



55301201620100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2016  
OF THE CONDITION AND AFFAIRS OF THE

## DELTA DENTAL OF RHODE ISLAND

NAIC Group Code 1571 1571 NAIC Company Code 55301 Employer's ID Number 05-0296998  
(Current Period) (Prior Period)

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile UNITED STATE OF AMERICA

Licensed as business type: **Life, Accident & Health** [ ] **Property/Casualty** [ ] **Hospital, Medical & Dental Service or Indemnity** [ ]  
**Dental Service Corporation** [X] **Vision Service Corporation** [ ] **Health Maintenance Organization** [ ]  
**Other** [ ] **Is HMO Federally Qualified?** Yes [ ] No [X]

Incorporated/Organized October 22, 1959 Commenced Business April 1, 1966

Statutory Home Office 10 CHARLES STREET, PROVIDENCE, RI, US 02904  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 10 CHARLES STREET (Street and Number)  
PROVIDENCE, RI, US 02904 (City or Town, State, Country and Zip Code)  
401-752-6000 (Area Code) (Telephone Number)

Mail Address 10 CHARLES STREET, PROVIDENCE, RI, US 02904  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10 CHARLES STREET PROVIDENCE, RI, US 02904 401-752-6000  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.deltadentalri.com

Statutory Statement Contact GEORGE J. BEDARD 401-752-6000  
(Name) (Area Code) (Telephone Number) (Extension)  
gbedard@deltadentalri.com 401-752-6070  
(E-Mail Address) (Fax Number)

### OFFICERS

	Name	Title
1.	<u>JOSEPH A. NAGLE</u>	<u>PRESIDENT</u>
2.	<u>MELISSA GENNARI #</u>	<u>ASSISTANT SECRETARY</u>
3.	<u>RICHARD A. FRITZ</u>	<u>TREASURER</u>

### VICE-PRESIDENTS

Name	Title	Name	Title
<u>RICHARD A. FRITZ</u>	<u>VP - FINANCE</u>	<u>KERRIE BENNETT</u>	<u>VP - MARKETING &amp; COMMUNICATIONS</u>
<u>JOSEPH PERRONI</u>	<u>VP - SALES</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF INFORMATION OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>		

### DIRECTORS OR TRUSTEES

<u>JULIE G. DUFFY</u>	<u>FRANCIS J. FLYNN</u>	<u>WILLIAM G. FOULKES</u>	<u>JONATHAN W. HALL #</u>
<u>ALMON C. HALL</u>	<u>EDWARD O. HANDY III</u>	<u>STEVEN J. ISSA</u>	<u>JOSEPH J. MARCAURELE</u>
<u>LINDA R. McGOLDRICK</u>	<u>JAMES F. McMANUS, DDS</u>	<u>MARC A. PAULHUS #</u>	<u>CYNTHIA S. REED</u>
<u>JAMES V. ROSATI #</u>	<u>JOHN T RUGGEIRI</u>	<u>VANESSA TOLEDO-VICKERS</u>	

State of RHODE ISLAND

County of PROVIDENCE ss

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

(Signature) <u>JOSEPH A. NAGLE</u>	(Signature) <u>MELISSA GENNARI</u>	(Signature) <u>RICHARD A. FRITZ</u>
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
<u>PRESIDENT</u>	<u>ASSISTANT SECRETARY</u>	<u>TREASURER</u>
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this  
24th day of FEBRUARY, 2017, by

KRISTEN MEIZOSO  
My commission expires 8/1/20

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

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities						
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	343,548	0.29	343,548		343,548	0.29
1.43 Revenue and assessment obligations	696,573	0.59	696,573		696,573	0.59
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC	271,105	0.23	271,105		271,105	0.23
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	42,640,480	36.02	42,640,480		42,640,480	36.02
2.2 Unaffiliated non-U.S. securities (including Canada)	25,315,140	21.38	25,315,140		25,315,140	21.38
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	6,064,838	5.12	6,064,838		6,064,838	5.12
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	6,533,254	5.52	6,533,254		6,533,254	5.52
3.4 Other equity securities:						
3.41 Affiliated	30,206,749	25.51	30,206,749		30,206,749	25.51
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments						
11. Other invested assets	6,317,928	5.34	6,317,928		6,317,928	5.34
12. Total invested assets	118,389,615	100.00	118,389,615		118,389,615	100.00

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13		
3.2 Totals, Part 3, Column 11		
4. Total gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15	<b>NONE</b>	
6. Total foreign exchange change in book/adjusted carrying value:		
6.1 Totals, Part 1, Column 15		
6.2 Totals, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 Totals, Part 1, Column 12		
7.2 Totals, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11		
8.2 Totals, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12		
3.2 Totals, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9		
5.2 Totals, Part 3, Column 8	<b>NONE</b>	
6. Total gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15		
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:		
9.1 Totals, Part 1, Column 13		
9.2 Totals, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11		
10.2 Totals, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

**SCHEDULE BA - VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		6,167,740
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,192,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)	506,511	1,698,511
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	285,398	
5.2 Totals, Part 3, Column 9		285,398
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		1,833,721
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		6,317,928
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		6,317,928

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

1. Book/adjusted carrying value, December 31 of prior year		107,974,597
2. Cost of bonds and stocks acquired, Part 3, Column 7		21,790,485
3. Accrual of discount		31,510
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(42,960)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	3,927,390	
4.4 Part 4, Column 11	36,266	3,920,696
5. Total gain (loss) on disposals, Part 4, Column 19		(13,459)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		20,886,427
7. Deduct amortization of premium		745,714
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		112,071,688
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		112,071,688

## SCHEDULE D - SUMMARY BY COUNTRY

### Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b> Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	343,548	354,300	346,647	340,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	967,678	968,840	969,296	969,126
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	42,640,480	42,987,965	44,266,804	41,335,000
	9. Canada	2,927,296	2,930,223	3,023,595	2,600,000
	10. Other Countries	22,387,843	22,399,603	22,612,892	22,108,000
	11. Totals	67,955,619	68,317,791	69,903,291	66,043,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	69,266,845	69,640,931	71,219,234	67,352,126
<b>PREFERRED STOCKS</b> Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b> Industrial and Miscellaneous (unaffiliated)	20. United States	12,440,228	12,440,228	10,335,068	
	21. Canada				
	22. Other Countries	157,866	157,866	148,705	
	23. Totals	12,598,094	12,598,094	10,483,773	
Parent, Subsidiaries and Affiliates	24. Totals	30,206,749	30,206,749	30,206,749	
	<b>25. Total Common Stocks</b>	42,804,843	42,804,843	40,690,522	
	26. Total Stocks	42,804,843	42,804,843	40,690,522	
	27. Total Bonds and Stocks	112,071,688	112,445,774	111,909,756	

