12,027,576  | 40,306   |
| Lloyds Bank PLC - EI4077158                             | 9/17/2040                                      | 4,559,911   | 122,194  |
| Western Power Distribution (South West) PLC - EI1916267 | 3/23/2040                                      | 17,762,248  | (454,958)  |
| HSBC Holding PLC - EC7824385                            | 12/20/2027                                     | 9,443,949   | 268,767  |

See Schedule DB for further details of the Company's derivatives activity.

- (3) For derivatives that qualify as replication (synthetic asset) transactions, the periodic receipt and related accruals of fees are reported as net investment income.
- (4) Not applicable
- (5) Not applicable
- (6) No significant change
- (7) No significant change
- (8) Not applicable

B. Not applicable

### 9. Income Taxes

No significant change

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

- A. No significant change
- B. No significant change
- C. Not applicable

## NOTES TO FINANCIAL STATEMENTS

- D. Pursuant to a series of credit spread total return swaps that the Company has entered into with Unum Limited, the Company earned £758,481 or \$1,017,568 in fees during the first three months of 2022. At March 31, 2022, the Company had collateral posted from Unum Limited in the form of a U.K. GILT bond with a total amortized cost and fair value in the amount of \$983,465 and \$885,593 respectively, based on the market value of the credit spread total return swaps. See Note 8 for further information.
- E. No significant change
- F. Not applicable
- G. No significant change
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable
- N. Not applicable
- O. Not applicable

### 11. Debt

- A. Not applicable
- B. FHLB (Federal Home Loan Bank) Agreements
  - (1) The Company is a member of the FHLB of Cincinnati. As of March 31, 2022, and December 31, 2021, the Company had outstanding funding agreements totaling \$102,291,162 and \$116,351,461, respectively. The Company uses these funds in an investment spread strategy, consistent with its other investment spread programs and records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Cincinnati for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The Company has determined its actual maximum borrowing capacity, presented in the table below, based on the current value of collateral posted to FHLB of Cincinnati.

## NOTES TO FINANCIAL STATEMENTS

## (2) FHLB Capital Stock

## a. Aggregate Totals

1.

| March 31, 2022    |                         |                           |
|-------------------|-------------------------|---------------------------|
| 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |

|                                |    |               |    |               |    |      |
|--------------------------------|----|---------------|----|---------------|----|------|
| (a) Membership Stock - Class A | \$ | —             | \$ | —             | \$ | —    |
| (b) Membership Stock - Class B |    | 6,172,161     |    | 6,172,161     |    | —    |
| (c) Activity Stock             |    | 4,603,102     |    | 4,603,102     |    | —    |
| (d) Excess Stock               |    | 6,246,837     |    | 6,246,837     |    | —    |
| (e) Aggregate Total (a+b+c+d)  |    | \$ 17,022,100 |    | \$ 17,022,100 |    | \$ — |

|   |  |                |  |     |  |     |
|---|--|----------------|--|-----|--|-----|
| (f) Actual Borrowing Capacity<br>as Determined by the Insurer |  | \$ 207,142,202 |  | XXX |  | XXX |
|---|--|----------------|--|-----|--|-----|

2.

| December 31, 2021 |                         |                           |
|-------------------|-------------------------|---------------------------|
| 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |

|                                |    |               |    |               |    |      |
|--------------------------------|----|---------------|----|---------------|----|------|
| (a) Membership Stock - Class A | \$ | —             | \$ | —             | \$ | —    |
| (b) Membership Stock - Class B |    | 6,172,161     |    | 6,172,161     |    | —    |
| (c) Activity Stock             |    | 5,235,816     |    | 5,235,816     |    | —    |
| (d) Excess Stock               |    | 5,614,123     |    | 5,614,123     |    | —    |
| (e) Aggregate Total (a+b+c+d)  |    | \$ 17,022,100 |    | \$ 17,022,100 |    | \$ — |

|   |  |                |  |     |  |     |
|---|--|----------------|--|-----|--|-----|
| (f) Actual Borrowing Capacity<br>as Determined by the Insurer |  | \$ 224,302,896 |  | XXX |  | XXX |
|---|--|----------------|--|-----|--|-----|

## b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

|                     | 1                                      | 2                                 | Eligible for Redemption |                                    |                           |              |
|---------------------|--|-----------------------------------|-------------------------|------------------------------------|---------------------------|--------------|
|                     |  |                                   | 3                       | 4                                  | 5                         | 6            |
| Membership<br>Stock | Balance at<br>3/31/2022<br>(2+3+4+5+6) | Not Eligible<br>for<br>Redemption | Less Than 6<br>Months   | 6 Months<br>to Less Than<br>1 Year | 1 to Less Than<br>3 Years | 3 to 5 Years |

|            |    |           |    |           |    |   |    |   |
|------------|----|-----------|----|-----------|----|---|----|---|
| 1. Class A | \$ | —         | \$ | —         | \$ | — | \$ | — |
| 2. Class B |    | 6,172,161 |    | 6,172,161 |    | — |    | — |

**NOTES TO FINANCIAL STATEMENTS**

## (3) Collateral Pledged to FHLB

## a. Amount Pledged as of Reporting Date

|  | March 31, 2022  |                     |                                   |
|--|-----------------|---------------------|-----------------------------------|
|  | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate<br>Total Borrowing |
| <b>Total Collateral Pledged</b>              |                 |                     |                                   |
| 1. General and Separate Accounts (Lines 2+3) | \$ 239,072,358  | \$ 254,195,885      | \$ 102,291,162                    |
| 2. General Account                           | 239,072,358     | 254,195,885         | 102,291,162                       |
| 3. Separate Accounts                         | —               | —                   | —                                 |

|                                  | December 31, 2021 |                |                |
|----------------------------------|-------------------|----------------|----------------|
| 4. General and Separate Accounts | \$ 288,087,516    | \$ 264,166,450 | \$ 116,351,461 |

## b. Maximum Amount Pledged During the Reporting Period

|  | March 31, 2022  |                     |  |
|--|-----------------|---------------------|--|
|  | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed<br>at Time of<br>Maximum Collateral |
| <b>Total Maximum Collateral Pledged</b>      |                 |                     |  |
| 1. General and Separate Accounts (Lines 2+3) | \$ 245,580,697  | \$ 254,920,880      | \$ 111,351,461   |
| 2. General Account                           | 245,580,697     | 254,920,880         | 111,351,461  |
| 3. Separate Accounts                         | —               | —                   | —  |

|                                  | December 31, 2021 |                |                |
|----------------------------------|-------------------|----------------|----------------|
| 4. General and Separate Accounts | \$ 358,493,312    | \$ 323,103,941 | \$ 205,744,582 |

## NOTES TO FINANCIAL STATEMENTS

## (4) Borrowing from FHLB

## a. Amount Borrowed as of the Reporting Date

| March 31, 2022              |                       |                       |  |                       |
|-----------------------------|-----------------------|-----------------------|--|-----------------------|
| 1                           | 2                     | 3                     | 4  |                       |
| Total<br>2+3                | General<br>Account    | Separate<br>Accounts  | Funding Agreements<br>Reserves Established |                       |
| 1. (a) Debt                 | \$ —                  | \$ —                  | \$ —                                       | XXX                   |
| (b) Funding Agreements      | 102,291,162           | 102,291,162           | —  | 102,291,162           |
| (c) Other                   | —                     | —                     | —  | XXX                   |
| (d) Aggregate Total (a+b+c) | <u>\$ 102,291,162</u> | <u>\$ 102,291,162</u> | <u>\$ —</u>                                | <u>\$ 102,291,162</u> |

| December 31, 2021           |                       |                       |  |                       |
|-----------------------------|-----------------------|-----------------------|--|-----------------------|
| 1                           | 2                     | 3                     | 4  |                       |
| Total<br>2+3                | General<br>Account    | Separate<br>Accounts  | Funding Agreements<br>Reserves Established |                       |
| 2. (a) Debt                 | \$ —                  | \$ —                  | \$ —                                       | XXX                   |
| (b) Funding Agreements      | 116,351,461           | 116,351,461           | —  | 116,351,461           |
| (c) Other                   | —                     | —                     | —  | XXX                   |
| (d) Aggregate Total (a+b+c) | <u>\$ 116,351,461</u> | <u>\$ 116,351,461</u> | <u>\$ —</u>                                | <u>\$ 116,351,461</u> |

## b. Maximum Amount During Reporting Period (Current Year)

| March 31, 2022                   |                       |                       |             |          |
|----------------------------------|-----------------------|-----------------------|-------------|----------|
| 1                                | 2                     | 3                     |             |          |
| Total<br>2+3                     | General<br>Account    | Separate<br>Accounts  |             |          |
| 1. Debt                          | \$ —                  | \$ —                  | \$ —        | —        |
| 2. Funding Agreements            | 111,351,461           | 111,351,461           | —           | —        |
| 3. Other                         | —                     | —                     | —           | —        |
| 4. Aggregate Total (Lines 1+2+3) | <u>\$ 111,351,461</u> | <u>\$ 111,351,461</u> | <u>\$ —</u> | <u>—</u> |

## c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

|                       |    |
|-----------------------|----|
| 1. Debt               | —  |
| 2. Funding Agreements | No |
| 3. Other              | —  |

### 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The Company purchases services from its affiliates in accordance with an intercompany cost sharing arrangement. There is no material obligation on the part of the Company beyond the amounts paid as part of the cost of services purchased.

### 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. No significant change
- B. No significant change
- C. No significant change
- D. On March 28, 2022, the Company paid a common stock dividend in cash to Unum Group of \$105,000,000.
- E. No significant change
- F. Not applicable

## NOTES TO FINANCIAL STATEMENTS

- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. No significant change
- K. Not applicable
- L. Not applicable
- M. Not applicable

### 14. Liabilities, Contingencies and Assessments

- A. No significant change
- B. No significant change
- C. Not applicable
- D. No significant change
- E. Not applicable
- F. Unum Group and its insurance subsidiaries, including the Company (collectively, the Group), are defendants in a number of litigation matters that have arisen in the normal course of business, including the matters discussed below. Further, state insurance regulatory authorities and other federal and state authorities regularly make inquiries and conduct investigations concerning the Group's compliance with applicable insurance and other laws and regulations. Given the complexity and scope of the Group's litigation and regulatory matters, it is not possible to predict the ultimate outcome of all pending investigations or legal proceedings or provide reasonable estimates of potential losses, except if noted in connection with specific matters.

In some of these matters, no specified amount is sought. In others, very large or indeterminate amounts, including punitive and treble damages, are asserted. There is a wide variation of pleading practice permitted in the United States courts with respect to requests for monetary damages, including some courts in which no specified amount is required and others which allow the plaintiff to state only that the amount sought is sufficient to invoke the jurisdiction of that court. Further, some jurisdictions permit plaintiffs to allege damages well in excess of reasonably possible verdicts. Based on extensive experience and that of others in the industry with respect to litigating or resolving claims through settlement over an extended period of time, the Group believes that the monetary damages asserted in a lawsuit or claim bear little relation to the merits of the case, or the likely disposition value. Therefore, the specific monetary relief sought is not stated.

Unless indicated otherwise in the descriptions below, reserves have not been established for litigation and contingencies. An estimated loss is accrued when it is both probable that a liability has been incurred and the amount of the loss can be reasonably estimated.

#### *Claims Handling Matters*

The Company, in the ordinary course of its business, is engaged in claim litigation where disputes arise as a result of a denial or termination of benefits. Most typically these lawsuits are filed on behalf of a single claimant or policyholder, and in some of these individual actions punitive damages are sought, such as claims alleging bad faith in the handling of insurance claims. For its general claim litigation, the Company maintains reserves based on experience to satisfy judgments and settlements in the normal course. Management expects that the ultimate liability, if any, with respect to general claim litigation, after consideration of the reserves maintained, will not be material to the financial condition of the Company. Nevertheless, given the inherent unpredictability of litigation, it is possible that an adverse outcome in certain claim litigation involving punitive damages could, from time to time, have a material adverse effect on the Company's results of operations in a period, depending on the results of operations of the Company for the particular period. The Company is unable to estimate the range of reasonably possible punitive losses.

From time to time class action allegations are pursued where the claimant or policyholder purports to represent a larger number of individuals who are similarly situated. Since each insurance claim is evaluated based on its own merits, there is rarely a single act or series of actions, which can properly be addressed by a class action. Nevertheless, these cases are monitored closely and the Company defends itself appropriately where these allegations are made.

#### *Miscellaneous Matters*

Insurance companies within the Group, including the Company, are examined periodically by their states of domicile and by other states in which they are licensed to conduct business. The domestic examinations have traditionally emphasized financial matters from the perspective of protection of policyholders, but they can and have covered other subjects that an examining state may be interested in reviewing, such as market conduct issues, reserve adequacy, sales practices, advertising materials, licensing and appointing of agents and brokers, underwriting, data security and identification and handling of unclaimed property.

## NOTES TO FINANCIAL STATEMENTS

### 15. Leases

No significant change

### 16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the notional amounts of the Company's financial instruments with off-balance sheet risk:

|            | Assets                |                       | Liabilities           |                       |
|------------|-----------------------|-----------------------|-----------------------|-----------------------|
|            | March 31, 2022        | December 31, 2021     | March 31, 2022        | December 31, 2021     |
| a. Swaps   | \$ 385,286,596        | \$ 389,542,137        | \$ 215,529,841        | \$ 220,171,004        |
| b. Futures | —                     | —                     | —                     | —                     |
| c. Options | —                     | —                     | —                     | —                     |
| d. Total   | <u>\$ 385,286,596</u> | <u>\$ 389,542,137</u> | <u>\$ 215,529,841</u> | <u>\$ 220,171,004</u> |

See Schedule DB for additional detail.

(2) See Note 8 for discussion of the terms of these instruments.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any of its current counterparties to fail to meet their obligations given their high credit ratings. The counterparty credit exposure of derivatives is limited to the fair value of those contracts in a net gain position. The Company mitigates credit risk by entering into master agreements with its counterparties whereby contracts in a gain position can be offset against contracts in a loss position. See Schedule DB Part D for detail of the Company's counterparty exposures.

(4) Credit risk is managed by only entering into transactions with investment-grade counterparties and obtaining collateral where appropriate and customary. The Company typically enters into bilateral, cross-collateralization agreements with its counterparties. These agreements require the counterparty in a loss position to submit acceptable collateral with the other counterparty in the event the net loss position meets or exceeds an agreed upon amount.

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

A. Not applicable

B. Transfer and Servicing of Financial Assets

(1) No significant change

(2) Not applicable

(3) Not applicable

(4) Not applicable

(5) No significant change

(6) Not applicable

(7) Not applicable

C. Not applicable

### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change

### 20. Fair Value Measurements

The fair values of the Company's financial instruments are categorized into a three-level classification. The lowest level input that is significant to the fair value measurement of a financial instrument is used to categorize the instrument and reflects the judgment of management. The valuation criterion for each level is summarized as follows:

- Level 1 - Inputs are unadjusted and represent quoted prices in active markets for identical assets or liabilities at the measurement date.

## NOTES TO FINANCIAL STATEMENTS

- Level 2 - Inputs (other than quoted prices included in Level 1) are either directly or indirectly observable for the asset or liability through correlation with market data at the measurement date and for the duration of the instrument's anticipated life. Level 2 inputs include, for example, indicative prices obtained from brokers or pricing services validated to other observable market data and quoted prices for similar assets or liabilities.
- Level 3 - Inputs reflect the Company's best estimate of what market participants would use in pricing the asset or liability at the measurement date. Financial assets and liabilities categorized as Level 3 are generally based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. The inputs reflect the Company's estimates about the assumptions that market participants would use in pricing the instrument in a current period transaction.

See section C for further discussion of the Company's valuation methods and techniques.

A. (1) Fair value measurements at March 31, 2022 are as follows:

a. Not applicable

|                              | (Level 1) | (Level 2)     | (Level 3) | Net Asset<br>Value (NAV) | Total         |
|------------------------------|-----------|---------------|-----------|--------------------------|---------------|
| b. Liabilities at fair value |           |               |           |                          |               |
| Derivatives                  | \$ —      | \$ 13,318,870 | \$ —      | \$ —                     | \$ 13,318,870 |

There were no transfers between levels during the three months ended March 31, 2022.

(2) Not applicable

(3) For fair value measurements of financial instruments that are transferred between levels, the Company reflects the transfers using the fair value at the beginning of the reporting period.

(4) See Section C below for derivatives valuation description.

(5) All derivatives positions are presented on a gross basis.

B. Not applicable

## NOTES TO FINANCIAL STATEMENTS

- C. Presented as follows are the fair values, admitted values, and categorization by input level of financial instruments held at the reporting date. The admitted values of financial instruments such as cash and cash equivalents, short-term investments, accounts and premiums receivable, accrued investment income, borrowed money, payable for securities lending, and short-term payables approximate fair value due to the short-term nature of the instruments. As such, these financial instruments are not included in the following charts.

| March 31, 2022                  |                      |                  |                |                  |              |                       |                                  |
|---------------------------------|----------------------|------------------|----------------|------------------|--------------|-----------------------|----------------------------------|
| Type of Financial Instrument    | Aggregate Fair Value | Admitted Values  | Level 1        | Level 2          | Level 3      | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
| <b>Admitted Assets</b>          |                      |                  |                |                  |              |                       |                                  |
| Bonds                           | \$ 5,030,428,722     | \$ 4,701,282,472 | \$ 955,538,222 | \$ 4,065,562,317 | \$ 9,328,183 | \$ —                  | \$ —                             |
| Preferred Stocks                | 191,800              | 191,800          | —              | 191,800          | —            | —                     | —                                |
| Common Stocks                   | 17,022,100           | 17,022,100       | —              | 17,022,100       | —            | —                     | —                                |
| Mortgage Loans                  | 541,162,416          | 546,292,691      | —              | 541,162,416      | —            | —                     | —                                |
| Contract Loans                  | 238,858,600          | 169,765,898      | —              | —                | 238,858,600  | —                     | —                                |
| Derivatives                     | 24,831,243           | 10,236,355       | —              | 21,497,150       | 3,334,093    | —                     | —                                |
| Other Invested Assets           | 83,141,888           | 81,236,405       | —              | 12,852,714       | 11,152,748   | 59,136,426            | —                                |
| <b>Liabilities</b>              |                      |                  |                |                  |              |                       |                                  |
| Deposit-Type Contracts          | \$ 102,426,591       | \$ 102,426,591   | \$ —           | \$ 102,426,591   | \$ —         | \$ —                  | \$ —                             |
| Derivatives                     | 15,285,134           | 16,125,309       | —              | 13,862,905       | 1,422,229    | —                     | —                                |
| <b>Unfunded Commitments to:</b> |                      |                  |                |                  |              |                       |                                  |
| Investment Partnerships         | 509,592              | 509,592          | —              | 509,592          | —            | —                     | —                                |

| December 31, 2021               |                      |                  |                |                  |                |                       |                                  |
|---------------------------------|----------------------|------------------|----------------|------------------|----------------|-----------------------|----------------------------------|
| Type of Financial Instrument    | Aggregate Fair Value | Admitted Values  | Level 1        | Level 2          | Level 3        | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
| <b>Admitted Assets</b>          |                      |                  |                |                  |                |                       |                                  |
| Bonds                           | \$ 5,518,092,532     | \$ 4,726,421,136 | \$ 389,565,504 | \$ 4,963,219,398 | \$ 165,307,630 | \$ —                  | \$ —                             |
| Preferred Stocks                | 192,000              | 192,000          | —              | 192,000          | —              | —                     | —                                |
| Common Stocks                   | 17,022,100           | 17,022,107       | —              | 17,022,100       | —              | —                     | —                                |
| Mortgage Loans                  | 584,327,714          | 560,020,514      | —              | 584,327,714      | —              | —                     | —                                |
| Contract Loans                  | 263,468,468          | 167,934,570      | —              | —                | 263,468,468    | —                     | —                                |
| Derivatives                     | 24,838,096           | 8,163,878        | —              | 16,191,523       | 8,646,573      | —                     | —                                |
| Other Invested Assets           | 84,711,021           | 81,683,531       | —              | 16,310,893       | 12,722,461     | 55,677,667            | —                                |
| <b>Liabilities</b>              |                      |                  |                |                  |                |                       |                                  |
| Deposit-Type Contracts          | \$ 116,411,554       | \$ 116,411,554   | \$ —           | \$ 116,411,554   | \$ —           | \$ —                  | \$ —                             |
| Derivatives                     | 12,905,557           | 17,235,110       | —              | 12,658,822       | 246,735        | —                     | —                                |
| <b>Unfunded Commitments to:</b> |                      |                  |                |                  |                |                       |                                  |
| Investment Partnerships         | 509,592              | 509,592          | —              | 509,592          | —              | —                     | —                                |

The following methods and assumptions were used in estimating the fair values of the Company's financial instruments.

*Bonds and Preferred Stocks:* Fair values are based on quoted market prices, where available. For bonds and preferred stocks not actively traded, fair values are estimated using values obtained from independent pricing services. For private placements, the Company either obtains prices from independent third-party brokers to establish valuations for certain of these bonds or uses fair values that are estimated using analyses of similar bonds adjusted for comparability.

*Common Stocks:* FHLB common stock is carried at cost, which approximates fair value.

*Mortgage Loans:* Fair value of newly originated, seasoned performing, or sub-performing but likely to continue cash flowing loans are calculated using a discounted cash flow analysis. Loans' cash flows are modeled and appropriately discounted by a rate based on current yields and credit spreads. For sub and non-performing loans where there would be some probability the loan will not continue to pay, a price based approach would be used to estimate the loan's value in the open market utilizing current transaction information from similar loans.

*Contract Loans:* Fair values are estimated using discounted cash flow analyses and interest rates currently being offered to policyholders with similar policies.

## NOTES TO FINANCIAL STATEMENTS

*Derivatives:* Fair values for derivatives are based on market quotes and represent the net amount of cash the Company would have paid or received if the contracts had been settled or closed as of the last day of the period. Credit risk related to the counterparty and the Company is considered in determining the fair values of these derivatives. However, since the Company has collateralization agreements in place with each counterparty which limit the Company's exposure, any credit risk is immaterial. Therefore, the Company determined that no adjustments for credit risk were required as of March 31, 2022 or December 31, 2021.

*Other Invested Assets:* Carrying amounts for tax credit partnerships equal the unamortized balance of contractual commitments to the partnerships and approximate fair value. Fair values for surplus notes are based on prices obtained from independent pricing services or quoted market prices. The Company reports investments in private equity partnerships at its share of the partnerships' net asset value per share or its equivalent (NAV) based on the underlying audited GAAP equity of the investee. NAV is utilized as a practical expedient for fair value disclosure.

*Deposit-Type Contracts:* Deposit-type contracts with stated maturity dates represent funds borrowed from the FHLB of Cincinnati plus accrued interest. Admitted values approximate fair values.

*Unfunded Commitments to Investment Partnerships:* Unfunded equity commitments represent legally binding amounts that the Company has committed to certain investment partnerships subject to the partnerships meeting specified conditions. When these conditions are met, the Company is obligated to invest these amounts in the partnerships. Admitted values approximate fair values.

Fair values for the Company's insurance contracts other than investment contracts are not required to be disclosed. However, the fair values of liabilities under all insurance contracts are taken into consideration in the Company's overall management of interest rate risk, which minimizes exposure to changing interest rates through the matching of investment maturities with amounts due under insurance contracts.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date and, therefore, represents an exit price, not an entry price. The exit price objective applies regardless of a reporting entity's intent and/or ability to sell the asset or transfer the liability at the measurement date.

The degree of judgment utilized in measuring the fair value of financial instruments generally correlates to the level of pricing observability. Financial instruments with readily available active quoted prices or for which fair value can be measured from actively quoted prices in active markets generally have more pricing observability and less judgment utilized in measuring fair value. An active market for a financial instrument is a market in which transactions for an asset or a similar asset occur with sufficient frequency and volume to provide pricing information on an ongoing basis. A quoted price in an active market provides the most reliable evidence of fair value and should be used to measure fair value whenever available. Conversely, financial instruments rarely traded or not quoted have less observability and are measured at fair value using valuation techniques that require more judgment. Pricing observability is generally impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction, and overall market conditions.

Valuation techniques used for assets and liabilities accounted for at fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets or liabilities. The income approach converts future amounts, such as cash flows or earnings, to a single present amount, or a discounted amount. The cost approach is based upon the amount that currently would be required to replace the service capacity of an asset, or the current replacement cost.

The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data are available that can be obtained without undue cost and effort. In some cases, a single valuation technique will be appropriate (for example, when valuing an asset or liability using quoted prices in an active market for identical assets or liabilities). In other cases, multiple valuation techniques will be appropriate. If the Company uses multiple valuation techniques to measure fair value, it evaluates and weighs the results, as appropriate, considering the reasonableness of the range indicated by those results. A fair value measurement is the point within that range that is most representative of fair value in the circumstances.

The selection of the valuation method(s) to apply considers the definition of an exit price and depends on the nature of the asset or liability being valued. The Company generally uses valuation techniques consistent with the market approach, and to a lesser extent, the income approach. The Company believes the market approach valuation technique provides more observable data than the income approach, considering the type of investments the Company holds. The Company's fair value measurements could differ significantly based on the valuation technique and available inputs. When using a pricing service, the Company obtains the vendor's pricing documentation to ensure the Company understands their methodologies. The Company periodically reviews and approves the selection of its pricing vendors to ensure the Company is in agreement with their current methodologies. When markets are less active, brokers may rely more on models with inputs based on the information available only to the broker. The Company's internal investment management professionals, which include portfolio managers and analysts, monitor securities priced by brokers and evaluate their prices for reasonableness based on benchmarking to available primary and secondary market information. In weighing a broker quote as an input to fair value, the Company places less reliance on quotes that do not reflect the result of market transactions. The Company also considers the nature of the quote, particularly whether it is a bid or market quote. If prices in an inactive market do not reflect current prices for the same or similar assets, adjustments may be necessary to arrive at fair value. When relevant market data is unavailable, which may be the case during periods of market uncertainty, the income approach can, in suitable circumstances, provide a more appropriate fair value. During 2022, the Company has applied valuation techniques on a consistent basis to similar assets and liabilities and consistent with those techniques used at year end 2021.

## NOTES TO FINANCIAL STATEMENTS

The Company uses observable and unobservable inputs in measuring the fair value of its financial instruments. Inputs that may be used include the following:

- Market maker prices and price levels
- Trade Reporting and Compliance Engine (TRACE) pricing
- Prices obtained from external pricing services
- Benchmark yields (Treasury and interest rate swap curves)
- Transactional data for new issuance and secondary trades
- Security cash flows and structures
- Recent issuance/supply
- Sector and issuer level spreads
- Security credit ratings/maturity/capital structure/optionality
- Corporate actions
- Underlying collateral
- Prepayment speeds/loan performance/delinquencies/weighted average life/seasoning
- Public covenants
- Comparative bond analysis
- Derivative spreads
- Relevant reports issued by analysts and rating agencies
- Audited financial statements

The management of the Company's investment portfolio includes establishing pricing policy and reviewing the reasonableness of sources and inputs used in developing pricing. The Company reviews all prices that vary between multiple pricing vendors by a threshold that is outside of a normal market range for the asset type. In the event the Company receives a vendor's market price that does not appear reasonable based on its market analysis, the Company may challenge the price and request further information about the assumptions and methodologies used by the vendor to price the security. The Company may change the vendor price based on a better data source such as an actual trade. The Company also reviews all prices that did not change from the prior month to ensure that these prices are within the Company's expectations. The overall valuation process for determining fair values may include adjustments to valuations obtained from the Company's pricing sources when they do not represent a valid exit price. These adjustments may be made when, in the Company's judgment and considering its knowledge of the financial conditions and industry in which the issuer operates, certain features of the financial instrument require that an adjustment be made to the value originally obtained from the Company's pricing sources. These features may include the complexity of the financial instrument, the market in which the financial instrument is traded, counterparty credit risk, credit structure, concentration, or liquidity. Additionally, an adjustment to the price derived from a model typically reflects the Company's judgment of the inputs that other participants in the market for the financial instrument being measured at fair value would consider in pricing that same financial instrument. In the event an asset is sold, the Company tests the validity of the fair value determined by its valuation techniques by comparing the selling price to the fair value determined for the asset in the immediately preceding month end reporting period closest to the transaction date.

The parameters and inputs used to validate a price on a security may be adjusted for assumptions about risk and current market conditions on a quarter to quarter basis, as certain features may be more significant drivers of valuation at the time of pricing. Changes to inputs in valuations are not changes to valuation methodologies; rather, the inputs are modified to reflect direct or indirect impacts on asset classes from changes in market conditions.

Certain of the Company's investments do not have readily determinable market prices and/or observable inputs or may at times be affected by the lack of market liquidity. For these securities, the Company uses internally prepared valuations including valuations based on estimates of future profitability, to estimate the fair value. Additionally, the Company may obtain prices from independent third-party brokers to aid in establishing valuations for certain of these securities. Key assumptions used to determine fair value for these securities include risk free interest rates, risk premiums, performance of underlying collateral (if any), and other factors involving significant assumptions which may or may not reflect those of an active market.

The Company considers transactions in inactive or disorderly markets to be less representative of fair value. The Company uses all available observable inputs when measuring fair value, but when significant other unobservable inputs and adjustments are necessary, it classifies these assets or liabilities as Level 3.

D. Not applicable

E. Investments in private equity partnerships represent funds that are primarily invested in private credit, private equity, and real assets as described below. Distributions received from the investments in private equity partnerships arise from income generated by the underlying investments as well as the liquidation of the underlying investments. There is generally not a public market for these investments.

## NOTES TO FINANCIAL STATEMENTS

The following table presents additional information about investments in private equity partnerships, including commitments for additional investments which may or may not be funded:

March 31, 2022

| Investment Category | Net Asset Value (NAV) | Redemption Term /<br>Redemption Notice  | Unfunded Commitments |
|---------------------|-----------------------|---|----------------------|
| Private Credit      | \$ 8,126,959          | Not redeemable  | \$ 7,039,960         |
| Private Equity      | 13,459,655            | Not redeemable  | 26,192,732           |
|                     | 3,604,633             | Initial 2 year lock on each<br>new investment / Quarterly<br>after 2 year lock with 90<br>days notice | 9,257,469            |
|                     | <u>17,064,288</u>     |   | <u>35,450,201</u>    |
| Real Assets         | \$ 33,945,179         | Not redeemable  | \$ 25,638,057        |
|                     | <u>\$ 59,136,426</u>  |   | <u>\$ 68,128,218</u> |

December 31, 2021

| Investment Category | Net Asset Value (NAV) | Redemption Term /<br>Redemption Notice  | Unfunded Commitments |
|---------------------|-----------------------|---|----------------------|
| Private Credit      | \$ 7,134,157          | Not redeemable  | \$ 8,069,848         |
| Private Equity      | 12,403,526            | Not redeemable  | 26,919,843           |
|                     | 3,010,016             | Initial 2 year lock on each<br>new investment / Quarterly<br>after 2 year lock with 90<br>days notice | 10,138,343           |
|                     | <u>15,413,542</u>     |   | <u>37,058,186</u>    |
| Real Assets         | \$ 33,129,968         | Not redeemable  | \$ 26,602,802        |
|                     | <u>\$ 55,677,667</u>  |   | <u>\$ 71,730,836</u> |

*Private Credit* - The limited partnerships described in this category employ various investment strategies, generally providing direct lending or other forms of debt financing including first-lien, second-lien, mezzanine, and subordinated loans. The limited partnerships have credit exposure to corporates, physical assets, and/or financial assets within a variety of industries (including manufacturing, healthcare, energy, business services, technology, materials, and retail) in North America and, to a lesser extent, outside of North America. As of March 31, 2022, the estimated remaining life of the investments that do not allow for redemptions is approximately 42 percent in the next 3 years, and 58 percent during the period from 5 to 10 years.

*Private Equity* - The limited partnerships described in this category employ various strategies generally investing in controlling or minority control equity positions directly in companies and/or assets across various industries (including manufacturing, healthcare, energy, business services, technology, materials, and retail), primarily in private markets within North America and, to a lesser extent, outside of North America. As of March 31, 2022, the estimated remaining life of the investments that do not allow for redemptions is approximately 48 percent in the next 3 years, 4 percent during the period from 3 to 5 years, and 48 percent during the period from 5 to 10 years.

*Real Assets* - The limited partnerships described in this category employ various strategies, which include investing in the equity and/or debt financing of physical assets, including infrastructure (energy, power, water/wastewater, communications), transportation (including airports, ports, toll roads, aircraft, railcars) and real estate in North America, Europe, South America, and Asia. As of March 31, 2022, the estimated remaining life of the investments that do not allow for redemptions is approximately 19 percent in the next 3 years, 69 percent during the period from 3 to 5 years, 8 percent during the period from 5 to 10 years, and 4 percent during the period from 10 to 15 years.

### 21. Other Items

No significant change

### 22. Events Subsequent

In April 2022, Unum Group amended and restated its existing credit agreement providing for a five-year \$500 million senior unsecured revolving credit facility with a syndicate of lenders. The credit facility was extended through April 2027 and Unum Group may request that the lenders' aggregate commitments of \$500 million under the facility be increased by up to an additional

## NOTES TO FINANCIAL STATEMENTS

\$200 million. Certain subsidiaries of Unum Group, including the Company, joined the amended agreement and may borrow under the credit facility. Any obligation of a subsidiary under the credit facility is several only and not joint and is subject to an unconditional guarantee by Unum Group. Unum Group may also request, on up to two occasions, that the lenders' commitment termination dates be extended by one year. Borrowings under the credit facility are subject to financial covenants, negative covenants, and events of default that are customary. The two primary financial covenants include limitations based on Unum Group's leverage ratio and consolidated net worth. There are also covenants that limit subsidiary indebtedness. The credit facility provides for borrowings at an interest rate based on the prime rate, the federal funds rate or the Secured Overnight Financing Rate. The credit facility provides for the issuance of letters of credit subject to certain terms and limitations. The Company has no borrowed amounts outstanding under the credit facility. As of May 13, 2022, Unum Group has letters of credit of \$0.4 million issued.

Subsequent events were evaluated through the time at which the financial statements were issued on May 13, 2022. The Company is not aware of any other events subsequent to March 31, 2022 that could have a material effect on its financial condition.

### 23. Reinsurance

No significant change

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

A. No significant change

B. No significant change

C. No significant change

D. Not applicable

E. Not applicable

### 25. Change in Incurred Losses and Loss Adjustment Expenses

A. As of December 31, 2021, reserves for unpaid claim and claim adjustment expenses attributable to claims incurred on or before that date were \$1,336,825,545. For the three months ended March 31, 2022, \$73,610,412 had been paid for incurred claims and claim adjustment expenses attributable to claims incurred in prior years. As of March 31, 2022, reserves remaining for prior years were \$1,275,465,900 as a result of the re-estimation of unpaid claims and claim adjustment expenses, principally on accident and health policies. Therefore, there has been a cost related to prior year development of \$12,250,767 for the period December 31, 2021 to March 31, 2022, excluding net investment income of \$16,246,803 earned on invested assets supporting these reserves during the same period. The majority of the reserve balance is related to disability claims with long-tail payouts on which interest earned on assets backing the liabilities is an integral part of reserving, and this should be considered in understanding the development of prior year claims.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

### 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

No significant change

### 31. Reserves for Life Contracts and Annuity Contracts

No significant change

## NOTES TO FINANCIAL STATEMENTS

**32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics**

No significant change

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

No significant change

**34. Premium & Annuity Considerations Deferred and Uncollected**

No significant change

**35. Separate Accounts**

Not applicable

**36. Loss/Claim Adjustment Expenses**

No significant change

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 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 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 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ X ] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .... 0000005513
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2018
- 6.2 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. .... 12/31/2018
- 6.3 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). .... 06/30/2020
- 6.4 By what department or departments?  
 Tennessee
- 6.5 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 ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ X ] No [ ] N/A [ ]
- 7.1 Has this 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 ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
|                     |                             |          |          |           |          |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

- 9.1 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.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ X ] No [ ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 In 1Q22, the Code of Conduct was refreshed and included a comprehensive review, leveraging industry best practices and internal expertise. A summary of key updates are as follows:
- Updated, modern and engaging design consistent with Unum's Corporate Brand guidelines and digital accessibility standards;
  - Addition of We Are Unum Values and updated message from Rick McKenney, the parent company's President and Chief Executive Officer;
  - Integration of Ethical Use of Data Principles;
  - New section for our commitment to environmental, social and governance aspects of doing business, and updated language to align our Inclusion and Diversity Strategy;
  - Enhanced learning aids and scenarios based on real trends and questions;
  - Heightened focus on managers - their additional responsibilities and tips for how to support their employees
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [ X ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ X ] No [ ]
- 11.2 If yes, give full and complete information relating thereto:  
 The Company has \$872,626; \$269,271; \$11,412,920; and \$618,886 statement value in bonds that are held as collateral for open derivative contracts with Barclays, Deutsche Bank, JP Morgan, and CIBC, respectively. In addition, the Company has \$127,595,885 and \$126,600,000 statement value in commercial mortgage loans and bonds, respectively, held as collateral for FHLB funding agreements
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$
13. Amount of real estate and mortgages held in short-term investments: ..... \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ ] No [ X ]
- 14.2 If yes, please complete the following:

|   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ .....   | \$ .....  |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ .....   | \$ .....  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ .....   | \$ .....  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....   | \$ .....  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]  
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 6,331,270
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 6,331,270
- 16.3 Total payable for securities lending reported on the liability page ..... \$ ..... 6,331,270

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

17. 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 [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s)      | 2<br>Custodian Address |
|--------------------------------|------------------------|
| JP Morgan Chase Bank N.A. .... | New York, NY .....     |

- 17.2 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

- 17.5 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<br>Name of Firm or Individual           | 2<br>Affiliation |
|---|------------------|
| Provident Investment Management LLC ..... | A.....           |
| JPMorgan Chase Bank N.A. ....             | U.....           |
| Apollo HGA Management, L.P. ....          | U.....           |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, 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 ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                      | 2   | 3                             | 4               | 5   |
|--|---|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual                | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 108527 .....                           | Provident Investment Management LLC ..... |                               |                 | DS.....                                     |
|  | JPMorgan Chase Bank N.A. ....             | 815DZWKVSZ1 1NUHU748 .....    |                 | NO.....                                     |
|  | Apollo HGA Management, L.P. ....          | 549300GWWGLJ8LMEOW39 .....    |                 | NO.....                                     |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for 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 [ X ] No [ ]

20. 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 ]

21. 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 ]

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....
- 1.12 Residential Mortgages ..... \$ .....
- 1.13 Commercial Mortgages ..... \$ ..... 546,292,693
- 1.14 Total Mortgages in Good Standing ..... \$ ..... 546,292,693
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms ..... \$ .....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages ..... \$ .....
- 1.32 Residential Mortgages ..... \$ .....
- 1.33 Commercial Mortgages ..... \$ .....
- 1.34 Total Mortgages with Interest Overdue more than Three Months ..... \$ .....
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages ..... \$ .....
- 1.42 Residential Mortgages ..... \$ .....
- 1.43 Commercial Mortgages ..... \$ .....
- 1.44 Total Mortgages in Process of Foreclosure ..... \$ .....
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) ..... \$ ..... 546,292,693
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages ..... \$ .....
- 1.62 Residential Mortgages ..... \$ .....
- 1.63 Commercial Mortgages ..... \$ .....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ .....
2. Operating Percentages:
- 2.1 A&H loss percent ..... 64.400 %
- 2.2 A&H cost containment percent ..... 2.000 %
- 2.3 A&H expense percent excluding cost containment expenses ..... 24.300 %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ .....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 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 [ ] No [ ]

**Fraternal Benefit Societies Only:**

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain:  
 .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

| Date  | Outstanding Lien Amount |
|-------|-------------------------|
| ..... | .....                   |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

| 1                 | 2          | 3              | 4   | 5                        | 6                         | 7                      | 8                 | 9  | 10   |
|-------------------|------------|----------------|---|--------------------------|---------------------------|------------------------|-------------------|--|--|
| NAIC Company Code | ID Number  | Effective Date | Name of Reinsurer                             | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Type of Reinsurer | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating |
|                   |            |                | <b>Life &amp; Annuity - Non-Affiliates</b>    |                          |                           |                        |                   |  |  |
| .00000            | AA-3194128 | .01/01/2022    | Allied World Assurance Company Ltd            | BMU                      | CAT/G                     | OL                     | Unauthorized      |  |  |
| .00000            | AA-1120053 | .01/01/2022    | Arch Insurance (UK) LTD                       | GBR                      | CAT/G                     | OL                     | Unauthorized      |  |  |
| .37273            | 39-1338397 | .01/01/2022    | Axis Insurance Company                        | IL                       | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-3190060 | .01/01/2022    | Hannover Re (Bermuda) Ltd.                    | BMU                      | CAT/G                     | OL                     | Unauthorized      |  |  |
| .00000            | AA-1126033 | .01/01/2022    | Lloyd's Syndicate Number 0033                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1126510 | .01/01/2022    | Lloyd's Syndicate Number 0510                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1127200 | .01/01/2022    | Lloyd's Syndicate Number 1200                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1120064 | .01/01/2022    | Lloyd's Syndicate Number 1919 CVS             | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1120055 | .01/01/2022    | Lloyd's Syndicate Number 3623                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1120116 | .01/01/2022    | Lloyd's Syndicate Number 3902                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1126005 | .01/01/2022    | Lloyd's Syndicate Number 4000                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1120075 | .01/01/2022    | Lloyd's Syndicate Number 4020                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1126004 | .01/01/2022    | Lloyd's Syndicate Number 4444                 | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1126609 | .01/01/2022    | Lloyd's Syndicate Number 609                  | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .93572            | 43-1235868 | .01/01/2022    | RGA Reinsurance Company                       | MO                       | CAT/G                     | OL                     | Authorized        |  |  |
| .16535            | 36-4233459 | .01/01/2022    | Zurich American Insurance Company             | NY                       | CAT/G                     | OL                     | Authorized        |  |  |
| .21113            | 13-5453190 | .01/01/2022    | United States Fire Ins Comp                   | NJ                       | CAT/G                     | OL                     | Unauthorized      |  |  |
| .00000            | AA-1120096 | .01/01/2022    | Lloyd's Syndicate Number 1880 TMK             | GBR                      | CAT/G                     | OL                     | Authorized        |  |  |
| .00000            | AA-1124129 | .01/01/2022    | Endurance Worldwide Ins LTD                   | GBR                      | CAT/G                     | OL                     | Unauthorized      |  |  |
| .00000            | AA-1120855 | .01/01/2022    | Liberty Mutual Insurance Europe SE            | LUX                      | CAT/G                     | OL                     | Unauthorized      |  |  |
|                   |            |                | <b>Accident &amp; Health - Non-Affiliates</b> |                          |                           |                        |                   |  |  |
| .00000            | AA-3194128 | .01/01/2022    | Allied World Assurance Company Ltd            | BMU                      | CAT/G                     | A                      | Unauthorized      |  |  |
| .00000            | AA-1120053 | .01/01/2022    | Arch Insurance (UK) LTD                       | GBR                      | CAT/G                     | A                      | Unauthorized      |  |  |
| .37273            | 39-1338397 | .01/01/2022    | Axis Insurance Company                        | IL                       | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-3190060 | .01/01/2022    | Hannover Re (Bermuda) Ltd.                    | BMU                      | CAT/G                     | A                      | Unauthorized      |  |  |
| .00000            | AA-1126033 | .01/01/2022    | Lloyd's Syndicate Number 0033                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1126510 | .01/01/2022    | Lloyd's Syndicate Number 0510                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1127200 | .01/01/2022    | Lloyd's Syndicate Number 1200                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1120064 | .01/01/2022    | Lloyd's Syndicate Number 1919 CVS             | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1120055 | .01/01/2022    | Lloyd's Syndicate Number 3623                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1120116 | .01/01/2022    | Lloyd's Syndicate Number 3902                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1126005 | .01/01/2022    | Lloyd's Syndicate Number 4000                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1120075 | .01/01/2022    | Lloyd's Syndicate Number 4020                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1126004 | .01/01/2022    | Lloyd's Syndicate Number 4444                 | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1126609 | .01/01/2022    | Lloyd's Syndicate Number 609                  | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .93572            | 43-1235868 | .01/01/2022    | RGA Reinsurance Company                       | MO                       | CAT/G                     | A                      | Authorized        |  |  |
| .16535            | 36-4233459 | .01/01/2022    | Zurich American Insurance Company             | NY                       | CAT/G                     | A                      | Authorized        |  |  |
| .21113            | 13-5453190 | .01/01/2022    | United States Fire Ins Comp                   | NJ                       | CAT/G                     | A                      | Unauthorized      |  |  |
| .00000            | AA-1120096 | .01/01/2022    | Lloyd's Syndicate Number 1880 TMK             | GBR                      | CAT/G                     | A                      | Authorized        |  |  |
| .00000            | AA-1124129 | .01/01/2022    | Endurance Worldwide Ins LTD                   | GBR                      | CAT/G                     | A                      | Unauthorized      |  |  |
| .00000            | AA-1120855 | .01/01/2022    | Liberty Mutual Insurance Europe SE            | LUX                      | CAT/G                     | A                      | Unauthorized      |  |  |

**STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - 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 | Deposit-Type Contracts |
| 1. Alabama   | AL                | L                       | 2,385,612              |   | 2,337,584            | 4,723,196                 |                        |
| 2. Alaska  | AK                | L                       | 50,941                 |   | 211,725              | 262,666                   |                        |
| 3. Arizona   | AZ                | L                       | 694,258                |   | 3,111,179            | 3,805,437                 |                        |
| 4. Arkansas  | AR                | L                       | 1,410,347              |   | 1,021,963            | 2,432,311                 | 5,000                  |
| 5. California  | CA                | L                       | 4,784,535              |   | 27,483,207           | 32,267,741                |                        |
| 6. Colorado  | CO                | L                       | 613,881                |   | 2,644,018            | 3,257,900                 |                        |
| 7. Connecticut   | CT                | L                       | 548,500                |   | 2,876,235            | 3,424,734                 |                        |
| 8. Delaware  | DE                | L                       | 313,503                |   | 615,172              | 928,675                   |                        |
| 9. District of Columbia  | DC                | L                       | 132,616                |   | 1,212,792            | 1,345,408                 |                        |
| 10. Florida  | FL                | L                       | 4,509,002              | 4,954   | 11,414,800           | 15,928,755                |                        |
| 11. Georgia  | GA                | L                       | 5,445,185              | 1,748   | 6,989,554            | 12,436,488                |                        |
| 12. Hawaii   | HI                | L                       | 152,038                |   | 1,822,443            | 1,974,481                 |                        |
| 13. Idaho  | ID                | L                       | 156,783                | 228   | 574,105              | 731,116                   |                        |
| 14. Illinois   | IL                | L                       | 1,688,162              |   | 8,105,722            | 9,793,884                 |                        |
| 15. Indiana  | IN                | L                       | 1,298,196              |   | 1,930,085            | 3,228,280                 | 150                    |
| 16. Iowa   | IA                | L                       | 538,698                |   | 848,222              | 1,386,920                 |                        |
| 17. Kansas   | KS                | L                       | 493,085                |   | 1,006,632            | 1,499,717                 |                        |
| 18. Kentucky   | KY                | L                       | 863,579                | 499   | 1,543,541            | 2,407,618                 |                        |
| 19. Louisiana  | LA                | L                       | 1,873,279              | 340   | 2,297,216            | 4,170,835                 |                        |
| 20. Maine  | ME                | L                       | 247,163                |   | 744,486              | 991,648                   |                        |
| 21. Maryland   | MD                | L                       | 2,535,591              | 43  | 5,946,760            | 8,482,394                 |                        |
| 22. Massachusetts  | MA                | L                       | 1,214,183              |   | 7,253,052            | 8,467,235                 |                        |
| 23. Michigan   | MI                | L                       | 2,938,570              |   | 6,298,273            | 9,236,842                 |                        |
| 24. Minnesota  | MN                | L                       | 877,775                |   | 3,430,619            | 4,308,394                 |                        |
| 25. Mississippi  | MS                | L                       | 1,138,039              |   | 1,872,268            | 3,010,307                 |                        |
| 26. Missouri   | MO                | L                       | 1,067,470              |   | 2,488,597            | 3,556,066                 |                        |
| 27. Montana  | MT                | L                       | 85,756                 |   | 274,224              | 359,980                   |                        |
| 28. Nebraska   | NE                | L                       | 572,853                |   | 733,524              | 1,306,377                 |                        |
| 29. Nevada   | NV                | L                       | 317,158                |   | 882,013              | 1,199,171                 |                        |
| 30. New Hampshire  | NH                | L                       | 140,972                |   | 728,907              | 869,879                   |                        |
| 31. New Jersey   | NJ                | L                       | 1,823,981              |   | 8,305,319            | 10,129,300                |                        |
| 32. New Mexico   | NM                | L                       | 331,634                | 79  | 727,890              | 1,059,603                 |                        |
| 33. New York   | NY                | N                       | 112,084                |   | 1,095,574            | 1,207,657                 |                        |
| 34. North Carolina   | NC                | L                       | 6,342,708              | 294   | 6,114,927            | 12,457,929                |                        |
| 35. North Dakota   | ND                | L                       | 162,982                |   | 174,580              | 337,562                   |                        |
| 36. Ohio   | OH                | L                       | 3,023,421              |   | 4,891,449            | 7,914,870                 |                        |
| 37. Oklahoma   | OK                | L                       | 479,070                |   | 858,575              | 1,337,645                 |                        |
| 38. Oregon   | OR                | L                       | 333,326                |   | 2,519,917            | 2,853,242                 |                        |
| 39. Pennsylvania   | PA                | L                       | 2,050,693              | 80  | 8,222,320            | 10,273,094                |                        |
| 40. Rhode Island   | RI                | L                       | 104,097                |   | 508,891              | 612,988                   |                        |
| 41. South Carolina   | SC                | L                       | 2,551,906              | 188   | 2,294,422            | 4,846,515                 |                        |
| 42. South Dakota   | SD                | L                       | 188,411                |   | 560,449              | 748,860                   |                        |
| 43. Tennessee  | TN                | L                       | 5,110,844              | 824   | 4,054,295            | 9,165,963                 |                        |
| 44. Texas  | TX                | L                       | 5,323,199              |   | 11,944,483           | 17,267,682                | 100                    |
| 45. Utah   | UT                | L                       | 247,198                |   | 630,944              | 878,143                   |                        |
| 46. Vermont  | VT                | L                       | 145,636                |   | 262,496              | 408,133                   |                        |
| 47. Virginia   | VA                | L                       | 2,437,283              |   | 5,741,198            | 8,178,481                 |                        |
| 48. Washington   | WA                | L                       | 2,563,641              |   | 5,045,743            | 7,609,383                 |                        |
| 49. West Virginia  | WV                | L                       | 517,574                |   | 347,569              | 865,143                   |                        |
| 50. Wisconsin  | WI                | L                       | 1,126,267              | 397   | 2,656,906            | 3,783,570                 |                        |
| 51. Wyoming  | WY                | L                       | 89,474                 |   | 174,353              | 263,827                   |                        |
| 52. American Samoa   | AS                | N                       |                        |   |                      |                           |                        |
| 53. Guam   | GU                | N                       |                        |   |                      |                           |                        |
| 54. Puerto Rico  | PR                | L                       | 2,673                  |   | 47,268               | 49,940                    |                        |
| 55. U.S. Virgin Islands  | VI                | N                       | 868                    |   | 5,852                | 6,719                     |                        |
| 56. Northern Mariana Islands   | MP                | N                       |                        |   |                      |                           |                        |
| 57. Canada   | CAN               | N                       | 2,887                  |   | 25,933               | 28,819                    |                        |
| 58. Aggregate Other Aliens   | OT                | XXX                     | 3,387                  |   | 150,626              | 154,013                   |                        |
| 59. Subtotal   | XXX               | 74,162,971              | 9,673                  | 176,060,898   |                      | 250,233,541               | 5,250                  |
| 90. Reporting entity contributions for employee benefits plans                             | XXX               |                         |                        |   |                      |                           |                        |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities               | XXX               | 3,973                   |                        |   |                      | 3,973                     |                        |
| 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               | 361,193                 |                        | 3,734,110   |                      | 4,095,303                 |                        |
| 94. Aggregate or other amounts not allocable by State                                      | XXX               |                         |                        |   |                      |                           |                        |
| 95. Totals (Direct Business)   | XXX               | 74,528,137              | 9,673                  | 179,795,007   |                      | 254,332,817               | 5,250                  |
| 96. Plus Reinsurance Assumed   | XXX               | 153,473                 |                        | 976,429   |                      | 1,129,901                 |                        |
| 97. Totals (All Business)  | XXX               | 74,681,609              | 9,673                  | 180,771,436   |                      | 255,462,718               | 5,250                  |
| 98. Less Reinsurance Ceded   | XXX               | 12,517,151              | 9,673                  | 50,401,902  |                      | 62,928,726                | 5,250                  |
| 99. Totals (All Business) less Reinsurance Ceded   | XXX               | 62,164,458              |                        | 130,369,534   |                      | 192,533,992               |                        |
| <b>DETAILS OF WRITE-INS</b>  |                   |                         |                        |   |                      |                           |                        |
| 58001. AUS AUSTRALIA   | XXX               | 1,513                   |                        | 11,799  |                      | 13,312                    |                        |
| 58002. BHS BAHAMAS   | XXX               |                         |                        | 490   |                      | 490                       |                        |
| 58003. BEL BELGIUM   | XXX               | 143                     |                        |   |                      | 143                       |                        |
| 58998. Summary of remaining write-ins for Line 58 from overflow page                       | XXX               | 1,731                   |                        | 138,337   |                      | 140,068                   |                        |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)                        | XXX               | 3,387                   |                        | 150,626   |                      | 154,013                   |                        |
| 9401.  | XXX               |                         |                        |   |                      |                           |                        |
| 9402.  | XXX               |                         |                        |   |                      |                           |                        |
| 9403.  | XXX               |                         |                        |   |                      |                           |                        |
| 9498. Summary of remaining write-ins for Line 94 from overflow page                        | XXX               |                         |                        |   |                      |                           |                        |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                            | XXX               |                         |                        |   |                      |                           |                        |

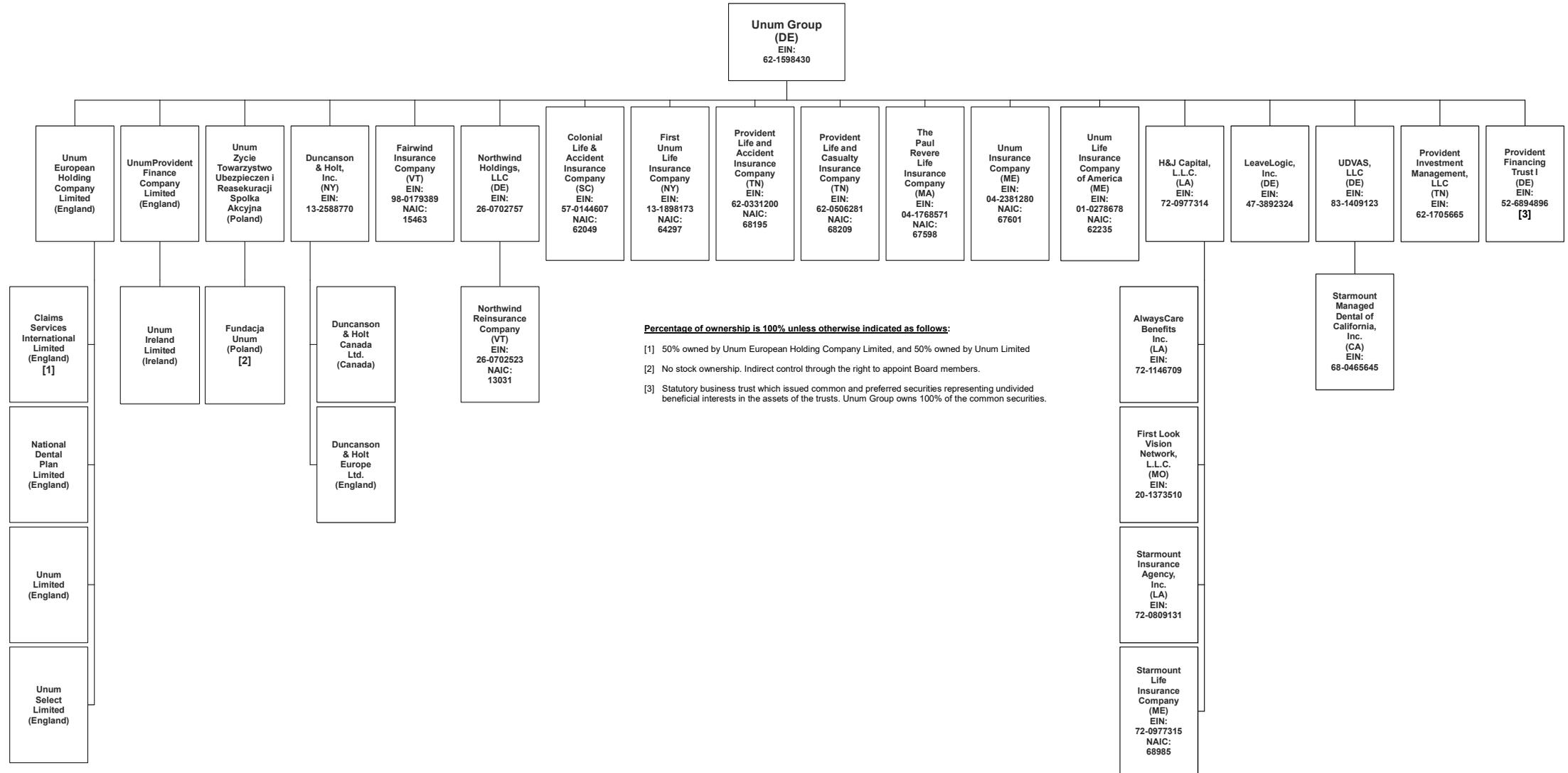
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....  
N - None of the above - Not allowed to write business in the state.....6

R - Registered - Non-domiciled RRGs.....  
Q - Qualified - Qualified or accredited reinsurer.....

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**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) | *        |
|            | Unum Group | .00000            | 72-1146709 |              |            |  | AlwaysCare Benefits, Inc.                     | LA                   | NIA                              | H&J Capital, L.L.C.                            | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Claims Services International Limited         | GBR                  | NIA                              | Unum European Holding Company Limited          | Ownership  | 50.000                                     | Unum Group                                 | NO                                  | .0000002 |
|            | Unum Group | .00000            |            |              |            |  | Claims Services International Limited         | GBR                  | NIA                              | Unum Limited                                   | Ownership  | 50.000                                     | Unum Group                                 | NO                                  | .0000003 |
| .0565      | Unum Group | .62049            | 57-0144607 |              |            |  | Colonial Life & Accident Insurance Company    | SC                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Duncanson & Holt Canada Ltd.                  | CAN                  | NIA                              | Duncanson & Holt, Inc.                         | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Duncanson & Holt Europe Ltd.                  | GBR                  | NIA                              | Duncanson & Holt, Inc.                         | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 13-2588770 |              |            |  | Duncanson & Holt, Inc.                        | NY                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .15463            | 98-0179389 |              |            |  | Fairwind Insurance Company                    | VT                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 20-1373510 |              |            |  | First Look Vision Network, L.L.C.             | MO                   | NIA                              | H&J Capital, L.L.C.                            | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .64297            | 13-1898173 |              |            |  | First Unum Life Insurance Company             | NY                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Fundacja Unum                                 | POL                  | NIA                              | Reasekuracji Spolka Akcyjna                    | Board of Directors   |  | Unum Group                                 | NO                                  | .0000011 |
|            | Unum Group | .00000            | 72-0977314 |              |            |  | H&J Capital, L.L.C.                           | LA                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 47-3892324 |              |            |  | LeaveLogic, Inc.                              | DE                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | National Dental Plan Limited                  | GBR                  | NIA                              | Unum European Holding Company Limited          | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 26-0702757 |              |            |  | Northwind Holdings, LLC                       | DE                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .13031            | 26-0702523 |              |            |  | Northwind Reinsurance Company                 | VT                   | IA                               | Northwind Holdings, LLC                        | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 52-6894896 |              |            |  | Provident Financing Trust I                   | DE                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  | .0000017 |
|            | Unum Group | .00000            | 62-1705665 |              |            |  | Provident Investment Management, LLC          | TN                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .68195            | 62-0331200 |              |            |  | Provident Life and Accident Insurance Company | TN                   | RE                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .68209            | 62-0506281 |              |            |  | Provident Life and Casualty Insurance Company | TN                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .00000            | 72-0809131 |              |            |  | Starmount Insurance Agency, Inc.              | LA                   | NIA                              | H&J Capital, L.L.C.                            | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .68985            | 72-0977315 |              |            |  | Starmount Life Insurance Company              | ME                   | IA                               | H&J Capital, L.L.C.                            | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 68-0465645 |              |            |  | Starmount Managed Dental of California, Inc.  | CA                   | NIA                              | UDVAS, LLC                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .67598            | 04-1768571 |              |            |  | The Paul Revere Life Insurance Company        | MA                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 83-1409123 |              |            |  | UDVAS, LLC                                    | DE                   | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Unum European Holding Company Limited         | GBR                  | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            | 62-1598430 |              | 0000005513 | NYSE   | Unum Group                                    | DE                   | LDP                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .67601            | 04-2381280 |              |            |  | Unum Insurance Company                        | ME                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Unum Ireland Limited                          | IRL                  | NIA                              | UnumProvident Finance Company Limited          | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
| .0565      | Unum Group | .62235            | 01-0278678 |              |            |  | Unum Life Insurance Company of America        | ME                   | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Unum Limited                                  | GBR                  | IA                               | Unum European Holding Company Limited          | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Unum Select Limited                           | GBR                  | NIA                              | Unum European Holding Company Limited          | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | Unum Zycie Towarzystwo Ubezpieczen i          |                      |                                  |  |  |  |  |                                     |          |
|            | Unum Group | .00000            |            |              |            |  | Reasekuracji Spolka Akcyjna                   | POL                  | IA                               | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |
|            | Unum Group | .00000            |            |              |            |  | UnumProvident Finance Company Limited         | GBR                  | NIA                              | Unum Group                                     | Ownership  | 100.000                                    | Unum Group                                 | NO                                  |          |

| Asterisk | Explanation  |
|----------|--|
| 0000002  | 50% owned by Unum European Holding Company Limited and 50% owned by Unum Limited.  |
| 0000003  | 50% owned by Unum European Holding Company Limited and 50% owned by Unum Limited.  |
| 0000011  | No stock ownership. Indirect control through the right to appoint Board members.   |
| 0000017  | Statutory business trust which issued common and preferred securities representing undivided beneficial interests in the assets of the trust. Unum Group owns 100% of the common securities. |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

|   | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....  | NO       |
| 4. 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? .....  | NO       |
| 5. 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? .....  | NO       |
| 6. 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? .....  | NO       |
| 7. 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? .....  | NO       |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A      |

**AUGUST FILING**

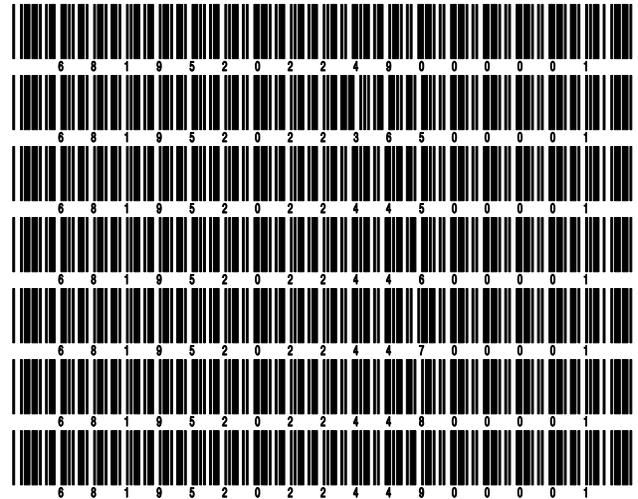
|  |     |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A |
|--|-----|

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 2504. Receivables for investment income .....                       | 3,317                  |                         | 3,317                                     | 4,022   |
| 2505. Prepaid lease asset .....                                     | 181,895                | 181,895                 | 0   | 0   |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 185,212                | 181,895                 | 3,317                                     | 4,022   |

Additional Write-ins for Liabilities Line 25

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 2504. Cash collateral on derivatives .....                          | 19,240,000                     | 17,940,000                     |
| 2505. Other miscellaneous liabilities .....                         | 128,123                        | 46,042                         |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 19,368,123                     | 17,986,041                     |

Additional Write-ins for Summary of Operations Line 8.3

|  | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| 08.304. Income from assumed modco reinsurance .....                    | 45,566                       | 26,587                     | 125,073                              |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 45,566                       | 26,587                     | 125,073                              |

Additional Write-ins for Summary of Operations Line 27

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 2704. Fines and penalties paid to regulatory authorities .....      | 4,307                        | 2                          | 9,154                                |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 4,307                        | 2                          | 9,154                                |

Additional Write-ins for Schedule T Line 58

| States, Etc.  | 1<br>Active<br>Status | Direct Business Only            |                                |   |                              |                                      | 7<br>Deposit-Type<br>Contracts |
|---|-----------------------|---------------------------------|--------------------------------|---|------------------------------|--------------------------------------|--------------------------------|
|   |                       | Life Contracts                  |                                | 4<br>Accident and<br>Health Insurance<br>Premiums,<br>Including Policy,<br>Membership<br>and Other Fees | 5<br>Other<br>Considerations | 6<br>Total<br>Columns<br>2 Through 5 |                                |
|   |                       | 2<br>Life Insurance<br>Premiums | 3<br>Annuity<br>Considerations |   |                              |                                      |                                |
| 58004. CYM CAYMAN ISLANDS .....   | XXX                   | 104                             |                                |   |                              | 104                                  |                                |
| 58005. CHN CHINA .....  | XXX                   |                                 |                                | 6,318   |                              | 6,318                                |                                |
| 58006. FRA FRANCE .....   | XXX                   | 450                             |                                | 4,875   |                              | 5,326                                |                                |
| 58007. DEU GERMANY .....  | XXX                   | 16                              |                                | 1,028   |                              | 1,044                                |                                |
| 58008. GRC GREECE .....   | XXX                   |                                 |                                | 859   |                              | 859                                  |                                |
| 58009. HKG HONG KONG .....  | XXX                   |                                 |                                | 9,845   |                              | 9,845                                |                                |
| 58010. IRL IRELAND .....  | XXX                   |                                 |                                | 376   |                              | 376                                  |                                |
| 58011. ISR ISRAEL .....   | XXX                   |                                 |                                | 5,451   |                              | 5,451                                |                                |
| 58012. JPN JAPAN .....  | XXX                   |                                 |                                | 20,482  |                              | 20,482                               |                                |
| 58013. PRK KOREA, D.P.R.O. ....   | XXX                   |                                 |                                | 1,050   |                              | 1,050                                |                                |
| 58014. KOR KOREA, REPUBLIC OF .....                                     | XXX                   |                                 |                                | 97  |                              | 97                                   |                                |
| 58015. LBN LEBANON .....  | XXX                   |                                 |                                | 55  |                              | 55                                   |                                |
| 58016. LUX LUXEMBOURG .....   | XXX                   |                                 |                                | 1,968   |                              | 1,968                                |                                |
| 58017. MEX MEXICO .....   | XXX                   |                                 |                                | 554   |                              | 554                                  |                                |
| 58018. NLD NETHERLANDS .....  | XXX                   | 226                             |                                | 1,166   |                              | 1,392                                |                                |
| 58019. NZL NEW ZEALAND .....  | XXX                   |                                 |                                | 605   |                              | 605                                  |                                |
| 58020. PHL PHILIPPINES .....  | XXX                   | 156                             |                                |   |                              | 156                                  |                                |
| 58021. ROM ROMANIA .....  | XXX                   | 391                             |                                |   |                              | 391                                  |                                |
| 58022. SGP SINGAPORE .....  | XXX                   |                                 |                                | 18,411  |                              | 18,411                               |                                |
| 58023. ESP SPAIN .....  | XXX                   | 25                              |                                |   |                              | 25                                   |                                |
| 58024. SWE SWEDEN .....   | XXX                   | 452                             |                                |   |                              | 452                                  |                                |
| 58025. CHE SWITZERLAND .....  | XXX                   | (298)                           |                                | 5,303   |                              | 5,005                                |                                |
| 58026. THA THAILAND .....   | XXX                   | 29                              |                                |   |                              | 29                                   |                                |
| 58027. ARE UNITED ARAB EMIRATES .....                                   | XXX                   |                                 |                                | 1,031   |                              | 1,031                                |                                |
| 58028. GBR UNITED KINGDOM .....   | XXX                   | 181                             |                                | 58,864  |                              | 59,045                               |                                |
| 58997. Summary of remaining write-ins for Line 58<br>from overflow page | XXX                   | 1,731                           |                                | 138,337   |                              | 140,068                              |                                |

## STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

## Real Estate

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year .....                           | 103,402,164       | 102,683,048                          |
| 2. Cost of acquired:   |                   |                                      |
| 2.1 Actual cost at time of acquisition .....   |                   |                                      |
| 2.2 Additional investment made after acquisition .....                                     | 1,176,916         | 8,800,857                            |
| 3. Current year change in encumbrances .....   |                   |                                      |
| 4. Total gain (loss) on disposals .....  |                   |                                      |
| 5. Deduct amounts received on disposals .....  |                   |                                      |
| 6. Total foreign exchange change in book/adjusted carrying value .....                     |                   |                                      |
| 7. Deduct current year's other than temporary impairment recognized .....                  |                   |                                      |
| 8. Deduct current year's depreciation .....  | 2,125,675         | 8,081,741                            |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 102,453,405       | 103,402,164                          |
| 10. Deduct total nonadmitted amounts .....   |                   |                                      |
| 11. Statement value at end of current period (Line 9 minus Line 10) .....                  | 102,453,405       | 103,402,164                          |