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1						XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1		343,548				XXX	343,548	0.496	344,492	0.489	343,548	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		343,548				XXX	343,548	0.496	344,492	0.489	343,548	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	127,250	834,692	5,737			XXX	967,678	1.397	1,163,331	1.651	967,678	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	127,250	834,692	5,737			XXX	967,678	1.397	1,163,331	1.651	967,678	

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### SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

9005

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	9,767,065	37,181,981	7,718,717			XXX	54,667,763	78.923	57,407,857	81.494	51,505,513	3,162,250
6.2 NAIC 2	499,657	9,803,556				XXX	10,303,212	14.875	11,528,889	16.366	9,008,167	1,295,046
6.3 NAIC 3		1,880,220				XXX	1,880,220	2.714			1,880,220	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	10,266,721	48,865,757	7,718,717			XXX	66,851,195	96.513	68,936,745	97.860	62,393,900	4,457,295
<b>7. Hybrid Securities</b>												
7.1 NAIC 1		1,104,424				XXX	1,104,424	1.594			1,104,424	
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		1,104,424				XXX	1,104,424	1.594			1,104,424	
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		

NONE

NONE

### SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1	(d) 9,894,314	39,464,645	7,724,454				57,083,413	82.411	X X X	X X X	53,921,163	3,162,250
10.2 NAIC 2	(d) 499,657	9,803,556					10,303,212	14.875	X X X	X X X	9,008,167	1,295,046
10.3 NAIC 3	(d)	1,880,220					1,880,220	2.714	X X X	X X X	1,880,220	
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)								X X X	X X X		
10.6 NAIC 6	(d)								X X X	X X X		
10.7 Totals	10,393,971	51,148,420	7,724,454				(b) 69,266,845	100.000	X X X	X X X	64,809,550	4,457,295
10.8 Line 10.7 as a % of Col. 7	15.006	73.843	11.152				100.000	X X X	X X X	X X X	93.565	6.435
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1	6,794,602	41,377,071	10,598,097		145,909	X X X	X X X	X X X	58,915,680	83.634	56,631,318	2,284,361
11.2 NAIC 2	1,056,129	10,472,760				X X X	X X X	X X X	11,528,889	16.366	10,222,956	1,305,933
11.3 NAIC 3						X X X	X X X	X X X				
11.4 NAIC 4						X X X	X X X	X X X				
11.5 NAIC 5						X X X	X X X	X X X				
11.6 NAIC 6						X X X	X X X	X X X	(c)			
11.7 Totals	7,850,731	51,849,831	10,598,097		145,909	X X X	X X X	X X X	(b) 70,444,568	100.000	66,854,274	3,590,294
11.8 Line 11.7 as a % of Col. 9	11.145	73.604	15.045		0.207	X X X	X X X	X X X	100.000	X X X	94.903	5.097
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1	9,894,314	36,302,395	7,724,454				53,921,163	77.846	56,631,318	80.391	53,921,163	X X X
12.2 NAIC 2	499,657	8,508,510					9,008,167	13.005	10,222,956	14.512	9,008,167	X X X
12.3 NAIC 3		1,880,220					1,880,220	2.714			1,880,220	X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 Totals	10,393,971	46,691,125	7,724,454				64,809,550	93.565	66,854,274	94.903	64,809,550	X X X
12.8 Line 12.7 as a % of Col. 7	16.038	72.044	11.919				100.000	X X X	X X X	X X X	100.000	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	15.006	67.408	11.152				93.565	X X X	X X X	X X X	93.565	X X X
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1		3,162,250					3,162,250	4.565	2,284,361	3.243	X X X	3,162,250
13.2 NAIC 2		1,295,046					1,295,046	1.870	1,305,933	1.854	X X X	1,295,046
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 Totals		4,457,295					4,457,295	6.435	3,590,294	5.097	X X X	4,457,295
13.8 Line 13.7 as a % of Col. 7		100.000					100.000	X X X	X X X	X X X	X X X	100.000
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10		6.435					6.435	X X X	X X X	X X X	X X X	6.435

S07

(a) Includes \$ 4,457,296 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5\* designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.



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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed	
<b>1. U.S. Governments</b>													
1.1 Issuer Obligations				<b>NONE</b>		XXX							
1.2 Residential Mortgage-Backed Securities						XXX							
1.3 Commercial Mortgage-Backed Securities						XXX							
1.4 Other Loan-Backed and Structured Securities						XXX							
1.5 Totals						XXX							
<b>2. All Other Governments</b>													
2.1 Issuer Obligations				<b>NONE</b>		XXX							
2.2 Residential Mortgage-Backed Securities						XXX							
2.3 Commercial Mortgage-Backed Securities						XXX							
2.4 Other Loan-Backed and Structured Securities						XXX							
2.5 Totals						XXX							
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>													
3.1 Issuer Obligations				<b>NONE</b>		XXX							
3.2 Residential Mortgage-Backed Securities						XXX							
3.3 Commercial Mortgage-Backed Securities						XXX							
3.4 Other Loan-Backed and Structured Securities						XXX							
3.5 Totals						XXX							
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>													
4.1 Issuer Obligations		343,548				XXX	343,548	0.496	344,492	0.489	343,548		
4.2 Residential Mortgage-Backed Securities						XXX							
4.3 Commercial Mortgage-Backed Securities						XXX							
4.4 Other Loan-Backed and Structured Securities						XXX							
4.5 Totals		343,548				XXX	343,548	0.496	344,492	0.489	343,548		
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>													
5.1 Issuer Obligations		696,573				XXX	696,573	1.006	694,871	0.986	696,573		
5.2 Residential Mortgage-Backed Securities	127,250	138,119	5,737			XXX	271,105	0.391	468,460	0.665	271,105		
5.3 Commercial Mortgage-Backed Securities						XXX							
5.4 Other Loan-Backed and Structured Securities						XXX							
5.5 Totals	127,250	834,692	5,737			XXX	967,678	1.397	1,163,331	1.651	967,678		
<b>6. Industrial and Miscellaneous</b>													
6.1 Issuer Obligations	10,266,721	48,718,467	7,718,717			XXX	66,703,905	96.300	68,936,745	97.860	62,393,900	4,310,005	
6.2 Residential Mortgage-Backed Securities						XXX							
6.3 Commercial Mortgage-Backed Securities						XXX							
6.4 Other Loan-Backed and Structured Securities		147,290				XXX	147,290	0.213				147,290	
6.5 Totals	10,266,721	48,865,757	7,718,717			XXX	66,851,195	96.513	68,936,745	97.860	62,393,900	4,457,295	
<b>7. Hybrid Securities</b>													
7.1 Issuer Obligations		1,104,424				XXX	1,104,424	1.594			1,104,424		
7.2 Residential Mortgage-Backed Securities						XXX							
7.3 Commercial Mortgage-Backed Securities						XXX							
7.4 Other Loan-Backed and Structured Securities						XXX							
7.5 Totals		1,104,424				XXX	1,104,424	1.594			1,104,424		
<b>8. Parent, Subsidiaries and Affiliates</b>													
8.1 Issuer Obligations				<b>NONE</b>		XXX							
8.2 Residential Mortgage-Backed Securities						XXX							
8.3 Commercial Mortgage-Backed Securities						XXX							
8.4 Other Loan-Backed and Structured Securities						XXX							
8.5 Totals						XXX							