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 560,020,515       | 485,617,224                          |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition .....  |                   | 137,475,000                          |
| 2.2 Additional investment made after acquisition .....  |                   |                                      |
| 3. Capitalized deferred interest and other .....  |                   |                                      |
| 4. Accrual of discount .....  |                   |                                      |
| 5. Unrealized valuation increase (decrease) .....   |                   |                                      |
| 6. Total gain (loss) on disposals .....   |                   |                                      |
| 7. Deduct amounts received on disposals .....   | 13,727,822        | 63,071,709                           |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  |                   |                                      |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |                   |                                      |
| 10. Deduct current year's other than temporary impairment recognized .....  |                   |                                      |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 546,292,693       | 560,020,515                          |
| 12. Total valuation allowance .....   |                   |                                      |
| 13. Subtotal (Line 11 plus Line 12) .....   | 546,292,693       | 560,020,515                          |
| 14. Deduct total nonadmitted amounts .....  |                   |                                      |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....  | 546,292,693       | 560,020,515                          |

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 81,683,531        | 74,180,614                           |
| 2. Cost of acquired:   |                   |                                      |
| 2.1 Actual cost at time of acquisition .....   | 911,290           | 3,773,217                            |
| 2.2 Additional investment made after acquisition .....                                       | 2,691,328         | 10,190,711                           |
| 3. Capitalized deferred interest and other .....   |                   |                                      |
| 4. Accrual of discount .....   | 2,875             | 137                                  |
| 5. Unrealized valuation increase (decrease) .....  | 769,991           | 6,626,881                            |
| 6. Total gain (loss) on disposals .....  | (8,426)           |                                      |
| 7. Deduct amounts received on disposals .....  | 3,244,201         | 4,196,231                            |
| 8. Deduct amortization of premium and depreciation .....                                     | 1,569,984         | 8,891,798                            |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |                   |                                      |
| 10. Deduct current year's other than temporary impairment recognized .....                   |                   |                                      |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 81,236,404        | 81,683,531                           |
| 12. Deduct total nonadmitted amounts .....   |                   |                                      |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                   | 81,236,404        | 81,683,531                           |

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 4,743,635,244     | 4,559,253,437                        |
| 2. Cost of bonds and stocks acquired .....  | 29,041,800        | 605,070,228                          |
| 3. Accrual of discount .....  | 1,417,676         | 11,703,782                           |
| 4. Unrealized valuation increase (decrease) .....   | (2,388)           | 19,558                               |
| 5. Total gain (loss) on disposals .....   | 2,181,250         | 35,287,432                           |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 54,320,362        | 468,453,729                          |
| 7. Deduct amortization of premium .....   | 262,357           | 2,569,059                            |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | (2,245,412)       | (7,333,902)                          |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 1,300,438         |                                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 351,360           | 10,657,496                           |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 4,718,496,373     | 4,743,635,244                        |
| 12. Deduct total nonadmitted amounts .....  |                   |                                      |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 4,718,496,373     | 4,743,635,244                        |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| <b>BONDS</b>                        |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 1,983,775,005   | 17,815,634                                     | 72,427,321                                     | (19,429,678)   | 1,909,733,640   |  |   | 1,983,775,005   |
| 2. NAIC 2 (a) .....                 | 2,497,285,139   | 1,578,877,376                                  | 1,527,177,673                                  | 47,239,481   | 2,596,224,323   |  |   | 2,497,285,139   |
| 3. NAIC 3 (a) .....                 | 216,568,989   |  | 8,376,489                                      | (29,037,552)   | 179,154,948   |  |   | 216,568,989   |
| 4. NAIC 4 (a) .....                 | 38,591,544  |  | 3,150,000                                      | (11,871)   | 35,429,673  |  |   | 38,591,544  |
| 5. NAIC 5 (a) .....                 | 26,826,614  |  | 1,820,000                                      | (5,434,156)  | 19,572,458  |  |   | 26,826,614  |
| 6. NAIC 6 (a) .....                 | 240,062   |  | 0  | 4,375,151  | 4,615,213   |  |   | 240,062   |
| 7. Total Bonds                      | 4,763,287,352   | 1,596,693,010                                  | 1,612,951,482                                  | (2,298,626)  | 4,744,730,254   |  |   | 4,763,287,352   |
| <b>PREFERRED STOCK</b>              |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     |   |  |  |  |   |  |   |   |
| 9. NAIC 2 .....                     | 192,000   |  |  | (200)  | 191,800   |  |   | 192,000   |
| 10. NAIC 3 .....                    |   |  |  |  |   |  |   |   |
| 11. NAIC 4 .....                    |   |  |  |  |   |  |   |   |
| 12. NAIC 5 .....                    |   |  |  |  |   |  |   |   |
| 13. NAIC 6 .....                    |   |  |  |  |   |  |   |   |
| 14. Total Preferred Stock           | 192,000   |  |  | (200)  | 191,800   |  |   | 192,000   |
| 15. Total Bonds and Preferred Stock | 4,763,479,352   | 1,596,693,010                                  | 1,612,951,482                                  | (2,298,826)  | 4,744,922,054   |  |   | 4,763,479,352   |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ .....43,447,783 ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

S102

Schedule DA - Part 1 - Short-Term Investments

**NONE**

Schedule DA - Verification - Short-Term Investments

**NONE**

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

|   |             |
|---|-------------|
| 1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) .....      | (9,071,233) |
| 2. Cost Paid/(Consideration Received) on additions .....                                  |             |
| 3. Unrealized Valuation increase/(decrease) .....   | 845,246     |
| 4. SSAP No. 108 adjustments .....   |             |
| 5. Total gain (loss) on termination recognized .....                                      |             |
| 6. Considerations received/(paid) on terminations .....                                   |             |
| 7. Amortization .....   |             |
| 8. Adjustment to the Book/Adjusted Carrying Value of hedged item .....                    |             |
| 9. Total foreign exchange change in Book/Adjusted Carrying Value .....                    | 2,337,033   |
| 10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) ..... | (5,888,954) |
| 11. Deduct nonadmitted assets .....   |             |
| 12. Statement value at end of current period (Line 10 minus Line 11) .....                | (5,888,954) |

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

|   |  |
|---|--|
| 1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) .....                               |  |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) ..... |  |
| 3.1 Add:  |  |
| Change in variation margin on open contracts - Highly Effective Hedges  |  |
| 3.11 Section 1, Column 15, current year to date minus .....   |  |
| 3.12 Section 1, Column 15, prior year .....   |  |
| Change in variation margin on open contracts - All Other  |  |
| 3.13 Section 1, Column 18, current year to date minus .....   |  |
| 3.14 Section 1, Column 18, prior year .....   |  |
| 3.2 Add:  |  |
| Change in adjustment to basis of hedged item  |  |
| 3.21 Section 1, Column 17, current year to date minus .....   |  |
| 3.22 Section 1, Column 17, prior year .....   |  |
| Change in amount recognized   |  |
| 3.23 Section 1, Column 19, current year to date minus .....   |  |
| 3.24 Section 1, Column 19, prior year plus .....  |  |
| 3.25 SSAP No. 108 adjustments .....   |  |
| 3.3 Subtotal (Line 3.1 minus Line 3.2) .....  |  |
| 4.1 Cumulative variation margin on terminated contracts during the year .....                                       |  |
| 4.2 Less:   |  |
| 4.21 Amount used to adjust basis of hedged item .....   |  |
| 4.22 Amount recognized .....  |  |
| 4.23 SSAP No. 108 adjustments .....   |  |
| 4.3 Subtotal (Line 4.1 minus Line 4.2) .....  |  |
| 5. Dispositions gains (losses) on contracts terminated in prior year:   |  |
| 5.1 Total gain (loss) recognized for terminations in prior year .....   |  |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....                         |  |
| 6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....                          |  |
| 7. Deduct total nonadmitted amounts .....   |  |
| 8. Statement value at end of current period (Line 6 minus Line 7) .....   |  |

**NONE**

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |  |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |            |                         |  |                                       |                              |            |
|--|--|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|--|---------------------------------------|------------------------------|------------|
| 1  | 2  | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |  |                                       |                              |            |
| Number                                     | Description                                | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9  | 10                           | 11         | 12                      | 13   | 14                                    | 15                           | 16         |
|  |  |                                       |                 |                              |            |                |               | Description  | Book/Adjusted Carrying Value | Fair Value | CUSIP                   | Description                                | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
|  | WELLS FARGO BANK NA                        | 1                                     | 13,827,219      | 4,999,361                    | 5,161,344  | 12/20/2016     | 08/01/2023    | WELLS FARGO BANK NA  |                              | 40,437     | 026874-CY-1             | AMERICAN INTERNATIONAL GROUP INC           | 2                                     | 4,999,361                    | 5,120,907  |
|  | WELLS FARGO BANK NA                        | 1                                     |                 | 9,988,873                    | 10,264,585 |                |               | WELLS FARGO BANK NA  |                              |            | 127387-AL-2             | CADENCE DESIGN SYSTEMS INC                 | 1                                     | 9,988,873                    | 10,264,585 |
|  | WELLS FARGO BANK NA                        | 1                                     |                 | 4,992,590                    | 5,056,200  |                |               | WELLS FARGO BANK NA  |                              |            | 29379V-BH-5             | ENTERPRISE PRODUCTS OPERATING LLC          | 2                                     | 4,992,590                    | 5,056,200  |
|  | GENERAL ELECTRIC CO                        | 2                                     | 13,670,142      | 1,967,914                    | 1,508,364  | 12/20/2016     | 12/07/2028    | GENERAL ELECTRIC CO  |                              | (548,778)  | 07274N-AZ-6             | BAYER US FINANCE II LLC                    | 2                                     | 1,967,914                    | 2,057,142  |
|  | GENERAL ELECTRIC CO                        | 2                                     |                 | 4,919,550                    | 5,142,854  |                |               | GENERAL ELECTRIC CO  |                              |            | 07274N-AZ-6             | BAYER US FINANCE II LLC                    | 2                                     | 4,919,550                    | 5,142,854  |
|  | GENERAL ELECTRIC CO                        | 2                                     |                 | 11,999,000                   | 13,435,802 |                |               | GENERAL ELECTRIC CO  |                              |            | 91324P-CO-3             | UNITEDHEALTH GROUP INC                     | 1                                     | 11,999,000                   | 13,435,802 |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     | 8,619,842       | 9,995,891                    | 10,220,103 | 12/20/2016     | 01/29/2026    | GOLDMAN SACHS GROUP INC                                      |                              | 59,703     | 31677A-AB-0             | FIFTH THIRD BANK NA (OHIO)                 | 2                                     | 9,995,891                    | 10,160,400 |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     |                 | 3,994,130                    | 4,132,619  |                |               | GOLDMAN SACHS GROUP INC                                      |                              |            | 46625H-NJ-5             | JPMORGAN CHASE & CO                        | 1                                     | 3,994,130                    | 4,132,619  |
|  | JPMORGAN CHASE & CO                        | 1                                     | 28,258,356      | 4,915,049                    | 5,185,593  | 12/20/2016     | 12/18/2026    | JPMORGAN CHASE & CO  |                              | 16,530     | 260543-CX-7             | DOW CHEMICAL CO                            | 2                                     | 4,915,049                    | 5,169,063  |
|  | JPMORGAN CHASE & CO                        | 1                                     |                 | 9,963,771                    | 10,588,126 |                |               | JPMORGAN CHASE & CO  |                              |            | 29379V-AW-3             | ENTERPRISE PRODUCTS OPERATING LLC          | 2                                     | 9,963,771                    | 10,588,126 |
|  | JPMORGAN CHASE & CO                        | 1                                     |                 | 998,609                      | 1,088,492  |                |               | JPMORGAN CHASE & CO  |                              |            | 375558-BG-7             | GILEAD SCIENCES INC                        | 2                                     | 998,609                      | 1,088,492  |
|  | JPMORGAN CHASE & CO                        | 1                                     |                 | 999,233                      | 1,088,492  |                |               | JPMORGAN CHASE & CO  |                              |            | 375558-BG-7             | GILEAD SCIENCES INC                        | 2                                     | 999,233                      | 1,088,492  |
|  | JPMORGAN CHASE & CO                        | 1                                     |                 | 9,997,770                    | 9,870,000  |                |               | JPMORGAN CHASE & CO  |                              |            | 68389X-AV-7             | ORACLE CORP                                | 2                                     | 9,997,770                    | 9,870,000  |
|  | JPMORGAN CHASE & CO                        | 1                                     |                 | 9,867,088                    | 12,014,589 |                |               | JPMORGAN CHASE & CO  |                              |            | 92976G-AG-6             | WELLS FARGO BANK NA                        | 2                                     | 9,867,088                    | 12,014,589 |
|  | METLIFE INC                                | 1                                     | 834,263         | 1,997,255                    | 1,994,240  | 02/27/2017     | 12/09/2024    | METLIFE INC  |                              | (4,578)    | 127055-AK-7             | CABOT CORP                                 | 2                                     | 1,997,255                    | 1,998,818  |
|  | AMERICAN INTL GROUP                        | 2                                     | 5,115,396       | 4,995,063                    | 5,166,675  | 02/27/2017     | 04/26/2023    | AMERICAN INTL GROUP  |                              | 90,858     | 46128M-AF-8             | BRANCH                                     | 2                                     | 4,995,063                    | 5,075,817  |
|  | JOHNSON & JOHNSON                          | 1                                     | 17,555,538      | 4,993,596                    | 5,090,756  | 02/27/2017     | 11/06/2024    | JOHNSON & JOHNSON  |                              | 27,561     | 082113-AL-3             | BLACK HILLS CORP                           | 2                                     | 4,993,596                    | 5,063,195  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 2,994,451                    | 2,995,620  |                |               | JOHNSON & JOHNSON  |                              |            | 225433-AC-5             | CREDIT SUISSE GROUP FUNDING (GUERNSEY) LTD | 2                                     | 2,994,451                    | 2,995,620  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 5,014,401                    | 5,158,522  |                |               | JOHNSON & JOHNSON  |                              |            | 340711-AW-0             | FLORIDA GAS TRANSMISSION COMPANY LLC       | 2                                     | 5,014,401                    | 5,158,522  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 2,004,508                    | 2,021,227  |                |               | JOHNSON & JOHNSON  |                              |            | 50540R-AQ-5             | LABORATORY CORPORATION OF AMERICA HOLDINGS | 2                                     | 2,004,508                    | 2,021,227  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 3,005,652                    | 3,031,840  |                |               | JOHNSON & JOHNSON  |                              |            | 50540R-AQ-5             | LABORATORY CORPORATION OF AMERICA HOLDINGS | 2                                     | 3,005,652                    | 3,031,840  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 2,001,385                    | 2,032,042  |                |               | JOHNSON & JOHNSON  |                              |            | 60856B-AC-8             | MOLEX ELECTRONIC TECHNOLOGIES LLC          | 2                                     | 2,001,385                    | 2,032,042  |
|  | JOHNSON & JOHNSON                          | 1                                     |                 | 4,006,754                    | 4,064,083  |                |               | JOHNSON & JOHNSON  |                              |            | 60856B-AC-8             | MOLEX ELECTRONIC TECHNOLOGIES LLC          | 2                                     | 4,006,754                    | 4,064,083  |
|  | MET LIFE GLOB FUNDING I                    | 1                                     | 14,748,510      | 3,999,697                    | 3,829,019  | 02/27/2017     | 09/30/2026    | MET LIFE GLOB FUNDING I                                      |                              | (268,621)  | 960386-AL-4             | ROPER TECHNOLOGIES INC                     | 2                                     | 3,999,697                    | 4,097,640  |
|  | MET LIFE GLOB FUNDING I                    | 1                                     |                 | 5,351,148                    | 5,730,476  |                |               | MET LIFE GLOB FUNDING I                                      |                              |            | 960386-AL-4             | TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC | 2                                     | 5,351,148                    | 5,730,476  |
|  | MET LIFE GLOB FUNDING I                    | 1                                     |                 | 4,834,739                    | 5,784,143  |                |               | MET LIFE GLOB FUNDING I                                      |                              |            | 960386-AL-4             | EASTMAN CHEMICAL CO                        | 2                                     | 4,834,739                    | 5,784,143  |
|  | MET LIFE GLOB FUNDING I                    | 1                                     |                 | 7,434,314                    | 8,097,800  |                |               | MET LIFE GLOB FUNDING I                                      |                              |            | 960386-AL-4             | EASTMAN CHEMICAL CO                        | 2                                     | 7,434,314                    | 8,097,800  |
|  | ANHEUSER-BUSCH INBEV NV                    | 2                                     | 3,068,380       | 3,998,591                    | 4,139,363  | 02/27/2017     | 09/24/2025    | ANHEUSER-BUSCH INBEV NV                                      |                              | 17,624     | 834423-AB-1             | SOLVAY FINANCE AMERICA LLC                 | 2                                     | 3,998,591                    | 4,121,739  |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     | 15,969,470      | 7,996,444                    | 8,135,135  | 02/27/2017     | 01/29/2026    | GOLDMAN SACHS GROUP INC                                      |                              | 53,573     | 67103H-AE-7             | O'REILLY AUTOMOTIVE INC                    | 2                                     | 7,996,444                    | 8,081,562  |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     |                 | 4,997,896                    | 5,010,800  |                |               | GOLDMAN SACHS GROUP INC                                      |                              |            | 78409V-AK-0             | KELLOGG CO                                 | 2                                     | 4,997,896                    | 5,010,800  |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     |                 | 1,990,551                    | 2,580,056  |                |               | GOLDMAN SACHS GROUP INC                                      |                              |            | 28368E-AE-6             | KINDER MORGAN INC                          | 2                                     | 1,990,551                    | 2,580,056  |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     |                 | 6,015,468                    | 6,175,081  |                |               | GOLDMAN SACHS GROUP INC                                      |                              |            | 89400P-AE-3             | PARAMOUNT GLOBAL                           | 2                                     | 6,015,468                    | 6,175,081  |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     |                 | 993,553                      | 1,019,410  |                |               | GOLDMAN SACHS GROUP INC                                      |                              |            | 124857-AQ-6             | PARAMOUNT GLOBAL                           | 2                                     | 993,553                      | 1,019,410  |
|  | WALGREENS BOOTS ALLIANCE                   | 2                                     | 10,098,235      | 14,992,730                   | 15,503,476 | 02/27/2017     | 11/20/2025    | WALGREENS BOOTS ALLIANCE                                     |                              | 46,955     | 834423-AB-1             | SOLVAY FINANCE AMERICA LLC                 | 2                                     | 14,992,730                   | 15,456,521 |
|  | ANHEUSER-BUSCH INBEV NV                    | 2                                     | 16,475,558      | 7,998,462                    | 10,878,769 | 03/29/2018     | 05/25/2037    | ANHEUSER-BUSCH INBEV NV                                      |                              | 355,321    | 826418-BE-4             | SIERRA PACIFIC POWER CO                    | 1                                     | 7,998,462                    | 10,523,448 |
|  | ANHEUSER-BUSCH INBEV NV                    | 2                                     |                 | 4,979,615                    | 6,290,430  |                |               | ANHEUSER-BUSCH INBEV NV                                      |                              |            | 976826-BE-6             | WISCONSIN POWER AND LIGHT CO               | 1                                     | 4,979,615                    | 6,290,430  |
|  | ANHEUSER-BUSCH INBEV NV                    | 2                                     |                 | 4,966,828                    | 6,637,159  |                |               | ANHEUSER-BUSCH INBEV NV                                      |                              |            | 283677-AX-0             | EL PASO ELECTRIC CO                        | 2                                     | 4,966,828                    | 6,637,159  |
|  | ANHEUSER-BUSCH INBEV NV                    | 2                                     |                 | 4,998,355                    | 6,467,318  |                |               | ANHEUSER-BUSCH INBEV NV                                      |                              |            | 74837H-AA-4             | QUESTAR GAS CO                             | 1                                     | 4,998,355                    | 6,467,318  |
|  | MCKESSON CORP                              | 2                                     | 11,186,843      | 8,319,553                    | 9,966,237  | 03/29/2018     | 02/17/2029    | MCKESSON CORP  |                              | 20,637     | 713409-AC-4             | PEPSICO INC                                | 2                                     | 8,319,553                    | 9,945,600  |
|  | MCKESSON CORP                              | 2                                     |                 | 7,000,000                    | 7,054,180  |                |               | MCKESSON CORP  |                              |            | 38141G-IV-2             | GOLDMAN SACHS GROUP INC                    | 1                                     | 7,000,000                    | 7,054,180  |
|  | WELLS FARGO & COMPANY                      | 1                                     | 2,843,904       | 2,981,169                    | 3,754,749  | 03/29/2018     | 09/12/2029    | WELLS FARGO & COMPANY  |                              | (88,720)   | 373298-BR-8             | GEORGIA-PACIFIC LLC                        | 1                                     | 2,981,169                    | 3,843,469  |
|  | WELLS FARGO & COMPANY                      | 1                                     |                 | 2,017,405                    | 2,562,313  |                |               | WELLS FARGO & COMPANY  |                              |            | 373298-BR-8             | GEORGIA-PACIFIC LLC                        | 1                                     | 2,017,405                    | 2,562,313  |
|  | MORGAN STANLEY                             | 1                                     | 7,699,901       | 4,970,264                    | 5,042,776  | 03/29/2018     | 03/09/2027    | MORGAN STANLEY   |                              | (56,574)   | 61761J-ZN-2             | MORGAN STANLEY                             | 2                                     | 4,970,264                    | 5,099,350  |
|  | MORGAN STANLEY                             | 1                                     |                 | 6,986,797                    | 7,052,500  |                |               | MORGAN STANLEY   |                              |            | 33793Z-AH-0             | FIRSTENERGY CORP                           | 3                                     | 6,986,797                    | 7,052,500  |
|  | VERIZON COMMUNICATIONS                     | 1                                     | 6,343,749       | 7,470,406                    | 8,895,138  | 03/29/2018     | 11/02/2035    | VERIZON COMMUNICATIONS                                       |                              | 243,322    | 842434-CG-5             | SOUTHERN CALIFORNIA GAS CO                 | 1                                     | 7,470,406                    | 8,651,816  |
|  | VERIZON COMMUNICATIONS                     | 2                                     |                 | 1,777,643                    | 2,226,706  |                |               | VERIZON COMMUNICATIONS                                       |                              |            | 101137-AE-7             | BOSTON SCIENTIFIC CORP                     | 2                                     | 1,777,643                    | 2,226,706  |
|  | VERIZON COMMUNICATIONS                     | 2                                     | 2,602,940       | 5,073,631                    | 6,139,568  | 03/29/2018     | 10/27/2036    | VERIZON COMMUNICATIONS                                       |                              | 123,268    | 92857W-AQ-3             | YODAFONE GROUP PLC                         | 2                                     | 5,073,631                    | 6,016,300  |
|  | AUTOSTRADA PER L'ITALIA                    | 3                                     | 12,105,971      | 10,031,056                   | 10,935,664 | 09/06/2018     | 06/09/2022    | AUTOSTRADA PER L'ITALIA                                      |                              | 332,528    | 00206R-HQ-8             | AT&T INC                                   | 2                                     | 10,031,056                   | 10,603,136 |
|  | AUTOSTRADA PER L'ITALIA                    | 3                                     |                 | 2,000,823                    | 2,028,380  |                |               | AUTOSTRADA PER L'ITALIA                                      |                              |            | 042735-BC-3             | ARROW ELECTRONICS INC                      | 2                                     | 2,000,823                    | 2,028,380  |
|  | AUTOSTRADA PER L'ITALIA                    | 3                                     |                 | 7,395,346                    | 8,037,505  |                |               | AUTOSTRADA PER L'ITALIA                                      |                              |            | 00206R-GJ-5             | AT&T INC                                   | 2                                     | 7,395,346                    | 8,037,505  |
|  | FIDELITY NATIONAL INFORMATION SERVICES INC | 2                                     | 10,233,057      | 7,943,442                    | 9,461,488  | 09/30/2019     | 05/21/2031    | FIDELITY NATIONAL INFORMATION SERVICES INC                   |                              | 225,659    | 4041A2-AF-1             | HBOS PLC                                   | 2                                     | 7,943,442                    | 9,235,829  |
|  | FIDELITY NATIONAL INFORMATION SERVICES INC | 2                                     |                 | 6,950,512                    | 8,081,350  |                |               | FIDELITY NATIONAL INFORMATION SERVICES INC                   |                              |            | 4041A2-AF-1             | HBOS PLC                                   | 2                                     | 6,950,512                    | 8,081,350  |
|  | FISERV INC                                 | 2                                     | 11,996,863      | 11,064,303                   | 14,462,732 | 09/30/2019     | 07/01/2031    | FISERV INC   |                              | 228,344    | 12189T-AD-6             | BURLINGTON NORTHERN SANTA FE LLC           | 1                                     | 11,064,303                   | 14,234,388 |
|  | GOLDMAN SACHS GROUP INC                    | 1                                     | 8,612,235       | 5,545,485                    | 6,843,794  | 09/30/2019     | 07/25/2029    | GOLDMAN SACHS GROUP INC                                      |                              | 111,194    | 233835-AQ-0             | DAIMLER FINANCE NORTH AMERICA LLC          | 1                                     | 5,545,485                    | 6,732,600  |

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STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |   |  |                      |                                   |                 |                     |                    | Components of the Replication (Synthetic Asset) Transactions |                                    |                  |                         |   |   |                                    |                  |
|--|---|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|--|------------------------------------|------------------|-------------------------|---|---|------------------------------------|------------------|
| 1<br>Number                                | 2<br>Description                            | 3<br>NAIC Designation or Other Description | 4<br>Notional Amount | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value | 7<br>Effective Date | 8<br>Maturity Date | Derivative Instrument(s) Open                                |                                    |                  | Cash Instrument(s) Held |   |   |                                    |                  |
|  |   |  |                      |                                   |                 |                     |                    | 9<br>Description   | 10<br>Book/Adjusted Carrying Value | 11<br>Fair Value | 12<br>CUSIP             | 13<br>Description                             | 14<br>NAIC Designation or Other Description | 15<br>Book/Adjusted Carrying Value | 16<br>Fair Value |
|  | GOLDMAN SACHS GROUP INC                     | 1  |                      | 4,984,507                         | 6,450,140       |                     |                    | GOLDMAN SACHS GROUP INC                                      |                                    |                  | 28368E-AE-6             | KINDER MORGAN INC                             | 2   | 4,984,507                          | 6,450,140        |
|  | GOLDMAN SACHS GROUP INC                     | 1  |                      | 1,998,479                         | 2,778,482       |                     |                    | GOLDMAN SACHS GROUP INC                                      |                                    |                  |                         | ORANGE SA                                     | 2   | 1,998,479                          | 2,778,482        |
|  | HSBC BANK PLC                               | 2  | 3,228,821            | 3,490,491                         | 4,617,911       | 06/15/2020          | 08/22/2033         | HSBC BANK PLC  | 337,159                            |                  | 12626P-AF-0             | CRH AMERICA INC                               | 2   | 3,490,491                          | 4,280,752        |
|  | HSBC HOLDINGS PLC                           | 2  | 3,367,112            | 4,044,689                         | 4,964,396       | 06/15/2020          | 03/29/2040         | HSBC HOLDINGS PLC  | 346,087                            |                  | 07177M-AN-3             | BAXALTA INC                                   | 2   | 4,044,689                          | 4,618,309        |
|  | SANTANDER UK GROUP HOLDINGS PLC             | 2  | 9,944,743            | 9,973,654                         | 10,089,806      | 06/15/2020          | 01/14/2026         | SANTANDER UK GROUP HOLDINGS PLC                              | 153,377                            |                  | 62854A-AN-4             | UTAH ACQUISITION SUB INC                      | 2   | 9,973,654                          | 9,936,429        |
|  | SANTANDER UK GROUP HOLDINGS PLC             | 2  |                      | 6,993,112                         | 7,096,740       |                     |                    | SANTANDER UK GROUP HOLDINGS PLC                              |                                    |                  | 38143U-8H-7             | GOLDMAN SACHS GROUP INC                       | 2   | 6,993,112                          | 7,096,740        |
|  | RABOBANK NEDERLAND                          | 2  | 3,162,790            | 1,986,928                         | 2,099,852       | 06/15/2020          | 08/14/2027         | RABOBANK NEDERLAND   | 72,690                             |                  | 151191-BB-8             | CELULOSA ARAUCO Y CONSTITUCION SA             | 2   | 1,986,928                          | 2,027,162        |
|  | RABOBANK NEDERLAND                          | 2  |                      | 1,964,648                         | 1,970,700       |                     |                    | RABOBANK NEDERLAND   |                                    |                  | 01748N-AE-4             | ALLEGION US HOLDING COMPANY INC               | 2   | 1,964,648                          | 1,970,700        |
|  | NATIONWIDE BUILDING SOCIETY                 | 1  | 12,027,576           | 2,991,917                         | 3,130,862       | 06/15/2020          | 01/20/2028         | NATIONWIDE BUILDING SOCIETY                                  | 40,306                             |                  | 891906-AF-6             | GLOBAL PAYMENTS INC                           | 2   | 2,991,917                          | 3,090,556        |
|  | NATIONWIDE BUILDING SOCIETY                 | 1  |                      | 10,072,950                        | 9,872,233       |                     |                    | NATIONWIDE BUILDING SOCIETY                                  |                                    |                  | EJ6547-99-0             | NV  | 2   | 10,072,950                         | 9,872,233        |
|  | LLOYDS BANK PLC                             | 1  | 4,559,911            | 4,855,089                         | 4,951,301       | 06/29/2020          | 09/17/2040         | LLOYDS BANK PLC  | 122,193                            |                  | 931422-AK-5             | WALGREEN CO                                   | 2   | 4,855,089                          | 4,829,108        |
|  | HSBC HOLDINGS PLC                           | 2  | 9,443,949            | 10,059,130                        | 12,008,802      | 06/29/2020          | 12/20/2027         | HSBC HOLDINGS PLC  | 268,766                            |                  | 494368-AS-2             | KIMBERLY-CLARK CORP                           | 1   | 10,059,130                         | 11,740,036       |
|  | HSBC HOLDINGS PLC                           | 2  |                      | 1,001,278                         | 1,020,653       |                     |                    | HSBC HOLDINGS PLC  |                                    |                  | 90352J-AC-7             | UBS GROUP AG                                  | 1   | 1,001,278                          | 1,020,653        |
|  | WESTERN POWER DISTRIBUTION (SOUTH WEST) PLC | 2  | 17,762,248           | 9,962,410                         | 11,362,115      | 06/29/2020          | 03/23/2040         | WESTERN POWER DISTRIBUTION (SOUTH WEST) PLC                  | (454,957)                          |                  | 45685E-AJ-5             | VOYA FINANCIAL INC                            | 2   | 9,962,410                          | 11,817,072       |
|  | WESTERN POWER DISTRIBUTION (SOUTH WEST) PLC | 2  |                      | 10,000,001                        | 11,689,244      |                     |                    | WESTERN POWER DISTRIBUTION (SOUTH WEST) PLC                  |                                    |                  | 28932M-AJ-4             | ELM ROAD GENERATING STATION SUPERCRITICAL LLC | 1   | 10,000,001                         | 11,689,244       |
| 999999999 - Totals                         |   |  |                      | 388,067,403                       | 429,238,920     | XXX                 | XXX                | XXX  | 1,911,864                          | XXX              | XXX                     | XXX   | XXX   | 388,067,403                        | 427,327,056      |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

|  | First Quarter                  |  | Second Quarter                 |  | Third Quarter                  |  | Fourth Quarter                 |  | Year To Date                   |   |
|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|---|
|  | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory .....   | 29                             | 388,128,505  |                                |  |                                |  |                                |  | 29                             | 388,128,505   |
| 2. Add: Opened or Acquired Transactions.....   |                                |  |                                |  |                                |  |                                |  |                                |   |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value.....  | XXX                            |   |
| 4. Less: Closed or Disposed of Transactions.....   |                                |  |                                |  |                                |  |                                |  |                                |   |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....                |                                |  |                                |  |                                |  |                                |  |                                |   |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            | 61,102   | XXX                            |  | XXX                            |  | XXX                            |  | XXX                            | 61,102  |
| 7. Ending Inventory .....  | 29                             | 388,067,403  |                                |  |                                |  |                                |  | 29                             | 388,067,403   |

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

|  | Book/Adjusted Carrying Value Check |
|--|------------------------------------|
| 1. Part A, Section 1, Column 14.....   | (5,888,954)                        |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | .....                              |
| 3. Total (Line 1 plus Line 2).....   | (5,888,954)                        |
| 4. Part D, Section 1, Column 6.....  | 10,236,355                         |
| 5. Part D, Section 1, Column 7.....  | (16,125,309)                       |
| 6. Total (Line 3 minus Line 4 minus Line 5).....   | .....                              |
|  | Fair Value Check                   |
| 7. Part A, Section 1, Column 16.....   | 9,546,109                          |
| 8. Part B, Section 1, Column 13.....   | .....                              |
| 9. Total (Line 7 plus Line 8).....   | 9,546,109                          |
| 10. Part D, Section 1, Column 9.....   | 26,008,667                         |
| 11. Part D, Section 1, Column 10.....  | (16,462,558)                       |
| 12. Total (Line 9 minus Line 10 minus Line 11).....  | .....                              |
|  | Potential Exposure Check           |
| 13. Part A, Section 1, Column 21.....  | 8,568,688                          |
| 14. Part B, Section 1, Column 20.....  | .....                              |
| 15. Part D, Section 1, Column 12.....  | 8,568,688                          |
| 16. Total (Line 13 plus Line 14 minus Line 15).....  | .....                              |

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

|   | 1             | 2                               |
|---|---------------|---------------------------------|
|   | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 51,892,591    | 74,228,894                      |
| 2. Cost of cash equivalents acquired .....  | 1,736,528,150 | 10,133,934,235                  |
| 3. Accrual of discount .....  | 94,099        | 108,210                         |
| 4. Unrealized valuation increase (decrease) .....   |               |                                 |
| 5. Total gain (loss) on disposals .....   | (5)           | (216)                           |
| 6. Deduct consideration received on disposals .....                                       | 1,740,777,100 | 10,156,378,532                  |
| 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) ..... | 47,737,735    | 51,892,591                      |
| 11. Deduct total nonadmitted amounts .....  |               |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 47,737,735    | 51,892,591                      |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>Description of Property                       | Location                   |            | 4<br>Date Acquired       | 5<br>Name of Vendor | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made After Acquisition |
|--|----------------------------|------------|--------------------------|---------------------|---|-----------------------------|---|---|
|  | 2<br>City                  | 3<br>State |                          |                     |   |                             |   |   |
| HOB2 - West<br>HOME OFFICE BUILDINGS AND ADDITIONS | CHATTANOOGA<br>CHATTANOOGA | TN.<br>TN. | 01/01/1971<br>01/01/1959 |                     |   |                             |   | 1,154,770<br>22,146                               |
| 0199999. Acquired by Purchase                      |                            |            |                          |                     |   |                             |   | 1,176,916   |
| 0399999 - Totals                                   |                            |            |                          |                     |   |                             |   | 1,176,916   |

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

| 1<br>Description of Property | Location  |            | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Actual Cost | 7<br>Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances |   |   |  |   | 14<br>Book/Adjusted Carrying Value Less Encumbrances on Disposal | 15<br>Amounts Received During Year | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal | 19<br>Gross Income Earned Less Interest Incurred on Encumbrances | 20<br>Taxes, Repairs and Expenses Incurred |
|------------------------------|-----------|------------|--------------------|------------------------|------------------|---|--|--|---|---|--|---|--|------------------------------------|--|--|-------------------------------------|--|--|
|                              | 2<br>City | 3<br>State |                    |                        |                  |   |  | 9<br>Current Year's Depreciation                         | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Current Year's Change in Encumbrances | 12<br>Total Change in Book/Adjusted Carrying Value (11-9-10) | 13<br>Total Foreign Exchange Change in Book/Adjusted Carrying Value |  |                                    |  |  |                                     |  |  |
| <b>NONE</b>                  |           |            |                    |                        |                  |   |  |  |   |   |  |   |  |                                    |  |  |                                     |  |  |
| 0399999 - Totals             |           |            |                    |                        |                  |   |  |  |   |   |  |   |  |                                    |  |  |                                     |  |  |

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STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE B - PART 2**

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

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

**SCHEDULE B - PART 3**

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

| 1<br>Loan Number                       | 2<br>Location           |       | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8<br>Change in Book Value/Recorded Investment |   |   |   |  | 14<br>Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15<br>Consid-eration | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal |
|--|-------------------------|-------|----------------|--------------------|--------------------|---|---|---|---|---|--|---|----------------------|--|--|-------------------------------------|
|  | City                    | State |                |                    |                    |   | 8<br>Unrealized Valuation Increase (Decrease) | 9<br>Current Year's (Amortization) /Accretion | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) |   |                      |  |  |                                     |
| Mortgages closed by repayment          |                         |       |                |                    |                    |   |   |   |   |   |  |   |                      |  |  |                                     |
| 100013186                              | GEORGETOWN              | TX    |                | 10/26/2016         | 01/21/2022         | 9,185,024   |   |   |   |   |  | 9,185,024   | 9,185,024            |  |  |                                     |
| 0199999. Mortgages closed by repayment |                         |       |                |                    |                    |   |   |   |   |   |  |   |                      |  |  |                                     |
|  |                         |       |                |                    |                    | 9,185,024   |   |   |   |   |  | 9,185,024   | 9,185,024            |  |  |                                     |
| Mortgages with partial repayments      |                         |       |                |                    |                    |   |   |   |   |   |  |   |                      |  |  |                                     |
| 100002002                              | BRYAN                   | TX    |                | 09/12/2005         |                    | 361,084   |   |   |   |   |  | 361,084   | 361,084              |  |  |                                     |
| 100002534                              | OWINGS MILLS            | MD    |                | 08/15/2006         |                    | 202,088   |   |   |   |   |  | 202,088   | 202,088              |  |  |                                     |
| 100003111                              | PLYMOUTH                | MIN   |                | 08/07/2006         |                    | 112,777   |   |   |   |   |  | 112,777   | 112,777              |  |  |                                     |
| 100004681                              | WAKE FOREST             | NC    |                | 01/31/2014         |                    | 41,864  |   |   |   |   |  | 41,864  | 41,864               |  |  |                                     |
| 100005029                              | CHATTANOOGA             | TN    |                | 05/30/2012         |                    | 111,052   |   |   |   |   |  | 111,052   | 111,052              |  |  |                                     |
| 100005238                              | MESA                    | AZ    |                | 12/19/2013         |                    | 37,886  |   |   |   |   |  | 37,886  | 37,886               |  |  |                                     |
| 100007390                              | EVERETT                 | WA    |                | 11/21/2016         |                    | 51,217  |   |   |   |   |  | 51,217  | 51,217               |  |  |                                     |
| 100007513                              | PLYMOUTH                | MIN   |                | 12/09/2010         |                    | 69,266  |   |   |   |   |  | 69,266  | 69,266               |  |  |                                     |
| 100008171                              | CLARKSVILLE             | TN    |                | 08/17/2011         |                    | 60,257  |   |   |   |   |  | 60,257  | 60,257               |  |  |                                     |
| 100009504                              | VIENNA                  | VA    |                | 10/01/2012         |                    | 108,499   |   |   |   |   |  | 108,499   | 108,499              |  |  |                                     |
| 100009608                              | UPPER GIYNEEDD TOWNSHIP | PA    |                | 12/11/2012         |                    | 117,178   |   |   |   |   |  | 117,178   | 117,178              |  |  |                                     |
| 100009825                              | SEYMOUR                 | IN    |                | 02/21/2013         |                    | 80,574  |   |   |   |   |  | 80,574  | 80,574               |  |  |                                     |
| 100010026                              | BURNSVILLE              | MIN   |                | 07/31/2013         |                    | 112,567   |   |   |   |   |  | 112,567   | 112,567              |  |  |                                     |
| 100010115                              | GLASSBORO               | NJ    |                | 10/25/2013         |                    | 98,703  |   |   |   |   |  | 98,703  | 98,703               |  |  |                                     |
| 100010130                              | SAN ANTONIO             | TX    |                | 01/29/2014         |                    | 96,243  |   |   |   |   |  | 96,243  | 96,243               |  |  |                                     |
| 100010137                              | PHILADELPHIA            | PA    |                | 06/11/2013         |                    | 95,662  |   |   |   |   |  | 95,662  | 95,662               |  |  |                                     |
| 100010185                              | CHANDLER                | AZ    |                | 03/25/2015         |                    | 57,370  |   |   |   |   |  | 57,370  | 57,370               |  |  |                                     |
| 100010216                              | HUDSON                  | WI    |                | 04/30/2014         |                    | 47,547  |   |   |   |   |  | 47,547  | 47,547               |  |  |                                     |
| 100010424                              | PORTLAND                | ME    |                | 02/10/2014         |                    | 157,251   |   |   |   |   |  | 157,251   | 157,251              |  |  |                                     |
| 100010908                              | CARROLLTON              | VA    |                | 04/08/2014         |                    | 80,563  |   |   |   |   |  | 80,563  | 80,563               |  |  |                                     |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

| 1<br>Loan Number                           | 2 Location        |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |
|--|-------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
|  | 2<br>City         | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  |
| 100011235                                  | EVERETT           | WA         |                | 12/17/2014         |                    | 44,982   |  |  |  |  |  | 44,982   | 44,982                   |  |   |  |
| 100011334                                  | COLLEGE STATION   | TX         |                | 10/30/2014         |                    | 75,983   |  |  |  |  |  | 75,983   | 75,983                   |  |   |  |
| 100011383                                  | TUCSON            | AZ         |                | 12/19/2014         |                    | 103,324  |  |  |  |  |  | 103,324  | 103,324                  |  |   |  |
| 100011515                                  | PARK CITY         | UT         |                | 01/30/2015         |                    | 57,205   |  |  |  |  |  | 57,205   | 57,205                   |  |   |  |
| 100012418                                  | GREENSBORO        | NC         |                | 01/08/2016         |                    | 58,071   |  |  |  |  |  | 58,071   | 58,071                   |  |   |  |
| 100012486                                  | GIG HARBOR        | WA         |                | 02/10/2016         |                    | 83,247   |  |  |  |  |  | 83,247   | 83,247                   |  |   |  |
| 100012682                                  | GRIMES            | IA         |                | 08/03/2016         |                    | 41,261   |  |  |  |  |  | 41,261   | 41,261                   |  |   |  |
| 100012691                                  | ROWLETT           | TX         |                | 06/02/2016         |                    | 77,655   |  |  |  |  |  | 77,655   | 77,655                   |  |   |  |
| 100012863                                  | WELLINGTON        | FL         |                | 11/14/2017         |                    | 69,466   |  |  |  |  |  | 69,466   | 69,466                   |  |   |  |
| 100012878                                  | BELOIT            | WI         |                | 06/30/2016         |                    | 75,814   |  |  |  |  |  | 75,814   | 75,814                   |  |   |  |
| 100013005                                  | RICHMOND          | VA         |                | 08/23/2016         |                    | 63,323   |  |  |  |  |  | 63,323   | 63,323                   |  |   |  |
| 100013238                                  | WASHINGTON        | DC         |                | 11/29/2016         |                    | 55,822   |  |  |  |  |  | 55,822   | 55,822                   |  |   |  |
| 100013480                                  | BELMONT           | NC         |                | 07/26/2017         |                    | 97,771   |  |  |  |  |  | 97,771   | 97,771                   |  |   |  |
| 100013504                                  | AUSTIN            | TX         |                | 08/01/2017         |                    | 41,928   |  |  |  |  |  | 41,928   | 41,928                   |  |   |  |
| 100013556                                  | WEST DES MOINES   | IA         |                | 08/15/2017         |                    | 31,128   |  |  |  |  |  | 31,128   | 31,128                   |  |   |  |
| 100013646                                  | RICHMOND          | VA         |                | 10/13/2017         |                    | 55,302   |  |  |  |  |  | 55,302   | 55,302                   |  |   |  |
| 100013674                                  | HORNELL           | NY         |                | 09/29/2017         |                    | 54,527   |  |  |  |  |  | 54,527   | 54,527                   |  |   |  |
| 100013863                                  | SIMI VALLEY       | CA         |                | 04/30/2018         |                    | 40,388   |  |  |  |  |  | 40,388   | 40,388                   |  |   |  |
| 100014060                                  | CARY              | NC         |                | 09/12/2018         |                    | 42,402   |  |  |  |  |  | 42,402   | 42,402                   |  |   |  |
| 100014283                                  | ST. PAUL          | MIN        |                | 06/03/2019         |                    | 25,418   |  |  |  |  |  | 25,418   | 25,418                   |  |   |  |
| 100014306                                  | HENDERSON         | NV         |                | 05/30/2019         |                    | 87,111   |  |  |  |  |  | 87,111   | 87,111                   |  |   |  |
| 100014373                                  | TAMPA             | FL         |                | 08/05/2019         |                    | 47,415   |  |  |  |  |  | 47,415   | 47,415                   |  |   |  |
| 100014378                                  | ROUND ROCK        | TX         |                | 12/18/2019         |                    | 43,211   |  |  |  |  |  | 43,211   | 43,211                   |  |   |  |
| 100014455                                  | GRANDVIEW HEIGHTS | OH         |                | 11/20/2019         |                    | 115,000  |  |  |  |  |  | 115,000  | 115,000                  |  |   |  |
| 100014458                                  | CHICAGO           | IL         |                | 08/20/2019         |                    | 32,153   |  |  |  |  |  | 32,153   | 32,153                   |  |   |  |
| 100014494                                  | LAS VEGAS         | NV         |                | 10/16/2019         |                    | 34,302   |  |  |  |  |  | 34,302   | 34,302                   |  |   |  |
| 100014556                                  | SEATTLE           | WA         |                | 10/16/2019         |                    | 67,226   |  |  |  |  |  | 67,226   | 67,226                   |  |   |  |
| 100014567                                  | CEDAR GROVE       | NJ         |                | 01/14/2020         |                    | 46,867   |  |  |  |  |  | 46,867   | 46,867                   |  |   |  |
| 100014598                                  | CINCINNATI        | OH         |                | 01/31/2020         |                    | 89,452   |  |  |  |  |  | 89,452   | 89,452                   |  |   |  |
| 100014599                                  | CINCINNATI        | OH         |                | 01/21/2020         |                    | 30,487   |  |  |  |  |  | 30,487   | 30,487                   |  |   |  |
| 100014617                                  | DOYLESTOWN        | PA         |                | 12/26/2019         |                    | 106,905  |  |  |  |  |  | 106,905  | 106,905                  |  |   |  |
| 100014819                                  | EVERETT           | WA         |                | 11/10/2020         |                    | 67,000   |  |  |  |  |  | 67,000   | 67,000                   |  |   |  |
| 100014914                                  | LOUISVILLE        | KY         |                | 09/30/2021         |                    | 108,721  |  |  |  |  |  | 108,721  | 108,721                  |  |   |  |
| 100014942                                  | LAKESIDE          | CA         |                | 08/02/2021         |                    | 73,467   |  |  |  |  |  | 73,467   | 73,467                   |  |   |  |
| 100014983                                  | TAMPA             | FL         |                | 07/21/2021         |                    | 31,089   |  |  |  |  |  | 31,089   | 31,089                   |  |   |  |
| 100014989                                  | SAVANNAH          | GA         |                | 08/18/2021         |                    | 95,887   |  |  |  |  |  | 95,887   | 95,887                   |  |   |  |
| 100015009                                  | SCARBOROUGH       | ME         |                | 09/01/2021         |                    | 52,750   |  |  |  |  |  | 52,750   | 52,750                   |  |   |  |
| 100015031                                  | ALLENTOWN         | PA         |                | 11/09/2021         |                    | 55,129   |  |  |  |  |  | 55,129   | 55,129                   |  |   |  |
| 100015074                                  | GILBERT           | AZ         |                | 12/20/2021         |                    | 63,961   |  |  |  |  |  | 63,961   | 63,961                   |  |   |  |
| 0299999. Mortgages with partial repayments |                   |            |                |                    |                    | 4,542,798  |  |  |  |  |  | 4,542,798  | 4,542,798                |  |   |  |
| 0599999 - Totals                           |                   |            |                |                    |                    | 13,727,822   |  |  |  |  |  | 13,727,822   | 13,727,822               |  |   |  |