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## SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X		
9.2 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X		
9.3 Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X		
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations	10,266,721	50,863,011	7,718,717			X X X	68,848,450	99.396	X X X	X X X	64,538,444	4,310,005
10.2 Residential Mortgage-Backed Securities	127,250	138,119	5,737			X X X	271,105	0.391	X X X	X X X	271,105	
10.3 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
10.4 Other Loan-Backed and Structured Securities		147,290				X X X	147,290	0.213	X X X	X X X		147,290
10.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X		
10.6 Totals	10,393,971	51,148,420	7,724,454				69,266,845	100.000	X X X	X X X	64,809,550	4,457,295
10.7 Line 10.6 as a % of Col. 7	15.006	73.843	11.152				100.000	X X X	X X X	X X X	93.565	6.435
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations	7,522,068	51,710,034	10,598,097		145,909	X X X	X X X	X X X	69,976,108	99.335	66,385,814	3,590,294
11.2 Residential Mortgage-Backed Securities	328,663	139,797				X X X	X X X	X X X	468,460	0.665	468,460	
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
11.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 Totals	7,850,731	51,849,831	10,598,097		145,909	X X X	X X X	X X X	70,444,568	100.000	66,854,274	3,590,294
11.7 Line 11.6 as a % of Col. 9	11.145	73.604	15.045		0.207	X X X	X X X	X X X	100.000%	X X X	94.903	5.097
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations	10,266,721	46,553,006	7,718,717			X X X	64,538,444	93.174	66,385,814	94.238	64,538,444	X X X
12.2 Residential Mortgage-Backed Securities	127,250	138,119	5,737			X X X	271,105	0.391	468,460	0.665	271,105	X X X
12.3 Commercial Mortgage-Backed Securities						X X X						X X X
12.4 Other Loan-Backed and Structured Securities						X X X						X X X
12.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X		X X X
12.6 Totals	10,393,971	46,691,125	7,724,454				64,809,550	93.565	66,854,274	94.903	64,809,550	X X X
12.7 Line 12.6 as a % of Col. 7	16.038	72.044	11.919				100.000	X X X	X X X	X X X	100.000	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	15.006	67.408	11.152				93.565	X X X	X X X	X X X	93.565	X X X
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations		4,310,005				X X X	4,310,005	6.222	3,590,294	5.097	X X X	4,310,005
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities		147,290				X X X	147,290	0.213			X X X	147,290
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X	X X X	
13.6 Totals		4,457,295					4,457,295	6.435	3,590,294	5.097	X X X	4,457,295
13.7 Line 13.6 as a % of Col. 7		100.000					100.000	X X X	X X X	X X X	X X X	100.000
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10		6.435					6.435	X X X	X X X	X X X	X X X	6.435

6015

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

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

NONE

S110

(a) Indicate the category of such assets, for exam

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## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	<b>NONE</b>	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Future 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 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 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	<b>NONE</b>	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
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)		

### SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
<b>NONE</b>																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

SI12

### SCHEDULE DB - PART C - SECTION 2

#### Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions				<b>NONE</b>						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX			XXX		XXX		XXX
7. Ending Inventory										

S13

## 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	_____	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	_____	
3.	Total (Line 1 plus Line 2)	_____	
4.	Part D, Section 1, Column 5	_____	
5.	Part D, Section 1, Column 6	_____	
6.	Total (Line 3 minus Line 4 minus Line 5)	_____	

# NONE

Fair Value Check

7.	Part A, Section 1, Column 16	_____	
8.	Part B, Section 1, Column 13	_____	
9.	Total (Line 7 plus Line 8)	_____	
10.	Part D, Section 1, Column 8	_____	
11.	Part D, Section 1, Column 9	_____	
12.	Total (Line 9 minus Line 10 minus Line 11)	_____	

Potential Exposure Check

13.	Part A, Section 1, Column 21	_____	
14.	Part B, Section 1, Column 20	_____	
15.	Part D, Section 1, Column 11	_____	
16.	Total (Line 13 plus Line 14 minus Line 15)	_____	

## SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

NONE

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



### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
<b>NONE</b>																
<b>0699999 Totals</b>																

E01

### SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>NONE</b>								
0399999 Totals								

E02

### SCHEDULE A - PART 3

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

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

E03

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>NONE</b>														
3399999 Total Mortgages														

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.



### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
0599999 Totals																	

E06

### SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
000000-00-0	BETASPRING FUND 100, LLC		PROVIDENCE	RI	BETSPRING FUND 100, LLC		05/14/2013	1	558,601	345,811	345,811	(212,790)								
000000-00-0	CHERRYSTONE ANGEL GROUP, LLC		PROVIDENCE	RI	CHERRYSTONE ANGEL GROUP,		06/16/2014	1	1,800	3,700	3,700									
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE		05/31/2013	1	1,740,878	2,085,759	2,085,759	127,311						206,430		
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE		12/31/2015	1	78,000	293,728	293,728	(71,313)						2,634,959		
1599999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								2,379,279	2,728,998	2,728,998	(156,792)						2,841,389	X X X	
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.		03/31/2014		1,675,093	1,995,275	1,995,275	320,182							100.000	
1699999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated								1,675,093	1,995,275	1,995,275	320,182								X X X
000000-00-0	PURCHASE OF RHODE ISLAND TAX C		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2015		279,646	299,669	299,669	20,022								
000000-00-0	PURCHASE OF RHODE ISLAND TAX C		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2016		637,000	700,000	700,000	63,000								
000000-00-0	PURCHASE OF RHODE ISLAND TAX C		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2016		555,000	593,986	593,986	38,986								
3799999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								1,471,646	1,593,655	1,593,655	122,008								X X X
4499999	Subtotal Unaffiliated								3,850,925	4,322,653	4,322,653	(34,784)						2,841,389	X X X	
4599999	Subtotal Affiliated								1,675,093	1,995,275	1,995,275	320,182								X X X
4699999	Totals								5,526,018	6,317,928	6,317,928	285,398						2,841,389	X X X	