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STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1<br>CUSIP<br>Identification  | 2<br>Name or Description                   | 3<br>Location    |       | 5<br>Name of Vendor<br>or General Partner  | 6<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol | 7<br>Date<br>Originally<br>Acquired | 8<br>Type<br>and<br>Strategy | 9<br>Actual Cost<br>at Time of<br>Acquisition | 10<br>Additional<br>Investment Made<br>After Acquisition | 11<br>Amount of<br>Encumbrances | 12<br>Commitment<br>for<br>Additional<br>Investment | 13<br>Percentage of<br>Ownership |
|---|--|------------------|-------|--|---|-------------------------------------|------------------------------|---|--|---------------------------------|---|----------------------------------|
|   |  | City             | State |  |   |                                     |                              |   |  |                                 |   |                                  |
| 000000-00-0   | Stonepeak Infrastructure Fund IV LP        | Wilmington       | DE    | Stonepeak Infrastructure Fund IV LP        |   | 08/17/2021                          |                              |   | 433,904  |                                 |   | 0.050                            |
| 000000-00-0   | TSSP Adjacent Opportunities (B), L.P.      | Wilmington       | DE    | TSSP Adjacent Opportunities (B), L.P.      |   | 08/01/2020                          |                              |   | 320,874  |                                 |   | 0.040                            |
| 000000-00-0   | Ares Pathfinder Fund, L.P.                 | Wilmington       | DE    | Ares Pathfinder Fund, L.P.                 |   | 08/01/2020                          |                              |   | 502,332  |                                 |   | 0.310                            |
| 000000-00-0   | Arrow Credit Opportunities USD Feeder SCSp | Senningerberg    | LUX   | Arrow Credit Opportunities USD Feeder SCSp |   | 09/01/2020                          |                              |   | 375,821  |                                 |   | 1.380                            |
| 000000-00-0   | ABRY Senior Equity VI LP                   | Wilmington       | DE    | ABRY Senior Equity Investors VI, L.P.      |   | 03/25/2022                          |                              | 351,290                                       |  |                                 |   | 0.041                            |
| 000000-00-0   | Ares Capital Europe V                      | London           | GBR   | Ares Capital Europe V GP                   |   | 04/30/2021                          |                              |   | 527,556  |                                 |   | 0.176                            |
| 000000-00-0   | H.I.G. Realty Partners IV (Onshore)        | Miami            | FL    | H.I.G. Realty Partners IV (Onshore) L.P.   |   | 09/01/2021                          |                              |   | 22,359   |                                 |   | 0.670                            |
| 000000-00-0   | Whitman/Peterson Partners IV, LP           | Westlake Village | CA    | Whitman/Peterson Partners IV, LP           |   | 11/18/2021                          |                              |   | 127,305  |                                 |   | 0.720                            |
| 000000-00-0   | KKR Real Estate Americas III               | New York         | NY    | KKR REPA III Associates SCSp               |   | 10/01/2021                          |                              |   | 381,176  |                                 |   | 0.120                            |
| 000000-00-0   | Petershil IV LLC                           | Wilmington       | DE    | Petershil IV LLC                           |   | 02/17/2022                          |                              | 560,000                                       |  |                                 |   | 0.100                            |
| <b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b> |  |                  |       |  |   |                                     |                              | 911,290                                       | 2,691,328  |                                 |   | XXX                              |
| <b>4899999. Total - Unaffiliated</b>                                  |  |                  |       |  |   |                                     |                              | 911,290                                       | 2,691,328  |                                 |   | XXX                              |
| <b>4999999. Total - Affiliated</b>                                    |  |                  |       |  |   |                                     |                              |   |  |                                 |   | XXX                              |
| <b>5099999 - Totals</b>   |  |                  |       |  |   |                                     |                              | 911,290                                       | 2,691,328  |                                 |   | XXX                              |

**SCHEDULE BA - PART 3**

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

| 1<br>CUSIP<br>Identification  | 2<br>Name or Description               | 3<br>Location |       | 5<br>Name of Purchaser or<br>Nature of Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | 9<br>Change in Book/Adjusted Carrying Value                 |  |   |  |  |   | 15<br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | 16<br>Consid-<br>eration | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total<br>Gain<br>(Loss) on<br>Disposal | 20<br>Invest-<br>ment<br>Income |  |
|---|--|---------------|-------|---|-------------------------------------|-----------------------|--|---|--|---|--|--|---|---|--------------------------|---|---|--|---------------------------------|--|
|   |  | City          | State |   |                                     |                       |  | 9<br>Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | 10<br>Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | 11<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recogn-<br>ized | 12<br>Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | 13<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | 14<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |   |                          |   |   |  |                                 |  |
| 000000-00-0   | EIG Energy Fund XVI, L.P.              | Washington    | DC    | EIG MANAGEMENT COMPANY LLC                      | 09/23/2013                          | 01/25/2022            | 42,596   |   |  |   |  |  | 42,596  | 42,596  |                          |   |   |  |                                 |  |
| 000000-00-0   | Stonepeak Infrastructure Fund IV LP    | Wilmington    | DE    | Stonepeak Infrastructure Fund IV LP             | 08/17/2021                          | 01/06/2022            | 104,104  |   |  |   |  |  | 104,104   | 104,104   |                          |   |   |  |                                 |  |
| 000000-00-0   | TSSP Adjacent Opportunities (B), L.P.  | Wilmington    | DE    | TSSP Adjacent Opportunities (B), L.P.           | 08/01/2020                          | 03/28/2022            | 306,727  |   |  |   |  |  | 306,727   | 306,727   |                          |   |   |  |                                 |  |
| 000000-00-0   | H.I.G. Realty Partners IV (Onshore)    | Miami         | FL    | H.I.G. Realty Partners IV (Onshore) L.P.        | 09/01/2021                          | 03/22/2022            | 471,356  |   |  |   |  |  | 471,356   | 471,356   |                          |   |   |  |                                 |  |
| 000000-00-0   | KKR Real Estate Americas III           | New York      | NY    | KKR REPA III Associates SCSp                    | 10/01/2021                          | 01/27/2022            | 2,566  |   |  |   |  |  | 2,566   | 2,566   |                          |   |   |  |                                 |  |
| 000000-00-0   | Hearwood Partners IV LP                | Wilmington    | DE    | Hearwood Manager IV, LP                         | 12/16/2021                          | 02/18/2022            | 6,776  |   |  |   |  |  | 6,776   | 6,776   |                          |   |   |  |                                 |  |
| <b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b> |  |               |       |   |                                     |                       |  | 934,125   |  |   |  |  | 934,125   | 934,125   |                          |   |   |  |                                 |  |
| 575767-AD-0   | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | BOSTON        | MA    | MASSACHUSETTS MUTUAL LIFE INSURANCE CO          | 12/16/2009                          | 03/11/2022            | 2,346,770  |   | (88,344)   |   |  | (88,344)   | 2,258,426   | 2,250,000   |                          | (8,426)   | (8,426)   | 70,000                                       |                                 |  |
| <b>2799999. Surplus Debentures, etc - Unaffiliated</b>                |  |               |       |   |                                     |                       |  | 2,346,770   | (88,344)   |   |  | (88,344)   | 2,258,426   | 2,250,000   |                          | (8,426)   | (8,426)   | 70,000                                       |                                 |  |
| 629628-AC-7   | AP ARISTOTLE HOLDINGS, LLC - ABS       | New York      | NY    | AP ARISTOTLE HOLDINGS, LLC - ABS                | 12/16/2021                          | 03/30/2022            | 60,275   |   | (199)  |   |  | (199)  | 60,076  | 60,076  |                          |   |   | 465  |                                 |  |
| <b>4699999. Any Other Class of Assets - Unaffiliated</b>              |  |               |       |   |                                     |                       |  | 60,275  | (199)  |   |  | (199)  | 60,076  | 60,076  |                          |   |   |  | 465                             |  |
| <b>4899999. Total - Unaffiliated</b>                                  |  |               |       |   |                                     |                       |  | 3,341,170   | (88,543)   |   |  | (88,543)   | 3,252,627   | 3,244,201   |                          | (8,426)   | (8,426)   | 70,465                                       |                                 |  |
| <b>4999999. Total - Affiliated</b>                                    |  |               |       |   |                                     |                       |  |   |  |   |  |  |   |   |                          |   |   |  |                                 |  |
| <b>5099999 - Totals</b>   |  |               |       |   |                                     |                       |  | 3,341,170   | (88,543)   |   |  | (88,543)   | 3,252,627   | 3,244,201   |                          | (8,426)   | (8,426)   | 70,465                                       |                                 |  |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP<br>Identification   | 2<br>Description                         | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                 | 6<br>Number of<br>Shares of<br>Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued<br>Interest and<br>Dividends | 10<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
|--|--|--------------|-----------------------|-------------------------------------|--------------------------------------|------------------|----------------|--|--|
| 414009-RK-8  | HARRIS CNTY TEX CULTURAL ED FACS FIN COR |              | .01/12/2022           | CITIGROUP GLOBAL MARKETS INC.       |                                      | 2,125,000        | 2,125,000      |  | 1.D FE   |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues                       |  |              |                       |                                     |                                      |                  |                |  | XXX  |
| 37045X-DS-2  | GENERAL MOTORS FINANCIAL COMPANY INC     |              | .01/06/2022           | JP MORGAN SECS INC., - FIXED INCOME |                                      | 9,989,700        | 10,000,000     |  | 2.C FE   |
| 372460-AC-9  | GENUINE PARTS CO                         |              | .01/06/2022           | JP MORGAN SECS INC., - FIXED INCOME |                                      | 1,976,200        | 2,000,000      |  | 2.B FE   |
| 835495-AP-7  | SONOCO PRODUCTS CO                       |              | .01/11/2022           | JP MORGAN SECS INC., - FIXED INCOME |                                      | 4,990,900        | 5,000,000      |  | 2.B FE   |
| 89681L-AA-0  | TRITON CONTAINER INTERNATIONAL LTD       | C.           | .01/11/2022           | CITIGROUP GLOBAL MARKETS INC.       |                                      | 9,960,000        | 10,000,000     |  | 2.C FE   |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |  |              |                       |                                     |                                      | 26,916,800       | 27,000,000     |  | XXX  |
| 2509999997. Total - Bonds - Part 3   |  |              |                       |                                     |                                      | 29,041,800       | 29,125,000     |  | XXX  |
| 2509999998. Total - Bonds - Part 5   |  |              |                       |                                     |                                      | XXX              | XXX            | XXX  | XXX  |
| 2509999999. Total - Bonds  |  |              |                       |                                     |                                      | 29,041,800       | 29,125,000     |  | XXX  |
| 4509999997. Total - Preferred Stocks - Part 3                              |  |              |                       |                                     |                                      |                  | XXX            |  | XXX  |
| 4509999998. Total - Preferred Stocks - Part 5                              |  |              |                       |                                     |                                      | XXX              | XXX            | XXX  | XXX  |
| 4509999999. Total - Preferred Stocks                                       |  |              |                       |                                     |                                      |                  | XXX            |  | XXX  |
| 5989999997. Total - Common Stocks - Part 3                                 |  |              |                       |                                     |                                      |                  | XXX            |  | XXX  |
| 5989999998. Total - Common Stocks - Part 5                                 |  |              |                       |                                     |                                      | XXX              | XXX            | XXX  | XXX  |
| 5989999999. Total - Common Stocks  |  |              |                       |                                     |                                      |                  | XXX            |  | XXX  |
| 5999999999. Total - Preferred and Common Stocks                            |  |              |                       |                                     |                                      |                  | XXX            |  | XXX  |
| 6009999999 - Totals  |  |              |                       |                                     |                                      | 29,041,800       | XXX            |  | XXX  |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1  | 2  | 3       | 4             | 5                 | 6                         | 7             | 8          | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |   |   |   |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22  |        |     |     |     |
|--|--|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|--------|-----|-----|-----|
|  |  |         |               |                   |                           |               |            |             |   | 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |        |     |     |     |
| 38374G-KP-6  | GNR 2004-029 ZL - CMO/RMBS               |         | 03/01/2022    | Paydown           |                           | 605,664       | 605,664    | 534,490     | 747,650                                 |  | (141,986)                               |   | (141,986)   |  | 605,664                                       |  |                                  |                               |  |                                  | 04/16/2034  | 1.A    |     |     |     |
| <b>0109999999 Subtotal - Bonds - U.S. Governments</b>                            |  |         |               |                   |                           | 605,664       | 605,664    | 534,490     | 747,650                                 |  | (141,986)                               |   | (141,986)   |  | 605,664                                       |  |                                  |                               |  |                                  | XXX   | XXX    |     |     |     |
| 3128M9-XJ-4  | FH 607601 - RMBS                         |         | 03/01/2022    | Paydown           |                           | 854,545       | 854,545    | 833,542     | 838,287                                 |  | 16,258                                  |   | 16,258  |  | 854,545                                       |  |                                  |                               |  | 3,977                            | 07/01/2043  | 1.A    |     |     |     |
| 3128MJ-TA-8  | FH 608544 - RMBS                         |         | 03/01/2022    | Paydown           |                           | 284,433       | 284,433    | 271,131     | 274,685                                 |  | 9,748                                   |   | 9,748   |  | 284,433                                       |  |                                  |                               |  | 882                              | 09/01/2043  | 1.A    |     |     |     |
| 312913-XS-0  | FHR 1443 I - CMO/RMBS                    |         | 03/01/2022    | Paydown           |                           | 13,634        | 13,634     | 11,925      | 17,213                                  |  | (3,579)                                 |   | (3,579)   |  | 13,634  |  |                                  |                               |  |                                  | 12/15/2022  | 1.A    |     |     |     |
| 312944-5W-7  | FH A96261 - RMBS                         |         | 03/01/2022    | Paydown           |                           | 120,852       | 120,852    | 118,341     | 118,190                                 |  | 2,662                                   |   | 2,662   |  | 120,852                                       |  |                                  |                               |  | 558                              | 01/01/2041  | 1.A    |     |     |     |
| 3132JB-GF-4  | FH 019697 - RMBS                         |         | 03/01/2022    | Paydown           |                           | 179,236       | 179,236    | 168,566     | 171,537                                 |  | 7,699                                   |   | 7,699   |  | 179,236                                       |  |                                  |                               |  | 555                              | 06/01/2043  | 1.A    |     |     |     |
| 313399-LK-1  | FHR 2343 MZ - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 51,511        | 51,511     | 48,804      | 56,078                                  |  | (4,568)                                 |   | (4,568)   |  | 51,511  |  |                                  |                               |  |                                  | 08/15/2031  | 1.A    |     |     |     |
| 31359L-2M-6  | FNR 967 Z - CMO/RMBS                     |         | 03/01/2022    | Paydown           |                           | 49,648        | 49,648     | 44,713      | 52,867                                  |  | (3,219)                                 |   | (3,219)   |  | 49,648  |  |                                  |                               |  |                                  | 04/25/2026  | 1.A    |     |     |     |
| 31359Q-DE-1  | FNR 1997-54 Z - CMO/RMBS                 |         | 03/01/2022    | Paydown           |                           | 7,386         | 7,386      | 6,357       | 10,007                                  |  | (2,621)                                 |   | (2,621)   |  | 7,386   |  |                                  |                               |  |                                  | 08/18/2027  | 1.A    |     |     |     |
| 31359X-RK-7  | FNR 001 Z - CMO/RMBS                     |         | 03/01/2022    | Paydown           |                           | 35,534        | 35,534     | 33,340      | 38,539                                  |  | (3,005)                                 |   | (3,005)   |  | 35,534  |  |                                  |                               |  |                                  | 02/18/2030  | 1.A    |     |     |     |
| 313921-AG-3  | FNR 0149A Z - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 9,766         | 9,766      | 8,910       | 14,770                                  |  | (5,004)                                 |   | (5,004)   |  | 9,766   |  |                                  |                               |  |                                  | 09/25/2031  | 1.A    |     |     |     |
| 31392C-VK-7  | FNR 02161 ZD - CMO/RMBS                  |         | 03/01/2022    | Paydown           |                           | 26,118        | 26,118     | 24,358      | 31,651                                  |  | (5,533)                                 |   | (5,533)   |  | 26,118  |  |                                  |                               |  |                                  | 04/25/2032  | 1.A    |     |     |     |
| 31392R-MA-6  | FHR 2470B Z - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 25,312        | 25,312     | 23,507      | 32,018                                  |  | (6,707)                                 |   | (6,707)   |  | 25,312  |  |                                  |                               |  |                                  | 07/15/2032  | 1.A    |     |     |     |
| 31393G-V3-5  | FHR 2533A Z - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 9,272         | 9,272      | 8,365       | 10,111                                  |  | (839)                                   |   | (839)   |  | 9,272   |  |                                  |                               |  |                                  | 12/15/2032  | 1.A    |     |     |     |
| 31394P-PA-5  | FHR 2755 ZM - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 515,535       | 515,535    | 451,623     | 577,012                                 |  | (61,477)                                |   | (61,477)  |  | 515,535                                       |  |                                  |                               |  |                                  | 02/15/2034  | 1.A    |     |     |     |
| 31394Y-CR-3  | FHR 2801 CZ - CMO/RMBS                   |         | 03/01/2022    | Paydown           |                           | 498,374       | 498,374    | 444,829     | 536,476                                 |  | (38,102)                                |   | (38,102)  |  | 498,374                                       |  |                                  |                               |  |                                  | 05/15/2034  | 1.A    |     |     |     |
| 626207-YM-0  | MUNICIPAL ELEC AUTH GA                   |         | 03/03/2022    | Direct            |                           | 55,000        | 55,000     | 55,000      | 55,000                                  |  |   |   |   | 55,000   |   |  |                                  |                               |  |                                  | 04/01/2057  | 1.F FE |     |     |     |
| <b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>                       |  |         |               |                   |                           | 2,736,156     | 2,736,156  | 2,553,311   | 2,834,442                               |  | (98,286)                                |   | (98,286)  |  | 2,736,156                                     |  |                                  |                               |  | 5,972                            | XXX   | XXX    |     |     |     |
| 001918-AA-5  | AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T |         | 03/31/2022    | Paydown           |                           | 46,631        | 46,631     | 46,631      | 46,675                                  |  | (44)                                    |   | (44)  |  | 46,631  |  |                                  |                               |  |                                  | 09/30/2039  | 1.E    |     |     |     |
| 00193*-AA-5  | AMAZON (TULSA OK) CONTROL PASS-THRU TRUS |         | 03/31/2022    | Paydown           |                           | 48,756        | 48,756     | 48,756      | 48,756                                  |  | 0                                       |   | 0   |  | 48,756  |  |                                  |                               |  |                                  | 09/30/2039  | 1.E    |     |     |     |
| 00868P-AA-3  | ADNA 2001 A2 - CMBS                      |         | 01/02/2022    | Paydown           |                           | 455,031       | 455,031    | 440,338     | 451,097                                 |  | 3,933                                   |   | 3,933   |  | 455,031                                       |  |                                  |                               |  |                                  | 01/02/2025  | 2.B FE |     |     |     |
| 13466*-AA-8  | CAMPUSPARC LP                            |         | 03/31/2022    | Paydown           |                           | 16,667        | 16,667     | 16,667      | 16,648                                  |  | 18                                      |   | 18  |  | 16,667  |  |                                  |                               |  |                                  | 12/31/2043  | 2.B PL |     |     |     |
| 191219-AP-9  | COCA-COLA REFRESHMENTS USA LLC           |         | 02/01/2022    | Maturity @ 100.00 |                           | 13,500,008    | 13,500,008 | 15,550,650  | 13,518,192                              |  | (18,192)                                |   | (18,192)  |  | 13,500,008                                    |  |                                  |                               |  |                                  | 02/01/2022  | 1.F FE |     |     |     |
| 224108-AA-4  | CPK LLC - RMBS                           |         | 03/31/2022    | Paydown           |                           | 92,664        | 92,664     | 92,664      | 92,664                                  |  | 0                                       |   | 0   |  | 92,664  |  |                                  |                               |  |                                  | 06/30/2027  | 2.B    |     |     |     |
| 341078-AA-7  | Florida Pipeline Holdings, LLC           |         | 02/15/2022    | Paydown           |                           | 165,495       | 165,495    | 165,495     | 165,495                                 |  |   |   |   |  | 165,495                                       |  |                                  |                               |  |                                  | 08/15/2038  | 2.B PL |     |     |     |
| 422088-AA-8  | HD SALEM OR LANDLORD LLC - RMBS          |         | 03/31/2022    | Paydown           |                           | 107,582       | 107,582    | 107,582     | 107,626                                 |  | (44)                                    |   | (44)  |  | 107,582                                       |  |                                  |                               |  |                                  | 11/30/2030  | 1.A    |     |     |     |
| 59748T-AA-7  | MIDLAND COGENERATION VENTURE LP          |         | 03/15/2022    | Paydown           |                           | 780,000       | 780,000    | 780,000     | 780,000                                 |  |   |   |   |  | 780,000                                       |  |                                  |                               |  |                                  | 03/15/2025  | 3.B FE |     |     |     |
| 67020Y-AQ-3  | NUANCE COMMUNICATIONS INC                |         | 03/30/2022    | Direct            |                           | 7,710,975     | 7,710,975  | 7,429,650   | 7,498,204                               |  | 1,796                                   |   | 1,796   |  | 7,500,000                                     |  |                                  |                               |  |                                  | 12/15/2026  | 3.C FE |     |     |     |
| 677730-A*-4  | OHIO VALLEY ELECTRIC CORPORATION         |         | 02/15/2022    | Paydown           |                           | 96,489        | 96,489     | 97,442      | 97,219                                  |  | (730)                                   |   | (730)   |  | 96,489  |  |                                  |                               |  |                                  | 06/15/2040  | 3.A    |     |     |     |
| 684181-AA-8  | ORANGE COGEN FUNDING                     |         | 03/15/2022    | Paydown           |                           | 485,000       | 485,000    | 485,000     | 485,000                                 |  |   |   |   |  | 485,000                                       |  |                                  |                               |  |                                  | 03/15/2022  | 2.A FE |     |     |     |
| 693627-AJ-0  | DUKE ENERGY INDIANA LLC                  |         | 01/15/2022    | Maturity @ 100.00 |                           | 14,850,000    | 14,850,000 | 15,000,000  | 14,850,560                              |  | (560)                                   |   | (560)   |  | 14,850,000                                    |  |                                  |                               |  |                                  | 01/15/2022  | 1.F FE |     |     |     |
| 724060-AA-6  | PIPELINE FUNDING COMPANY LLC             |         | 01/15/2022    | Paydown           |                           | 57,500        | 57,500     | 57,500      | 57,500                                  |  |   |   |   |  | 57,500  |  |                                  |                               |  |                                  | 01/15/2030  | 2.B FE |     |     |     |
| 75508E-AA-6  | RAYONIER AM PRODUCTS INC                 |         | 03/23/2022    | Paydown           |                           | 4,001,250     | 4,001,250  | 1,820,000   | 1,820,000                               |  |   |   |   |  | 1,820,000                                     |  | 2,181,250                        | 2,181,250                     |  |                                  | 06/01/2024  | 5.B FE |     |     |     |
| 87612B-BE-1  | TARGA RESOURCES PARTNERS LP              |         | 03/25/2022    | Direct            |                           | 2,053,760     | 2,053,760  | 1,980,000   | 1,988,788                               |  | 11,212                                  |   | 11,212  |  | 2,000,000                                     |  |                                  |                               |  |                                  | 02/01/2027  | 2.C FE |     |     |     |
| 89566E-AB-4  | TRI-STATE GENERATION AND TRANSMISSION AS |         | 01/31/2022    | Paydown           |                           | 1,095,900     | 1,095,900  | 1,206,706   | 1,104,221                               |  | (8,321)                                 |   | (8,321)   |  | 1,095,900                                     |  |                                  |                               |  |                                  | 07/31/2033  | 2.A FE |     |     |     |
| 94978F-CF-2  | WELLS FARGO TRUST COMPANY, NATIONAL ASSO |         | 03/10/2022    | Paydown           |                           | 127,674       | 127,674    | 129,723     | 125,419                                 |  | 2,255                                   |   | 2,255   |  | 127,674                                       |  |                                  |                               |  |                                  | 11/10/2026  | 2.B    |     |     |     |
| 98954N-AA-7  | ZIGGO BV                                 |         | 01/18/2022    | Direct            |                           | 3,236,625     | 3,150,000  | 3,197,250   | 3,177,879                               |  | (27,879)                                |   | (27,879)  |  | 3,150,000                                     |  |                                  |                               |  |                                  | 01/15/2027  | 4.A FE |     |     |     |
| 04111F-AH-4  | GRAYMONT WESTERN CANADA INC.             |         | 03/11/2022    | Paydown           |                           | 909,091       | 909,091    | 909,091     | 909,091                                 |  |   |   |   |  | 909,091                                       |  |                                  |                               |  |                                  | 03/11/2030  | 2.C PL |     |     |     |
| 629628-AA-1  | AP ARISTOTLE HOLDINGS, LLC - ABS         |         | 03/30/2022    | Paydown           |                           | 720,913       | 720,913    | 723,554     | 723,518                                 |  | (2,605)                                 |   | (2,605)   |  | 720,913                                       |  |                                  |                               |  |                                  | 06/30/2025  | 2.C PL |     |     |     |
| 629628-AB-9  | AP ARISTOTLE HOLDINGS, LLC - ABS         |         | 03/30/2022    | Paydown           |                           | 420,533       | 420,533    | 422,054     | 422,054                                 |  | (1,522)                                 |   | (1,522)   |  | 420,533                                       |  |                                  |                               |  |                                  | 06/30/2025  | 1.G PL |     |     |     |
| <b>1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |  |         |               |                   |                           | 50,978,541    | 50,625,924 | 50,706,772  | 48,486,606                              |  | (40,682)                                |   | (40,682)  |  | 48,445,923                                    |  | 2,181,250                        | 2,181,250                     | 1,698,471  |                                  | XXX   | XXX    |     |     |     |
| <b>2509999997 Total - Bonds - Part 4</b>   |  |         |               |                   |                           | 54,320,362    | 53,967,745 | 53,794,574  | 52,068,698                              |  | (280,954)                               |   | (280,954)   |  | 51,787,744                                    |  | 2,181,250                        | 2,181,250                     | 1,704,443  |                                  | XXX   | XXX    |     |     |     |
| <b>2509999998 Total - Bonds - Part 5</b>   |  |         |               |                   |                           | XXX           | XXX        | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX    | XXX |     |     |
| <b>2509999999 Total - Bonds</b>  |  |         |               |                   |                           | 54,320,362    | 53,967,745 | 53,794,574  | 52,068,698                              |  | (280,954)                               |   | (280,954)   |  | 51,787,744                                    |  | 2,181,250                        | 2,181,250                     | 1,704,443  |                                  | XXX   | XXX    |     |     |     |
| <b>4509999997 Total - Preferred Stocks - Part 4</b>                              |  |         |               |                   |                           |               | XXX        |             |   |  |   |   |   |  |   |  |                                  |                               |  |                                  |   | XXX    | XXX |     |     |
| <b>4509999998 Total - Preferred Stocks - Part 5</b>                              |  |         |               |                   |                           | XXX           | XXX        | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX    | XXX | XXX |     |
| <b>4509999999 Total - Preferred Stocks</b>                                       |  |         |               |                   |                           |               | XXX        |             |   |  |   |   |   |  |   |  |                                  |                               |  |                                  |   |        | XXX | XXX |     |
| <b>5989999997 Total - Common Stocks - Part 4</b>                                 |  |         |               |                   |                           |               | XXX        |             |   |  |   |   |   |  |   |  |                                  |                               |  |                                  |   |        | XXX | XXX |     |
| <b>5989999998 Total - Common Stocks - Part 5</b>                                 |  |         |               |                   |                           | XXX           | XXX        | XXX         | XXX                                     | XXX                                      | XXX                                     | XXX   | XXX   | XXX  | XXX   | XXX                                      | XXX                              | XXX                           | XXX  | XXX                              | XXX   | XXX    | XXX | XXX | XXX |
| <b>5989999999 Total - Common Stocks</b>  |  |         |               |                   |                           |               | XXX        |             |   |  |   |   |   |  |   |  |                                  |                               |  |                                  |   |        |     | XXX | XXX |