E07

### SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
000000-00-0	CHERRYSTONE ANGEL GROUP, LLC	PROVIDENCE	RI	CHERRYSTONE ANGEL GROUP, LLC	06/16/2014	1		1,900			
000000-00-0	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	04/30/2014	1		217,570			
000000-00-0	POINT JUDITH CAPITAL PARTNER IV	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	12/31/2015	1		287,041			
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated								506,511		XXX
000000-00-0	PURCHASE OF RHODE ISLAND TAX CREDIT	PROVIDENCE	RI	ROBERTS, CARROLL, FELD	12/31/2016		637,000				
000000-00-0	PURCHASE OF RHODE ISLAND TAX CREDIT	PROVIDENCE	RI	ROBERTS, CARROLL, FELD	12/31/2016		555,000				
4299999	Any Other Class of Assets - Unaffiliated								1,192,000		XXX
4499999	Subtotal Unaffiliated								1,192,000	506,511	XXX
4699999	Totals								1,192,000	506,511	XXX

E08



### SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
000000-00-0	ROBERTS CARROLL, FELD	PROVIDENCE	RI	ROBERTS CARROLL, FELD	03/31/2014	03/01/2016	126,488						126,488	126,488				
000000-00-0	ROBERTS CARROLL, FELD	PROVIDENCE	RI	ROBERTS CARROLL, FELD	03/31/2015	03/01/2016	1,522,402						1,522,402	1,522,402				
000000-00-0	ROBERTS CARROLL, FELD	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2015	03/01/2016	50,331						50,331	50,331				
000000-00-0	ROBERTS CARROLL, FELD	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2015	03/01/2016	134,500						134,500	134,500				
4299999	Any Other Class of Assets - Unaffiliated						1,833,721						1,833,721	1,833,721				
4499999	Subtotal Unaffiliated						1,833,721						1,833,721	1,833,721				
4699999	Totals						1,833,721						1,833,721	1,833,721				

EO9

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
878181-JT-4	TEANECK TWP N J BRD ED				1FE	346,647	104,206	354,300	340,000	343,548		(944)			3.500	3.183	JJ	5,950	11,900	08/22/2013	07/01/2020
1899999	U.S. Political Subdivisions - Issuer Obligations					346,647	X X X	354,300	340,000	343,548		(944)			X X X	X X X	X X X	5,950	11,900	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Dire					346,647	X X X	354,300	340,000	343,548		(944)			X X X	X X X	X X X	5,950	11,900	X X X	X X X
646136-K8-3	NEW JERSEY ST TRANSN TR FD AUTH				1FE	493,100	97,387	486,935	500,000	496,573		1,701			1.758	2.118	JD	391	8,790	12/04/2014	12/15/2018
76221T-CC-1	RHODE IS HSG & MTG FIN CORP REV				1FE	100,000	100,795	100,795	100,000	100,000					2.674	2.673	AO	669	2,674	12/24/2013	04/01/2018
76221T-CD-9	RHODE IS HSG & MTG FIN CORP REV				1FE	100,000	101,023	101,023	100,000	100,000					2.774	2.773	AO	694	2,774	12/24/2013	10/01/2018
2599999	U.S. Special Revenue - Issuer Obligations					693,100	X X X	688,753	700,000	696,573		1,701			X X X	X X X	X X X	1,754	14,238	X X X	X X X
31371L-DY-2	FN 254919 - RMBS		4	1		41,907	102,905	40,998	39,841	40,371		(267)			4.000	2.022	MON	133	1,701	06/29/2011	09/01/2018
31371M-GB-7	FN 255894 - RMBS		4	1		34,152	108,914	37,894	34,793	34,047		23			5.000	5.793	MON	145	1,778	10/05/2007	10/01/2025
31402R-H3-6	FN 735650 - RMBS		4	1		14,146	102,340	14,518	14,186	14,126		(9)			5.000	5.180	MON	59	760	10/18/2007	11/01/2018
31403D-EP-0	FN 745442 - RMBS		4	1		44,677	102,850	46,125	44,847	44,722		(53)			5.000	4.986	MON	187	2,360	10/18/2007	07/01/2019
31417Y-FQ-5	FN MA0174 - RMBS		4	1		50,158	102,974	48,863	47,452	48,414		(318)			4.000	2.014	MON	158	1,985	10/12/2010	09/01/2019
31417Y-VX-2	FN MA0629 - RMBS		4	1		91,157	104,182	91,688	88,008	89,425		(291)			3.500	2.375	MON	257	3,191	01/25/2011	01/01/2021
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					276,197	X X X	280,086	269,127	271,105		(915)			X X X	X X X	X X X	939	11,775	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					969,297	X X X	968,839	969,127	967,678		786			X X X	X X X	X X X	2,693	26,013	X X X	X X X
00287Y-AT-6	ABBVIE INC			1,2	2FE	497,257	100,026	500,130	500,000	498,078		539			2.500	2.620	MN	1,632	12,500	06/19/2015	05/14/2020
00817Y-AH-1	AETNA INC			1	1FE	532,787	105,189	525,945	500,000	523,613		(6,081)			3.950	2.590	MS	6,583	19,750	06/19/2015	09/01/2020
018490-AN-2	ALLERGAN INC		C	1	2FE	1,508,498	102,358	1,535,370	1,500,000	1,505,213		(1,307)			3.375	3.274	MS	14,906	50,625	05/23/2014	09/15/2020
018490-AP-7	ALLERGAN INC		C	1	2FE	487,470	99,280	496,400	500,000	495,293		3,834			1.350	2.148	MS	1,988	6,750	12/04/2014	03/15/2018
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	1FE	512,065	100,575	502,875	500,000	510,524		(1,541)			2.650	2.099	FA	5,521	6,846	05/13/2016	02/01/2021
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE I		C	1	1FE	702,611	98,421	688,947	700,000	700,536		(519)			2.500	2.484	JJ	8,069	13,750	12/23/2016	07/15/2022
001814-AR-3	ANR PIPELINE COMPANY				1FE	1,351,525	129,479	1,294,790	1,000,000	1,291,802		(46,398)			9.625	3.074	MN	16,042	84,219	07/14/2016	11/01/2021
046353-AF-5	ASTRAZENECA PLC		C	1	1FE	987,015	100,140	1,001,400	1,000,000	993,531		2,295			1.950	2.197	MS	5,579	19,500	03/26/2014	09/18/2019
00206R-CC-4	AT&T INC			1	2FE	499,445	100,383	501,915	500,000	499,755		108			2.300	2.323	MS	3,514	11,500	03/06/2014	03/11/2019
056752-AC-2	BAIDU INC		C	1	1FE	1,009,830	101,689	1,016,890	1,000,000	1,003,308		(1,992)			3.250	3.036	FA	13,090	32,500	08/09/2013	08/06/2018
057224-BC-0	BAKER HUGHES INC			1,2	2FE	218,926	102,141	219,603	215,000	218,102		(655)			3.200	2.847	FA	2,599	6,880	09/22/2015	08/15/2021
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO			1,2	1FE	321,908	103,829	311,487	300,000	319,769		(2,139)			3.500	2.000	MN	1,342	5,250	06/17/2016	11/15/2021
064159-CU-8	BANK OF NOVA SCOTIA				1FE	752,835	100,402	753,015	750,000	751,077		(574)			2.050	1.970	AO	2,605	15,375	11/12/2013	10/30/2018