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STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1   | 2           | 3       | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change In Book/Adjusted Carrying Value   |   |  |   |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22  |           |           |           |     |     |
|---|-------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|--|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----------|-----------|-----------|-----|-----|
|   |             |         |               |                   |                           |               |           |             |   | 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 | 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |           |           |           |     |     |
| 5999999999. Total - Preferred and Common Stocks |             |         |               |                   |                           |               |           |             |   |  |   |  |   |  |   |  |                                  |                               |  |                                  |   |           | XXX       | XXX       |     |     |
| 6009999999 - Totals                             |             |         |               |                   |                           |               |           |             |   |  | 54,320,362                              | XXX  | 53,794,574  | 52,068,698   |   | (280,954)                                |                                  | (280,954)                     |  | 51,787,744                       |   | 2,181,250 | 2,181,250 | 1,704,443 | XXX | XXX |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1                                     | 2  | 3                            | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |  |     |     |     |     |     |     |     |     |     |     |
|---------------------------------------|--|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| Description                           | Description of Item(s) Hedged, Used for Income Generation or Replicated                                  | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |     |     |     |     |     |     |     |     |     |     |
| 007999999                             | Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  | XXX   | XXX                |                                    |   |  |     |     |     |     |     |     |     |     |     |     |
| 014999999                             | Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  | XXX | XXX |     |     |     |     |     |     |     |     |
| 021999999                             | Subtotal - Purchased Options - Hedging Other   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     | XXX | XXX |     |     |     |     |     |     |     |
| 028999999                             | Subtotal - Purchased Options - Replications  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     | XXX | XXX |     |     |     |     |     |     |     |
| 035999999                             | Subtotal - Purchased Options - Income Generation   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     | XXX | XXX |     |     |     |     |     |     |
| 042999999                             | Subtotal - Purchased Options - Other   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     | XXX | XXX |     |     |     |     |     |
| 043999999                             | Total Purchased Options - Call Options and Warrants  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     | XXX | XXX |     |     |     |     |     |
| 044999999                             | Total Purchased Options - Put Options  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 045999999                             | Total Purchased Options - Caps   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 046999999                             | Total Purchased Options - Floors   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 047999999                             | Total Purchased Options - Collars  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 048999999                             | Total Purchased Options - Other  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 049999999                             | Total Purchased Options  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     | XXX | XXX |     |     |     |     |
| 056999999                             | Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     | XXX | XXX |     |     |     |
| 063999999                             | Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108             |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     | XXX | XXX |     |     |
| 070999999                             | Subtotal - Written Options - Hedging Other   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     | XXX | XXX |     |     |
| 077999999                             | Subtotal - Written Options - Replications  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     | XXX | XXX |     |     |
| 084999999                             | Subtotal - Written Options - Income Generation   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     | XXX | XXX |     |     |
| 091999999                             | Subtotal - Written Options - Other   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 092999999                             | Total Written Options - Call Options and Warrants  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 093999999                             | Total Written Options - Put Options  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     |     | XXX | XXX |
| 094999999                             | Total Written Options - Caps   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 095999999                             | Total Written Options - Floors   |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 096999999                             | Total Written Options - Collars  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 097999999                             | Total Written Options - Other  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| 098999999                             | Total Written Options  |                              |                        |   |            |                                |                     |                 |   |  |  | XXX                 |                               |      |            |   |  |  |   |                    |                                    |   |  |     |     |     |     |     |     |     | XXX | XXX |     |
| Currency Swap - Receive US\$, Pay C\$ | BELL CANADA 07813ZAP9  | D 1                          | Currency               | BARCLAYS BANK PLC                               | 06/08/2004 | 02/23/2032                     |                     | 1,929,499       | 6.9175%(7.30%)                              |  |  | (4,170)             | (149,721)                     |      | (188,970)  |   | (21,840)                                   |  |   | 30,381             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | BELL CANADA 07813ZAL8  | D 1                          | Currency               | BARCLAYS BANK PLC                               | 06/08/2004 | 04/02/2031                     |                     | 5,417,440       | 7.4475%(7.85%)                              |  |  | (12,236)            | (420,370)                     |      | (583,421)  |   | (61,320)                                   |  |   | 81,637             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | WESTCOAST ENERGY 95751ZAH6   | D 1                          | Currency               | CIBC WORLD MARKETS CORP.                        | 03/29/2004 | 03/20/2031                     |                     | 10,091,603      | 6.61%(7.15%)                                |  |  | (18,271)            | (480,431)                     |      | (713,671)  |   | (111,048)                                  |  |   | 151,374            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | AGT LIMITED 00126TAB1  | D 1                          | Currency               | DEUTSCHE BANK SECURITIES INC.                   | 12/09/2003 | 09/22/2025                     |                     | 3,125,000       | 8.202%(8.80%)                               |  |  | (6,163)             | (153,770)                     |      | (235,397)  |   | (34,440)                                   |  |   | 29,232             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | NOVA SCOTIA POWER CORP 66988ZAT6   | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 07/14/2031                     |                     | 4,602,356       | 7.346%(7.450%)                              |  |  | 11,003              | 603,856                       |      | 1,002,844  |   | (42,000)                                   |  |   | 70,302             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | ONTARIO PROVINCE 683234JT6   | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 06/02/2026                     |                     | 2,761,414       | 7.908%(8.000%)                              |  |  | 7,225               | 362,314                       |      | 458,321    |   | (25,200)                                   |  |   | 28,464             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | ENBRIDGE INC 29251ZAK3   | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 06/18/2032                     |                     | 17,816,039      | 7.101%(7.200%)                              |  |  | 40,686              | 2,337,191                     |      | 4,040,367  |   | (162,540)                                  |  |   | 285,196            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | ONTARIO PROVINCE 683234JQ2   | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 12/02/2025                     |                     | 2,301,178       | 8.407%(8.500%)                              |  |  | 6,424               | 301,928                       |      | 374,719    |   | (21,000)                                   |  |   | 22,281             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | LOBLAW COMPANIES LTD 53948Z007   | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 11/23/2022                     |                     | 9,182,736       | 1.0890/1                                    |  |  |                     | 1,117,913                     |      | 1,165,716  |   | (52,605)                                   |  |   | 37,488             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | BELL CANADA 077906JCO  | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 06/01/2031                     |                     | 6,825,007       | 1.0989/1                                    |  |  |                     | 336,661                       |      | 872,216    |   | (16,988)                                   |  |   | 103,787            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay C\$ | BELL CANADA 077906JA4  | D 1                          | Currency               | WELLS FARGO                                     | 09/05/2014 | 06/01/2030                     |                     | 6,828,114       | 1.0984/1                                    |  |  |                     | 371,293                       |      | 857,750    |   | (18,586)                                   |  |   | 98,061             |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay GBP | MIDLAND MOTORWAYS 66076#AB1  | D 1                          | Currency               | JP MORGAN                                       | 11/21/2017 | 12/31/2045                     |                     | 13,230,000      | 4.80%(3.34%)                                |  |  | (48,357)            | 92,000                        |      | 1,289,121  |   | 394,000                                    |  |   | 322,375            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay GBP | SANCTUARY HOUSING 67997#AM3  | D 1                          | Currency               | WELLS FARGO                                     | 01/24/2018 | 12/23/2047                     |                     | 19,864,600      | 4.622%(3.01%)                               |  |  | 88,303              | 1,471,400                     |      | 4,990,259  |   | 551,600                                    |  |   | 504,009            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |
| Currency Swap - Receive US\$, Pay EUR | SEGR0 PLC G7996#AEO  | D 1                          | Currency               | WELLS FARGO                                     | 07/12/2018 | 10/12/2033                     |                     | 14,007,600      | 4.534%(2.37%)                               |  |  | 78,148              | 727,200                       |      | 1,935,811  |   | 363,600                                    |  |   | 238,369            |                                    | 100/100   |  |     |     |     |     |     |     |     |     |     |     |

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STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1  | 2   | 3                            | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15          | 16          | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |           |           |     |     |
|--|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|-------------|-------------|---|--|--|---|--------------------|------------------------------------|---|-----------|-----------|-----|-----|
| Description  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code        | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |           |           |     |     |
| Currency Swap - Receive US\$, Pay EUR  | STADIUM FINANCE   | D 1                          | Currency               | WELLS FARGO                                     | 03/26/2019 | 07/30/2049                     |                     | 6,778,200       | 4.237%(2.22%)                               |  |  | 34,446              | 138,000                       |             | 682,820     |   | 181,800                                    |  |   | 177,187            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive US\$, Pay EUR  | STADIUM FINANCE   | D 1                          | Currency               | JP MORGAN                                       | 03/26/2019 | 07/30/2049                     |                     | 13,552,800      | 4.354%(2.37%)                               |  |  | 67,636              | 272,400                       |             | 1,098,009   |   | 363,600                                    |  |   | 354,279            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive US\$, Pay EUR  | STADIUM FINANCE   | D 1                          | Currency               | WELLS FARGO                                     | 03/26/2019 | 07/30/2049                     |                     | 11,291,000      | 4.468%(2.50%)                               |  |  | 56,073              | 224,000                       |             | 1,015,475   |   | 303,000                                    |  |   | 295,154            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive US\$, Pay AUD  | ISPT FINANCE  | D1                           | Currency               | JP MORGAN                                       | 05/30/2019 | 08/28/2034                     |                     | 16,576,800      | 3.725%(3.75%)                               |  |  | (4,720)             | (1,375,348)                   |             | 392,952     |   | (525,600)                                  |  |   | 292,061            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive US\$, Pay EUR  | Alpha Trains  | D1                           | Currency               | WELLS FARGO                                     | 10/02/2019 | 09/30/2031                     |                     | 19,693,800      | 3.4295%(1.38%)                              |  |  | (98,097)            | (226,800)                     |             | 784,472     |   | 545,400                                    |  |   | 303,502            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive US\$, Pay EUR  | Kingspan  | D1                           | Currency               | WELLS FARGO                                     | 09/10/2020 | 12/11/2032                     |                     | 20,230,000      | 2.902%(1.66%)                               |  |  | 67,285              | 1,416,100                     |             | 1,201,223   |   | 515,100                                    |  |   | 331,642            |                                    | 100/100   |           |           |     |     |
| Currency Swap - Receive USD, Pay EUR   | VTG   | D1                           | Currency               | Wells Fargo                                     | 10/01/2020 | 10/29/2035                     |                     | 8,211,000       | 3.0415%(1.70%)                              |  |  | 29,061              | 464,100                       |             | 512,499     |   | 212,100                                    |  |   | 151,311            |                                    | 100/100   |           |           |     |     |
| 099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | 294,276     | 7,429,916   | XXX                                       | 20,953,115                                 |  | 2,337,033                                   |                    |                                    | 3,908,092   | XXX       | XXX       |     |     |
| Credit Default Swap - Rec GBP 0.0000, Pay GBP 1.0000   | CREDIT TRS RSAT - AUTOSTRADE  | D 1                          | Credit                 | JP MORGAN                                       | 09/06/2018 | 06/20/2022                     |                     | 11,298,680      | 0.0000-1.0000                               | 741,870  |  | (29,480)            | (11,373)                      |             | (11,373)    | 20,348                                    |  |  |   |                    | 3                                  | 0001  |           |           |     |     |
| 100999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Credit Default |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | 741,870     |             | (29,480)                                  | (11,373)                                   | XXX                                      | (11,373)                                    | 20,348             |                                    |   | XXX       | XXX       |     |     |
| 104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108                  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | 741,870     |             | 264,796                                   | 7,418,543                                  | XXX                                      | 20,941,742                                  | 20,348             | 2,337,033                          |   |           | 3,908,092 | XXX | XXX |
| 110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108                            |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               |             |             |   |  | XXX                                      |   |                    |                                    |   |           |           | XXX | XXX |
| Currency Swap - Receive US\$, Pay CNS  | NOVA SCOTIA POWER CORP 66988ZAT6  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 07/14/2031                     |                     | 3,710,575       | 7.0803%(7.45%)                              | (845,000)  |  | (7,840)             | (365,353)                     |             | (365,353)   | 6,282                                     |  |  |   | 56,680             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | ONTARIO PROVINCE 683234JT6  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/02/2026                     |                     | 2,226,345       | 7.5925%(8.00%)                              | (507,000)  |  | (5,110)             | (230,343)                     |             | (230,343)   | (42,428)                                  |  |  |   | 22,949             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | ENBRIDGE INC 29251ZAK3  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/18/2032                     |                     | 14,359,926      | 6.8328%(7.20%)                              | (3,270,150)  |  | (29,324)            | (1,372,292)                   |             | (1,372,292) | 69,648                                    |  |  |   | 229,871            |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | ONTARIO PROVINCE 683234JQ2  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 12/02/2025                     |                     | 1,855,288       | 8.082%(8.50%)                               | (422,500)  |  | (4,455)             | (192,983)                     |             | (192,983)   | (39,109)                                  |  |  |   | 17,964             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | LOBLAW COMPANIES LTD 53948ZCQ7  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 11/23/2022                     |                     | 6,945,409       | 1.4398/1                                    | (798,462)  |  |                     | (1,048,410)                   |             | (1,048,410) | (108,351)                                 |  |  |   | 28,355             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | BELL CANADA 077906JQ0   | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/01/2031                     |                     | 5,077,173       | 1.4772/1                                    | (245,275)  |  |                     | (557,015)                     |             | (557,015)   | 54,097                                    |  |  |   | 77,208             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive US\$, Pay CNS  | BELL CANADA 077906JA4   | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/01/2030                     |                     | 5,104,819       | 1.4692/1                                    | (268,528)  |  |                     | (580,813)                     |             | (580,813)   | 36,060                                    |  |  |   | 73,312             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | NOVA SCOTIA POWER CORP 66988ZAT6  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 07/14/2031                     |                     | 4,594,955       | 7.4500%(7.451%)                             |  |  | (12,073)            | (1,003,634)                   |             | (1,003,634) | 97,085                                    |  |  |   | 70,189             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | ONTARIO PROVINCE 683234JT6  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/02/2026                     |                     | 2,756,973       | 8.000%(8.028%)                              |  |  | (7,964)             | (453,280)                     |             | (453,280)   | 84,550                                    |  |  |   | 28,418             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | ENBRIDGE INC 29251ZAK3  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/18/2032                     |                     | 17,782,475      | 7.200%(7.208%)                              |  |  | (44,790)            | (4,026,698)                   |             | (4,026,698) | 348,935                                   |  |  |   | 284,658            |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | ONTARIO PROVINCE 683234JQ2  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 12/02/2025                     |                     | 2,297,477       | 8.500%(8.527%)                              |  |  | (7,035)             | (369,868)                     |             | (369,868)   | 73,065                                    |  |  |   | 22,245             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | LOBLAW COMPANIES LTD 53948ZCQ7  | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 11/23/2022                     |                     | 9,258,650       | 1.0801/1                                    |  |  |                     | (1,242,518)                   |             | (1,242,518) | 120,857                                   |  |  |   | 37,798             |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | BELL CANADA 077906JQ0   | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/01/2031                     |                     | 6,936,957       | 1.0812/1                                    |  |  |                     | (940,729)                     |             | (940,729)   | 56,443                                    |  |  |   | 105,490            |                                    | 0002  |           |           |     |     |
| Currency Swap - Receive CNS, Pay US\$  | BELL CANADA 077906JA4   | D 1                          | Currency               | JP MORGAN                                       | 09/05/2014 | 06/01/2030                     |                     | 6,931,030       | 1.0821/1                                    |  |  |                     | (923,561)                     |             | (923,561)   | 67,764                                    |  |  |   | 99,539             |                                    | 0002  |           |           |     |     |
| 113999999. Subtotal - Swaps - Hedging Other - Foreign Exchange   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | (6,356,915) |             | (118,591)                                 | (13,307,497)                               | XXX                                      | (13,307,497)                                | 824,898            |                                    |   | 1,154,676 | XXX       | XXX |     |
| 116999999. Subtotal - Swaps - Hedging Other  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | (6,356,915) |             | (118,591)                                 | (13,307,497)                               | XXX                                      | (13,307,497)                                | 824,898            |                                    |   | 1,154,676 | XXX       | XXX |     |
| Total Return Swap  | WELLS FARGO BANK NA   | D 1                          | Credit                 | UNUM LIMITED                                    | 12/16/2016 | 08/01/2023                     |                     | 13,827,219      | 1.4389%                                     |  |  | 45,155              |                               |             | 40,437      |   |  |  |   | 82,288             |                                    | 0001  |           |           |     |     |
| Total Return Swap  | GENERAL ELECTRIC CO   | D 1                          | Credit                 | UNUM LIMITED                                    | 12/16/2016 | 12/07/2028                     |                     | 13,670,142      | 0.7388%                                     |  |  | 23,491              |                               |             | (548,778)   |   |  |  |   | 177,580            |                                    | 0001  |           |           |     |     |
| Total Return Swap  | GOLDMAN SACHS GROUP INC   | D 1                          | Credit                 | UNUM LIMITED                                    | 12/16/2016 | 01/29/2026                     |                     | 8,619,842       | 1.6916%                                     |  |  | 35,223              |                               |             | 59,703      |   |  |  |   | 84,384             |                                    | 0001  |           |           |     |     |
| Total Return Swap  | JPMORGAN CHASE & CO   | D 1                          | Credit                 | UNUM LIMITED                                    | 12/16/2016 | 12/18/2026                     |                     | 28,258,356      | 1.0863%                                     |  |  | 74,768              |                               |             | 16,530      |   |  |  |   | 307,938            |                                    | 0001  |           |           |     |     |
| Total Return Swap  | METLIFE INC   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 12/09/2024                     |                     | 834,263         | 0.7796%                                     |  |  | 1,433               |                               |             | (4,578)     |   |  |  |   | 6,917              |                                    | 0001  |           |           |     |     |

EO6.1

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1  | 2   | 3                            | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15           | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|--|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|--------------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code         | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Total Return Swap  | AMERICAN INTL GROUP   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 04/26/2023                     |                     | 5,115,396       | 1.5058%                                     |  |  | 17,854              |                               |              | 90,858     |   |  |  |   | 26,821             |                                    | 0001  |
| Total Return Swap  | JOHNSON & JOHNSON   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 11/06/2024                     |                     | 17,555,538      | 0.4849%                                     |  |  | 18,450              |                               |              | 27,561     |   |  |  |   | 143,340            |                                    | 0001  |
| Total Return Swap  | MET LIFE GLOB FUNDING I   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 09/30/2026                     |                     | 14,748,510      | 0.7110%                                     |  |  | 24,776              |                               |              | (268,621)  |   |  |  |   | 156,432            |                                    | 0001  |
| Total Return Swap  | ANHEUSER-BUSCH INBEV NV   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 09/24/2025                     |                     | 3,068,380       | 0.8903%                                     |  |  | 6,371               |                               |              | 17,624     |   |  |  |   | 28,702             |                                    | 0001  |
| Total Return Swap  | GOLDMAN SACHS GROUP INC   | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 01/29/2026                     |                     | 15,969,470      | 1.5923%                                     |  |  | 60,536              |                               |              | 53,573     |   |  |  |   | 156,332            |                                    | 0001  |
| Total Return Swap  | WALGREENS BOOTS ALLIANCE  | D 1                          | Credit                 | UNUM LIMITED                                    | 02/24/2017 | 11/20/2025                     |                     | 10,098,235      | 1.3157%                                     |  |  | 31,911              |                               |              | 46,955     |   |  |  |   | 96,683             |                                    | 0001  |
| Total Return Swap  | ANHEUSER-BUSCH INBEV NV   | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 05/25/2037                     |                     | 16,475,558      | 1.3335%                                     |  |  | 55,732              |                               |              | 355,321    |   |  |  |   | 320,815            |                                    | 0001  |
| Total Return Swap  | MCKESSON CORP   | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 02/17/2029                     |                     | 11,186,843      | 1.5694%                                     |  |  | 44,186              |                               |              | 20,637     |   |  |  |   | 147,105            |                                    | 0001  |
| Total Return Swap  | WELLS FARGO & COMPANY   | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 09/12/2029                     |                     | 2,843,904       | 1.1190%                                     |  |  | 7,793               |                               |              | (88,720)   |   |  |  |   | 38,942             |                                    | 0001  |
| Total Return Swap  | MORGAN STANLEY  | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 03/09/2027                     |                     | 7,699,901       | 1.3294%                                     |  |  | 25,666              |                               |              | (56,574)   |   |  |  |   | 86,088             |                                    | 0001  |
| Total Return Swap  | VERIZON COMMUNICATIONS  | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 11/02/2035                     |                     | 6,343,749       | 1.6598%                                     |  |  | 26,665              |                               |              | 243,322    |   |  |  |   | 117,259            |                                    | 0001  |
| Total Return Swap  | VERIZON COMMUNICATIONS  | D 1                          | Credit                 | UNUM LIMITED                                    | 03/27/2018 | 10/27/2036                     |                     | 2,602,940       | 1.6919%                                     |  |  | 11,105              |                               |              | 123,268    |   |  |  |   | 49,701             |                                    | 0001  |
| Total Return Swap  | AUTOSTRADA PER L'ITALIA   | D 1                          | Credit                 | UNUM LIMITED                                    | 09/06/2018 | 06/09/2022                     |                     | 12,105,971      | 3.2252%                                     |  |  | 93,866              |                               |              | 332,528    |   |  |  |   | 30,265             |                                    | 0001  |
| Total Return Swap  | FIDELITY NATIONAL INFORMATION SERVICES INC                              | D 1                          | Credit                 | UNUM LIMITED                                    | 09/27/2019 | 05/21/2031                     |                     | 10,233,057      | 1.6916%                                     |  |  | 43,151              |                               |              | 225,659    |   |  |  |   | 154,911            |                                    | 0001  |
| Total Return Swap  | FISERV INC  | D 1                          | Credit                 | UNUM LIMITED                                    | 09/27/2019 | 07/01/2031                     |                     | 11,996,863      | 1.7062%                                     |  |  | 51,208              |                               |              | 228,344    |   |  |  |   | 183,255            |                                    | 0001  |
| Total Return Swap  | GOLDMAN SACHS GROUP INC   | D 1                          | Credit                 | UNUM LIMITED                                    | 09/27/2019 | 07/25/2029                     |                     | 8,612,235       | 1.6018%                                     |  |  | 34,329              |                               |              | 111,194    |   |  |  |   | 116,610            |                                    | 0001  |
| Total Return Swap  | HSBC BANK PLC   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/15/2020 | 08/22/2033                     |                     | 3,228,821       | 2.83%                                       |  |  | 22,765              |                               |              | 337,159    |   |  |  |   | 54,549             |                                    | 0001  |
| Total Return Swap  | HSBC HOLDINGS PLC   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/15/2020 | 03/29/2040                     |                     | 3,367,112       | 3.34%                                       |  |  | 27,895              |                               |              | 346,877    |   |  |  |   | 71,427             |                                    | 0001  |
| Total Return Swap  | SANTANDER UK GROUP HOLDINGS PLC   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/15/2020 | 01/14/2026                     |                     | 9,944,743       | 2.04%                                       |  |  | 50,194              |                               |              | 153,377    |   |  |  |   | 97,354             |                                    | 0001  |
| Total Return Swap  | RABOBANK NEDERLAND  | D 1                          | Credit                 | UNUM LIMITED                                    | 06/15/2020 | 09/14/2027                     |                     | 3,162,790       | 2.12%                                       |  |  | 16,499              |                               |              | 72,690     |   |  |  |   | 37,087             |                                    | 0001  |
| Total Return Swap  | NATIONWIDE BUILDING SOCIETY   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/15/2020 | 01/20/2028                     |                     | 12,027,576      | 1.15%                                       |  |  | 33,677              |                               |              | 40,306     |   |  |  |   | 145,247            |                                    | 0001  |
| Total Return Swap  | LLOYDS BANK PLC   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/29/2020 | 09/17/2040                     |                     | 4,559,911       | 1.44%                                       |  |  | 16,286              |                               |              | 122,194    |   |  |  |   | 98,065             |                                    | 0001  |
| Total Return Swap  | WESTERN POWER DISTRIBUTION (SOUTH WEST) PLC                             | D 1                          | Credit                 | UNUM LIMITED                                    | 06/29/2020 | 03/23/2040                     |                     | 17,762,248      | 1.24%                                       |  |  | 54,030              |                               |              | (454,958)  |   |  |  |   | 113,229            |                                    | 0001  |
| Total Return Swap  | HSBC HOLDINGS PLC   | D 1                          | Credit                 | UNUM LIMITED                                    | 06/29/2020 | 12/20/2027                     |                     | 9,443,949       | 2.71%                                       |  |  | 62,753              |                               |              | 268,766    |   |  |  |   | 376,794            |                                    | 0001  |
| 1209999999. Subtotal - Swaps - Replication - Total Return  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     | 1,017,568                     | XXX          | 1,911,864  |   |  |  |   | 3,505,920          | XXX                                | XXX   |
| 1229999999. Subtotal - Swaps - Replication   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     | 1,017,568                     | XXX          | 1,911,864  |   |  |  |   | 3,505,920          | XXX                                | XXX   |
| 1289999999. Subtotal - Swaps - Income Generation   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | XXX          |            |   |  |  |   |                    | XXX                                | XXX   |
| 1349999999. Subtotal - Swaps - Other   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | XXX          |            |   |  |  |   |                    | XXX                                | XXX   |
| 1359999999. Total Swaps - Interest Rate  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     | 294,276                       | 7,429,916    | XXX        | 20,953,115                                |  | 2,337,033                                |   | 3,908,092          | XXX                                | XXX   |
| 1369999999. Total Swaps - Credit Default   |   |                              |                        |   |            |                                |                     |                 |   |  | 741,870  |                     | (29,480)                      | (11,373)     | XXX        | (11,373)                                  | 20,348                                     |  |   | XXX                | XXX                                |   |
| 1379999999. Total Swaps - Foreign Exchange   |   |                              |                        |   |            |                                |                     |                 |   |  | (6,356,915)  |                     | (118,591)                     | (13,307,497) | XXX        | (13,307,497)                              | 824,898                                    |  |   | 1,154,676          | XXX                                | XXX   |
| 1389999999. Total Swaps - Total Return   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     | 1,017,568                     |              | XXX        | 1,911,864                                 |  |  |   | 3,505,920          | XXX                                | XXX   |
| 1399999999. Total Swaps - Other  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               |              | XXX        |   |  |  |   | XXX                | XXX                                |   |
| 1409999999. Total Swaps  |   |                              |                        |   |            |                                |                     |                 |   |  | (5,615,045)  |                     | 1,163,773                     | (5,888,954)  | XXX        | 9,546,109                                 | 845,246                                    | 2,337,033                                |   | 8,568,688          | XXX                                | XXX   |
| 1479999999. Subtotal - Forwards  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               |              | XXX        |   |  |  |   | XXX                | XXX                                |   |
| 1509999999. Subtotal - SSAP No. 108 Adjustments  |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               |              | XXX        |   |  |  |   | XXX                | XXX                                |   |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |   |                              |                        |   |            |                                |                     |                 |   |  | 741,870  |                     | 264,796                       | 7,418,543    | XXX        | 20,941,742                                | 20,348                                     | 2,337,033                                |   | 3,908,092          | XXX                                | XXX   |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               |              | XXX        |   |  |  |   | XXX                | XXX                                |   |
| 1709999999. Subtotal - Hedging Other   |   |                              |                        |   |            |                                |                     |                 |   |  | (6,356,915)  |                     | (118,591)                     | (13,307,497) | XXX        | (13,307,497)                              | 824,898                                    |  |   | 1,154,676          | XXX                                | XXX   |
| 1719999999. Subtotal - Replication   |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     | 1,017,568                     |              | XXX        | 1,911,864                                 |  |  |   | 3,505,920          | XXX                                | XXX   |

E06.2

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1   | 2   | 3                            | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15          | 16         | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |  |  |  |  |           |     |     |     |     |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|-------------|------------|---|--|--|---|--------------------|------------------------------------|---|--|--|--|--|-----------|-----|-----|-----|-----|
| Description   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code        | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |  |  |  |           |     |     |     |     |
| 1729999999. Subtotal - Income Generation                        |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | XXX         |            |   |  |  |   |                    |                                    |   |  |  |  |  |           | XXX | XXX |     |     |
| 1739999999. Subtotal - Other                                    |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | XXX         |            |   |  |  |   |                    |                                    |   |  |  |  |  |           |     | XXX | XXX |     |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives |   |                              |                        |   |            |                                |                     |                 |   |  |  |                     |                               | XXX         |            |   |  |  |   |                    |                                    |   |  |  |  |  |           |     |     | XXX | XXX |
| 1759999999 - Totals   |   |                              |                        |   |            |                                |                     |                 |   |  | (5,615,045)  |                     | 1,163,773                     | (5,888,854) | XXX        | 9,546,109                                 | 845,246                                    | 2,337,033                                |   |                    |                                    |   |  |  |  |  | 8,568,688 | XXX | XXX |     |     |

(a)

| Code | Description of Hedged Risk(s) |
|------|-------------------------------|
|      |                               |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
|      |  |

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

**NONE**

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

**NONE**



STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty<br>or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP<br>Identification | 4<br>Description                             | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted<br>Carrying<br>Value | 8<br>Maturity<br>Date | 9<br>Type of<br>Margin<br>(I, V or IV) |
|---|----------------------------|------------------------------|--|-----------------|----------------|---|-----------------------|--|
| JP MORGAN   | Loan-backed and Structured | 3128M9-X6-4                  | FH 007601 3.000                              | 1,541,968       | 1,544,852      | 1,523,383                               | 07/01/2043            | V                                      |
| JP MORGAN   | Corporate                  | 91324P-CV-2                  | UNITEDHEALTH GROUP INC 3.100                 | 6,023,576       | 5,968,000      | 5,966,513                               | 03/15/2026            | V                                      |
| JP MORGAN   | Corporate                  | 575767-AD-0                  | MASSACHUSETTS MUTUAL LIFE INSURANCE CO 7.500 | 4,146,138       | 3,906,000      | 3,923,024                               | 03/01/2024            | V                                      |
| DEUTSCHE BANK SECURITIES INC.                           | Treasury                   | 91282C-CF-6                  | UNITED STATES TREASURY 0.750                 | 149,743         | 161,000        | 160,788                                 | 05/31/2026            | V                                      |
| DEUTSCHE BANK SECURITIES INC.                           | Treasury                   | 912828-ZF-0                  | UNITED STATES TREASURY 0.500                 | 101,756         | 108,000        | 108,483                                 | 03/31/2025            | V                                      |
| CIBC WORLD MARKETS CORP.                                | Municipal                  | 683234-JT-6                  | ONTARIO, PROVINCE OF                         | 753,864         | 626,165        | 618,886                                 | 06/02/2026            | V                                      |
| BARCLAYS BANK PLC                                       | Treasury                   | 912828-ZF-0                  | UNITED STATES TREASURY 0.500                 | 538,930         | 572,000        | 574,556                                 | 03/31/2025            | V                                      |
| BARCLAYS BANK PLC                                       | Loan-backed and Structured | 3128M9-X6-4                  | FH 007601 3.000                              | 305,310         | 305,881        | 298,070                                 | 07/01/2043            | V                                      |
| 0199999999 - Total                                      |                            |                              |  | 13,561,285      | 13,191,898     | 13,173,703                              | XXX                   | XXX                                    |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty<br>or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP<br>Identification | 4<br>Description                       | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted<br>Carrying<br>Value | 8<br>Maturity<br>Date | 9<br>Type of<br>Margin<br>(I, V or IV) |
|---|----------------------------|------------------------------|--|-----------------|----------------|---|-----------------------|--|
| WELLS FARGO   | Cash                       | 000000-00-0                  | USD Cash                               | 19,240,000      | 19,240,000     | XXX                                     |                       | V                                      |
| UNUM LIMITED  | Other                      | 64527H-RIW-3                 | UNITED KINGDOM OF GREAT BRITAIN 0.375% | 885,593         | 973,526        | XXX                                     | 10/22/2030            | V                                      |
| 0299999999 - Total                                      |                            |                              |  | 20,125,593      | 20,213,526     | XXX                                     | XXX                   | XXX                                    |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DB - PART E**

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**  
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

| CDHS        |             | Hedged Item   |  |   |   |   |  |  |   | Hedging Instruments    |  |  |   |  |   |   |  |                                    |
|-------------|-------------|---|--|---|---|---|--|--|---|------------------------|--|--|---|--|---|---|--|------------------------------------|
| 1           | 2           | 3   | 4  | 5   | 6   | 7   | 8  | 9  | 10  | 11                     | 12   | 13   | 14  | 15   | 16  | 17  | 18   | 19                                 |
| Identifier  | Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | Current Year Increase (Decrease) in VM-21 Liability | Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offset to VM-21 Liability | Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)] | Current Year Prescribed Deferred Amortization | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| <b>NONE</b> |             |   |  |   |   |   |  |  |   |                        |  |  |   |  |   |   |  |                                    |
| Total       |             |   |  |   |   |   |  | XXX  |   |                        |  |  |   |  |   |   |  |                                    |

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

| 1<br>CUSIP<br>Identification | 2<br>Description  | 3<br>Code | 4<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | 5<br>Fair Value | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Maturity Date |
|------------------------------|---|-----------|--|-----------------|--------------------------------------|--------------------|
| 0109999999                   | Total - U.S. Government Bonds   |           |  |                 |                                      | XXX                |
| 0309999999                   | Total - All Other Government Bonds  |           |  |                 |                                      | XXX                |
| 0509999999                   | Total - U.S. States, Territories and Possessions Bonds  |           |  |                 |                                      | XXX                |
| 0709999999                   | Total - U.S. Political Subdivisions Bonds   |           |  |                 |                                      | XXX                |
| 0909999999                   | Total - U.S. Special Revenues Bonds   |           |  |                 |                                      | XXX                |
| 1109999999                   | Total - Industrial and Miscellaneous (Unaffiliated) Bonds   |           |  |                 |                                      | XXX                |
| 1309999999                   | Total - Hybrid Securities   |           |  |                 |                                      | XXX                |
| 1509999999                   | Total - Parent, Subsidiaries and Affiliates Bonds   |           |  |                 |                                      | XXX                |
| 1909999999                   | Subtotal - Unaffiliated Bank Loans  |           |  |                 |                                      | XXX                |
| 2419999999                   | Total - Issuer Obligations  |           |  |                 |                                      | XXX                |
| 2429999999                   | Total - Residential Mortgage-Backed Securities  |           |  |                 |                                      | XXX                |
| 2439999999                   | Total - Commercial Mortgage-Backed Securities   |           |  |                 |                                      | XXX                |
| 2449999999                   | Total - Other Loan-Backed and Structured Securities   |           |  |                 |                                      | XXX                |
| 2459999999                   | Total - SVO Identified Funds  |           |  |                 |                                      | XXX                |
| 2469999999                   | Total - Affiliated Bank Loans   |           |  |                 |                                      | XXX                |
| 2479999999                   | Total - Unaffiliated Bank Loans   |           |  |                 |                                      | XXX                |
| 2489999999                   | Total - Unaffiliated Certificates of Deposit  |           |  |                 |                                      | XXX                |
| 2509999999                   | Total Bonds   |           |  |                 |                                      | XXX                |
| 4109999999                   | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) |           |  |                 |                                      | XXX                |
| 4409999999                   | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates         |           |  |                 |                                      | XXX                |
| 4509999999                   | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)   |           |  |                 |                                      | XXX                |
| 5109999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)    |           |  |                 |                                      | XXX                |
| 5409999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds                                   |           |  |                 |                                      | XXX                |
| 5609999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts                         |           |  |                 |                                      | XXX                |
| 5809999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds                               |           |  |                 |                                      | XXX                |
| 5979999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates            |           |  |                 |                                      | XXX                |
| 5989999999                   | Total - Common Stocks (Schedule D, Part 2, Section 2 type)  |           |  |                 |                                      | XXX                |
| 5999999999                   | Total - Preferred and Common Stocks   |           |  |                 |                                      | XXX                |
| 000000-00-0                  | ABN Amro Bank N.V.  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | AUSTRALIA NEW ZEALAND LONDON  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | CANADIAN IMPERIAL BANK TOR  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | DZ BANK AG NEW YORK   |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | RABOBANK NETHERLANDS  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | ROYAL BANK OF CANADA  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | SKANDI NY   |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 000000-00-0                  | SVENSKA NY  |           |  | 259,237         | 259,237                              | 04/01/2022         |
| 9609999999                   | Total - Cash (Schedule E Part 1 type)   |           |  | 2,073,896       | 2,073,896                            | XXX                |
| 313385-UZ-7                  | FHLB  |           | 1  | 1,296,179       | 1,296,179                            | 04/01/2022         |
| 000000-00-0                  | BOFA SECURITIES, INC  |           | 1  | 518,473         | 518,473                              | 04/01/2022         |
| 000000-00-0                  | DEUTSCHE BANK SECURITIES INC.   |           | 2  | 518,473         | 518,473                              | 04/01/2022         |
| 000000-00-0                  | GOLDMAN SACHS & CO.   |           | 1  | 518,473         | 518,473                              | 04/01/2022         |
| 000000-00-0                  | HSBC SECURITIES, INC.   |           | 1  | 541,654         | 541,654                              | 04/01/2022         |
| 000000-00-0                  | NATWEST MARKETS SECURITIES INC  |           | 2  | 864,122         | 864,122                              | 04/05/2022         |
| 9709999999                   | Total - Cash Equivalents (Schedule E Part 2 type)   |           |  | 4,257,374       | 4,257,374                            | XXX                |
| 9999999999                   | Totals  |           |  | 6,331,270       | 6,331,270                            | XXX                |

General Interrogatories:

- Total activity for the year Fair Value \$ .....(3,430,388) Book/Adjusted Carrying Value \$ .....(3,430,388)
- Average balance for the year Fair Value \$ .....11,817,959 Book/Adjusted Carrying Value \$ .....11,817,959
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....4,948,675 NAIC 2 \$ .....1,382,595 NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**NONE**

STATEMENT AS OF MARCH 31, 2022 OF THE PROVIDENT LIFE AND ACCIDENT INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

| 1<br>Depository  | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                  | 9<br>* |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
|  |           |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month |        |
| Bank of America ..... Atlanta, GA  |           |                       |   |   | 2,306,611  | 1,108,516         | 1,411,387        | .XXX.  |
| Bank of America ..... Hartford, CT   |           |                       |   |   | (20,179,870)   | (21,550,884)      | (20,530,412)     | .XXX.  |
| JPMorgan Chase ..... Chicago, IL   |           |                       |   |   | (14,889)   | (1,328,725)       | (4,356,196)      | .XXX.  |
| JPMorgan Chase ..... New York, NY  |           |                       |   |   | 2,621,074  | 882,183           | 763,398          | .XXX.  |
| SunTrust Bank ..... Chattanooga, TN  |           |                       |   |   | 2,570,419  | 1,696,751         | 2,612,157        | .XXX.  |
| Wells Fargo Bank ..... Atlanta, GA   |           |                       |   |   | 3,160,977  | 2,724,757         | 688,509          | .XXX.  |
| 0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories    | XXX       | XXX                   |   |   | 305,483  | 198,184           | 284,428          | XXX    |
| 0199999. Totals - Open Depositories  | XXX       | XXX                   |   |   | (9,230,195)  | (16,269,217)      | (19,126,730)     | XXX    |
| 0299998. Deposits in ... depositories that 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                   |   |   | (9,230,195)  | (16,269,217)      | (19,126,730)     | XXX    |
| 0499999. Cash in Company's Office  | XXX       | XXX                   | XXX   | XXX   |  |                   |                  | XXX    |
| .....  |           |                       |   |   |  |                   |                  |        |
| .....  |           |                       |   |   |  |                   |                  |        |
| .....  |           |                       |   |   |  |                   |                  |        |
| .....  |           |                       |   |   |  |                   |                  |        |
| .....  |           |                       |   |   |  |                   |                  |        |
| .....  |           |                       |   |   |  |                   |                  |        |
| 0599999. Total - Cash  | XXX       | XXX                   |   |   | (9,230,195)  | (16,269,217)      | (19,126,730)     | XXX    |