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n C H A R	Bond C H A R	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07274E-AF-0	BAYER US FINANCE LLC		C	1	1FE	619,293		603,294	600,000	617,430		(1,863)			3.000	2.352	AO	4,150	9,000	06/21/2016	10/08/2021
084664-BQ-3	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	1,343,063		1,347,175	1,250,000	1,304,458		(12,476)			4.250	3.094	JJ	24,497	53,125	10/15/2013	01/15/2021
084670-BJ-6	BERKSHIRE HATHAWAY INC			1	1FE	801,955		809,432	800,000	801,270		(187)			3.000	2.971	FA	9,333	24,000	02/19/2013	02/11/2023
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	1,114,621		1,133,308	1,100,000	1,111,785		(2,209)			3.250	3.012	MN	3,972	35,750	09/21/2015	11/21/2021
05565Q-BP-2	BP CAPITAL MARKETS PLC		C	1	1FE	278,078		268,268	250,000	269,455		(4,922)			4.500	2.319	AO	2,813	11,250	03/20/2015	10/01/2020
05565Q-CC-0	BP CAPITAL MARKETS PLC		C	1	1FE	2,012,420		1,998,860	2,000,000	2,002,400		(2,811)			1.375	1.232	MN	4,201	27,500	05/14/2013	11/06/2017
110122-AV-0	BRISTOL-MYERS SQUIBB CO			1	1FE	497,290		499,335	500,000	498,773		552			1.750	1.866	MS	2,917	8,750	04/08/2014	03/01/2019
111320-AE-7	BROADCOM CORP		C	1	3FE	1,206,739		1,138,530	1,153,000	1,138,530	(33,877)	(10,350)			2.700	1.762	MN	5,189	31,131	03/14/2014	11/01/2018
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CO			1	1FE	545,560		470,535	425,000	463,560		(17,422)			7.150	2.720	FA	11,480	30,388	01/10/2012	02/15/2019
14916R-AB-0	CATHOLIC HEALTH INITIATIVES			1	1FE	102,677		105,460	105,000	104,485		609			1.600	2.199	MN	280	1,680	12/20/2013	11/01/2017
166751-AJ-6	CHEVRON CORP			1	1FE	823,035		774,713	725,000	769,290		(19,813)			4.950	2.054	MS	11,763	35,888	03/21/2014	03/03/2019
17275R-AR-3	CISCO SYSTEMS INC			1	1FE	249,823		253,295	250,000	249,921		35			2.125	2.140	MS	1,771	5,313	02/24/2014	03/01/2019
172967-FF-3	CITIGROUP INC			2	2FE	675,401		654,402	600,000	654,141		(14,103)			5.375	2.730	FA	12,721	32,250	06/19/2015	08/09/2020
19416Q-EF-3	COLGATE-PALMOLIVE CO			1	1FE	749,813		752,828	750,000	749,918		36			1.750	1.755	MS	3,865	13,125	02/27/2014	03/15/2019
00209T-AB-1	COMCAST CABLE COMMUNICATIONS HO			1	1FE	678,110		676,750	500,000	677,917		(193)			9.455	2.831	MN	6,041		12/27/2016	11/15/2022
20030N-BD-2	COMCAST CORP			1	1FE	497,000		510,455	500,000	497,942		335			3.125	3.207	JJ	7,205	15,625	02/12/2014	07/15/2022
20271R-AE-0	COMMONWEALTH BANK OF AUSTRALIA (		C	1	1FE	499,415		500,040	500,000	499,961		197			1.125	1.165	MS	1,688	5,625	03/06/2014	03/13/2017
20825C-AR-5	CONOCOPHILLIPS			1	1FE	300,618		268,593	250,000	265,903		(7,334)			5.750	2.594	FA	5,990	14,375	01/03/2012	02/01/2019
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH		C		1FE	702,745		701,715	700,000	701,469		(589)			2.300	2.210	MN	1,476	16,100	11/28/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH		C		1FE	508,020		504,780	500,000	507,019		(1,001)			3.000	2.687	AO	2,583	15,000	04/08/2016	10/29/2021
22546Q-AC-1	CREDIT SUISSE FIRST BOSTON NEW YO		C		1FE	548,625		512,539	475,000	504,078		(10,557)			5.300	2.855	FA	9,650	25,175	07/23/2012	08/13/2019
N3114H-BR-4	DAIMLER INTERNATIONAL FINANCE BV		D		1FE	1,001,910		997,670	1,000,000	1,000,512		(397)			1.750	1.709	APR	12,688	17,500	05/22/2013	04/10/2018
263534-CE-7	E I DU PONT DE NEMOURS AND CO			1	1FE	515,898		478,616	450,000	485,645		(7,917)			4.250	2.282	AO	4,781	19,125	01/16/2013	04/01/2021
278642-AC-7	EBAY INC			1,2	2FE	823,879		818,808	800,000	815,924		(4,253)			3.250	2.656	AO	5,489	26,000	03/20/2015	10/15/2020
278642-AH-6	EBAY INC			1,2	2FE	498,110		499,770	500,000	498,995		373			2.200	2.281	FA	4,583	11,000	07/31/2014	08/01/2019
268648-AP-7	EMC CORP			1	3FE	752,625		741,690	750,000	741,690	(9,083)	(535)			1.875	1.801	JD	1,172	14,063	06/12/2013	06/01/2018
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORA			1	1FE	101,915		102,130	100,000	101,913		(2)			3.150	2.783	MS	998		12/27/2016	09/07/2022
36962G-6S-8	GENERAL ELECTRIC CO			1	1FE	444,902		456,066	450,000	446,732		484			3.100	3.234	JJ	6,665	13,950	02/01/2013	01/09/2023
37331N-AB-7	GEORGIA-PACIFIC LLC			1	2FE	572,400		549,690	500,000	549,400		(12,102)			5.400	2.670	MN	4,500	27,000	01/23/2015	11/01/2020
38141E-R5-0	GOLDMAN SACHS GROUP INC			1	1FE	367,598		344,212	341,000	344,094		(6,713)			4.000	1.992	MON	606	13,640	05/29/2013	06/15/2017
38141G-FG-4	GOLDMAN SACHS GROUP INC			1	1FE	583,680		520,870	500,000	519,512		(18,249)			5.950	2.157	JJ	13,470	29,750	05/21/2013	01/18/2018
38141G-GS-7	GOLDMAN SACHS GROUP INC			1	1FE	727,692		736,364	655,000	701,280		(8,050)			5.750	4.187	JJ	16,425	37,663	07/16/2013	01/24/2022
38148L-AA-4	GOLDMAN SACHS GROUP INC		2		1FE	503,981		500,525	500,000	502,625		(773)			2.600	2.430	AO	2,456	13,000	03/20/2015	04/23/2020
402479-CA-5	GULF POWER CO			1	1FE	557,760		531,340	500,000	535,104		(10,139)			4.750	2.510	AO	5,014	23,750	09/19/2014	04/15/2020
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICE			1,2	1FE	260,123		251,060	250,000	259,125		(998)			2.850	1.888	JJ	3,285		07/14/2016	01/15/2021
437076-AZ-5	HOME DEPOT INC			1,2	1FE	506,460		500,105	500,000	504,206		(641)			2.700	2.548	AO	3,375	13,500	04/17/2013	04/01/2023
438516-BA-3	HONEYWELL INTERNATIONAL INC			1	1FE	760,053		756,966	700,000	735,234		(7,857)			4.250	2.956	MS	9,917	29,750	09/24/2013	03/01/2021

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## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest			Dates		
		3 Code	4 F o r e i g n Code	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	331,851	108,071	324,213	300,000	327,512		(4,339)		5.100	2.800	AO	3,655	7,650	04/08/2016	04/05/2021
40428H-PV-8	HSBC USA INC		C		1FE	508,985	100,199	500,995	500,000	507,728		(1,257)		2.750	2.300	FA	5,500	6,875	05/13/2016	08/07/2020
452308-AJ-8	ILLINOIS TOOL WORKS INC			1	1FE	2,366,774	109,378	2,153,653	1,969,000	2,133,026		(70,314)		6.250	2.418	AO	30,766	123,063	10/21/2013	04/01/2019
459200-GJ-4	INTERNATIONAL BUSINESS MACHINES C			1	1FE	1,193,680	102,997	1,029,970	1,000,000	1,031,839		(45,224)		5.700	1.112	MS	16,942	57,000	05/13/2013	09/14/2017
459200-JC-6	INTERNATIONAL BUSINESS MACHINES C			1	1FE	475,968	100,645	478,064	475,000	475,967		(1)		2.875	2.837	MN	1,973		12/27/2016	11/09/2022
24422E-QV-4	JOHN DEERE CAPITAL CORP				1FE	260,242	106,784	229,586	215,000	227,094		(6,960)		5.750	2.331	MS	3,880	12,363	01/04/2012	09/10/2018
24422E-RY-7	JOHN DEERE CAPITAL CORP				1FE	491,650	98,853	494,265	500,000	495,413		1,450		1.700	2.013	JJ	3,919	8,500	05/08/2014	01/15/2020
24422E-SS-9	JOHN DEERE CAPITAL CORP				1FE	175,196	101,084	176,897	175,000	175,110		(39)		2.300	2.276	MS	1,174	4,025	09/17/2014	09/16/2019
46625H-JE-1	JPMORGAN CHASE & CO				1FE	505,940	101,129	505,645	500,000	505,933		(7)		3.250	3.022	MS	4,424		12/23/2016	09/23/2022
46625H-JG-6	JPMORGAN CHASE & CO				1FE	245,668	100,111	250,278	250,000	248,933		979		1.800	2.208	JJ	1,950	4,500	08/01/2013	01/25/2018
46625H-JL-5	JPMORGAN CHASE & CO				1FE	998,140	99,872	998,720	1,000,000	999,477		375		1.625	1.664	MN	2,076	16,250	05/15/2013	05/15/2018
48121C-VZ-6	JPMORGAN CHASE BANK NA				1FE	296,300	102,263	255,658	250,000	255,178		(9,992)		6.000	1.906	JJ	7,333	15,000	10/05/2012	07/05/2017
57636Q-AA-2	MASTERCARD INC			1	1FE	348,992	100,633	352,216	350,000	349,532		202		2.000	2.061	AO	1,750	7,000	03/28/2014	04/01/2019
59156R-AT-5	METLIFE INC			1	1FE	911,632	111,864	811,014	725,000	794,251		(31,188)		7.717	3.031	FA	21,136	55,948	12/02/2013	02/15/2019
594918-AV-6	MICROSOFT CORP			1	1FE	496,775	100,560	502,800	500,000	498,722		646		1.625	1.760	JD	564	8,125	12/09/2013	12/06/2018
J43830-EM-6	MITSUBISHI CORP			D	1FE	1,009,680	100,136	1,001,360	1,000,000	1,001,289		(2,391)		1.875	1.631	JJ	8,750	18,750	05/31/2013	07/13/2017
617446-7P-8	MORGAN STANLEY			1	1FE	1,349,237	109,521	1,314,252	1,200,000	1,307,040		(28,162)		5.500	2.849	JJ	28,783	66,000	06/26/2015	07/24/2020
61747Y-CJ-2	MORGAN STANLEY			1	1FE	465,410	108,396	541,980	500,000	485,735		4,630		5.625	6.791	MS	7,656	28,125	01/09/2012	09/23/2019
63253W-AF-8	NATIONAL AUSTRALIA BANK LTD			C	5	649,903	100,406	652,639	650,000	649,961		18		2.000	2.003	FA	4,658	13,000	12/02/2013	02/22/2019
63307A-AA-3	NATIONAL BANK OF CANADA				2	301,008	99,970	299,910	300,000	300,163		(210)		1.450	1.379	MN	653	4,350	11/14/2012	11/07/2017
63946C-AC-2	NBCUNIVERSAL ENTERPRISE INC			1	1FE	240,658	100,116	240,278	240,000	240,181		(139)		1.662	1.602	AO	842	3,989	06/20/2013	04/15/2018
63946B-AD-2	NBCUNIVERSAL MEDIA LLC			1	1FE	114,396	109,352	109,352	100,000	108,786		(2,511)		5.150	2.387	AO	873	5,150	09/19/2014	04/30/2020
68389X-AN-5	ORACLE CORP			1	1FE	979,166	100,024	986,237	986,000	984,605		1,757		1.200	1.382	AO	2,498	11,832	01/22/2014	10/15/2017
68389X-AQ-8	ORACLE CORP			1	1FE	504,385	101,339	506,695	500,000	501,701		(807)		2.375	2.203	JJ	5,476	11,875	08/01/2013	01/15/2019
68389X-AX-3	ORACLE CORP			1	1FE	852,253	101,213	860,311	850,000	851,238		(430)		2.250	2.195	AO	4,409	19,125	07/21/2014	10/08/2019
695114-CM-8	PACIFICORP			1,2	1FE	1,989,585	105,982	2,013,658	1,900,000	1,952,257		(11,443)		3.850	3.147	JD	3,251	73,150	07/15/2013	06/15/2021
70213B-AA-9	PARTNERRE FINANCE B LLC			C	1	343,002	108,453	325,359	300,000	328,960		(8,025)		5.500	2.531	JD	1,375	16,500	03/20/2015	06/01/2020
713448-BW-7	PEPSICO INC			1	1FE	237,835	102,912	246,989	240,000	238,637		268		3.000	3.132	FA	2,520	7,200	12/11/2013	08/25/2021
718172-BF-5	PHILIP MORRIS INTERNATIONAL INC				1FE	744,435	100,012	750,090	750,000	747,742		1,075		1.875	2.027	JJ	6,484	14,063	11/15/2013	01/15/2019
69349L-AG-3	PNC BANK NA			2	1FE	269,962	98,442	270,716	275,000	269,966		4		2.700	3.045	MN	1,238		12/27/2016	11/01/2022
69353R-DZ-8	PNC BANK NA			2	1FE	324,763	100,921	327,993	325,000	324,872		44		2.400	2.415	AO	1,582	7,800	09/15/2014	10/18/2019
69349L-AC-2	PNC BANK, N.A.				1FE	2,464,890	102,392	2,227,026	2,175,000	2,222,610		(65,526)		4.875	1.791	MS	29,453	106,031	05/09/2013	09/21/2017
73755L-AH-0	POTASH CORP OF SASKATCHEWAN INC			1	2FE	224,659	106,314	212,628	200,000	216,263		(4,788)		4.875	2.260	MS	2,465	9,750	03/20/2015	03/30/2020
74005P-BH-6	PRAXAIR INC			1	1FE	982,135	99,544	995,440	1,000,000	993,544		3,407		1.250	1.605	MN	1,875	12,500	08/08/2013	11/07/2018
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC			C	1	286,788	107,589	268,973	250,000	272,493		(6,639)		5.750	2.792	MS	4,233	14,375	10/17/2014	03/15/2020
767201-AK-2	RIO TINTO FINANCE (USA) LTD			C	1	317,037	103,465	310,395	300,000	311,906		(2,933)		3.500	2.410	MN	1,721	10,500	03/20/2015	11/02/2020
801060-AB-0	SANOFI SA			C	1	997,400	99,808	998,080	1,000,000	999,310		535		1.250	1.305	AO	2,813	12,500	05/18/2013	04/10/2018

## SCHEDULE D - PART 1

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

E103

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
82938B-AB-6	SINOPEC GROUP OVERSEAS DEVELOP		C	1	1FE	496,355	99.337	496,685	500,000	497,458		724			2.500	2.661	AO	2,188	12,500	06/19/2015	04/28/2020
842587-CM-7	SOUTHERN CO			1,2	2FE	703,153	100.857	705,999	700,000	702,250		(628)			2.750	2.650	JD	856	19,250	07/10/2015	06/15/2020
71644E-AH-5	SUNCOR ENERGY INC			1	1FE	393,568	105.680	369,880	350,000	367,991		(12,806)			6.050	2.219	MN	2,706	21,175	12/19/2014	05/15/2018
88166H-AD-9	TEVA PHARMACEUTICAL FINANCE IV LL		C	1	2FE	78,640	98.302	78,642	80,000	79,050		281			2.250	2.639	MS	515	1,800	07/10/2015	03/18/2020
89417E-AF-6	TRAVELERS CO INC			1	1FE	707,586	109.008	654,048	600,000	652,967		(21,139)			5.900	2.134	JD	2,852	35,400	05/08/2014	06/02/2019
91324P-CN-0	UNITEDHEALTH GROUP INC			1	1FE	771,090	103.031	772,733	750,000	771,066		(23)			3.350	2.799	JJ	11,585		12/27/2016	07/15/2022
92343V-AL-8	VERIZON COMMUNICATIONS INC			1	2FE	1,496,924	104.344	1,325,169	1,270,000	1,325,110		(48,306)			5.500	1.582	FA	26,388	69,850	05/10/2013	02/15/2018
92343V-BF-0	VERIZON COMMUNICATIONS INC			1	2FE	248,575	99.764	249,410	250,000	249,736		314			1.100	1.228	MN	458	2,750	03/28/2013	11/01/2017
92826C-AC-6	VISA INC			1,2	1FE	750,488	100.560	754,200	750,000	750,487					2.800	2.788	JD	992		12/27/2016	12/14/2022
92857W-AY-6	VODAFONE GROUP PLC		C	1	2FE	249,523	99.815	249,538	250,000	249,920		108			1.250	1.294	MS	825	3,125	03/28/2013	09/26/2017
92857W-BE-9	VODAFONE GROUP PLC		C	1	2FE	1,001,360	99.629	996,290	1,000,000	1,000,335		(291)			1.500	1.470	FA	5,500	15,000	05/22/2013	02/19/2018
928668-AM-4	VOLKSWAGEN AG		C	1	2FE	743,977	98.961	742,208	750,000	745,646		1,215			2.400	2.580	MN	1,950	18,000	08/14/2015	05/22/2020
949746-NX-5	WELLS FARGO & CO			1	1FE	571,087	103.676	518,380	500,000	519,319		(20,221)			5.625	1.480	JD	1,563	28,125	05/23/2014	12/11/2017
949746-SA-0	WELLS FARGO & CO			1	1FE	249,860	97.306	243,265	250,000	249,869		10			2.100	2.112	JJ	2,275		09/21/2016	07/26/2021
94974B-FC-9	WELLS FARGO & CO			1	1FE	513,515	102.885	514,425	500,000	513,502		(13)			3.500	2.934	MS	5,493		12/28/2016	03/08/2022
94974B-FD-7	WELLS FARGO & CO			1	1FE	512,270	100.283	501,415	500,000	501,122		(3,172)			2.100	1.456	MN	1,546	10,500	06/03/2013	05/08/2017
950840-AC-2	WESFARMERS LTD		C	1	1FE	753,068	99.885	749,138	750,000	750,805		(650)			1.874	1.784	MS	3,943	14,055	06/06/2013	03/20/2018
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					68,612,878	X X X	67,064,716	64,894,000	66,703,904		(42,960)	(628,797)		X X X	X X X	X X X	614,764	2,030,580	X X X	X X X
03027W-AH-5	AMT 131A 1A - ABS			1,2	1FE	144,451	99.918	148,878	149,000	147,290		1,381			1.551	2.518	MON	103	2,311	01/07/2014	03/15/2018
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					144,451	X X X	148,878	149,000	147,290		1,381			X X X	X X X	X X X	103	2,311	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					68,757,329	X X X	67,213,594	65,043,000	66,851,194		(42,960)	(627,416)		X X X	X X X	X X X	614,867	2,032,891	X X X	X X X
760719-AR-5	HSBC USA INC		C		1FE	312,151	122.971	307,428	250,000	303,019		(9,133)			9.125	3.810	MN	2,915	22,813	02/26/2016	05/15/2021
40428H-PB-2	HSBC USA INC (NEW)		C		1FE	833,820	106.237	796,778	750,000	801,405		(12,829)			5.000	3.044	MS	9,792	37,500	05/23/2014	09/27/2020
4299999	Hybrid Securities - Issuer Obligations					1,145,971	X X X	1,104,206	1,000,000	1,104,424		(21,962)			X X X	X X X	X X X	12,707	60,313	X X X	X X X
4899999	Subtotals - Hybrid Securities					1,145,971	X X X	1,104,206	1,000,000	1,104,424		(21,962)			X X X	X X X	X X X	12,707	60,313	X X X	X X X
7799999	Totals - Issuer Obligations					70,798,596	X X X	69,211,975	66,934,000	68,848,449		(42,960)	(650,002)		X X X	X X X	X X X	635,175	2,117,031	X X X	X X X
7899999	Totals - Residential Mortgage-Backed Securities					276,197	X X X	280,086	269,127	271,105		(915)			X X X	X X X	X X X	939	11,775	X X X	X X X

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Desig- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
8099999	Totals – Other Loan-Backed and Structured Securities					144,451	X X X	148,878	149,000	147,290		1,381			X X X	X X X	X X X	103	2,311	X X X	X X X
8199999	Totals – SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
8399999	Total Bonds					71,219,244	X X X	69,640,939	67,352,127	69,266,844	(42,960)	(649,536)			X X X	X X X	X X X	636,217	2,131,117	X X X	X X X

E104

### SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.			
<b>NONE</b>																					
8999999 Total Preferred Stocks								XXX												XXX	XXX

E11

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
88579Y-10-1	3M ORD			262.000	46,785	178.570	46,785	42,493		1,163		7,318		7,318		L	05/21/2015
002824-10-0	ABBOTT LABORATORIES ORD			1,480.000	56,847	38.410	56,847	60,720		1,539		(9,620)		(9,620)		L	09/22/2015
00507V-10-9	ACTIVISION BLIZZARD ORD			1,550.000	55,971	36.110	55,971	62,913				(6,942)		(6,942)		L	08/05/2016
00773T-10-1	ADVANSIX ORD			7.000	155	22.140	155	69				86		86		L	03/06/2013
008252-10-8	AFFILIATED MANAGERS GROUP ORD			251.000	36,470	145.300	36,470	36,470				(3,629)		(3,629)		L	03/24/2015
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310.000	59,684	45.560	59,684	46,262	173	603		4,913		4,913		L	09/22/2015
009158-10-6	AIR PRODUCTS AND CHEMICALS OR			78.000	11,218	143.820	11,218	10,070	67	67		1,148		1,148		L	11/24/2015
01973R-10-1	ALLISON TRANSMISSION HOLDINGS			730.000	24,594	33.690	24,594	21,061		438		5,694		5,694		L	10/26/2015
02079K-30-5	ALPHABET CL A ORD			142.000	112,528	792.450	112,528	84,280				2,050		2,050		L	10/26/2015
02079K-10-7	ALPHABET CL C ORD			142.000	109,598	771.820	109,598	75,124				1,837		1,837		L	10/26/2015
02209S-10-3	ALTRIA GROUP ORD			1,640.000	110,897	67.620	110,897	84,227	1,000	3,780		15,432		15,432		L	01/14/2015
023135-10-6	AMAZON COM ORD			32.000	23,996	749.870	23,996	19,554				2,367		2,367		L	11/24/2015
025816-10-9	AMERICAN EXPRESS ORD			130.000	9,630	74.080	9,630	11,247		155		589		589		L	01/14/2015
03076C-10-6	AMERIPRISE FINANCE ORD			570.000	63,236	110.940	63,236	53,261		1,283		9,975		9,975		L	04/12/2016
031162-10-0	AMGEN ORD			587.000	85,825	146.210	85,825	79,949		2,348		(9,462)		(9,462)		L	01/14/2015
036752-10-3	ANTHEM ORD			445.000	63,978	143.770	63,978	58,245		1,157		1,927		1,927		L	01/14/2015
037833-10-0	APPLE ORD			2,285.000	264,649	115.820	264,649	220,953		5,096		24,130		24,130		L	05/21/2015
00206R-10-2	AT&T ORD			1,390.000	59,117	42.530	59,117	57,734		998		1,115		1,115		L	08/05/2016
060505-10-4	BANK OF AMERICA ORD			5,970.000	131,937	22.100	131,937	94,685		1,493		31,462		31,462		L	01/14/2015
075896-10-0	BED BATH AND BEYOND ORD			770.000	31,293	40.640	31,293	31,293	96	193		(5,860)		(5,860)		L	01/14/2015
084670-70-2	BERKSHIRE HATHWAY CL B ORD			732.000	119,301	162.980	119,301	107,370				22,648		22,648		L	01/14/2015
09062X-10-3	BIOGEN ORD			58.000	16,448	283.580	16,448	17,840				(1,321)		(1,321)		L	02/04/2014
097023-10-5	BOEING ORD			459.000	71,457	155.680	71,457	68,542		2,001		5,090		5,090		L	11/24/2015
117043-10-9	BRUNSWICK ORD			230.000	12,544	54.540	12,544	10,738		107		1,806		1,806		L	04/12/2016
143658-30-0	CARNIVAL ORD			210.000	10,933	52.060	10,933	10,579		284		(508)		(508)		L	11/24/2015
151020-10-4	CELGENE ORD			80.000	9,260	115.750	9,260	9,308				(321)		(321)		L	05/21/2015
156700-10-6	CENTURYLINK ORD			1,630.000	38,761	23.780	38,761	38,761		3,521		(2,249)		(2,249)		L	06/23/2015
159864-10-7	CHRLS RIVER LABS ORD			160.000	12,190	76.190	12,190	10,700				(672)		(672)		L	10/26/2015
125509-10-9	CIGNA ORD			244.000	32,547	133.390	32,547	26,002		10		(3,157)		(3,157)		L	01/14/2015
17275R-10-2	CISCO SYSTEMS ORD			1,390.000	42,006	30.220	42,006	43,047		361		(1,041)		(1,041)		L	08/05/2016
172967-42-4	CITIGROUP ORD			1,830.000	108,757	59.430	108,757	94,684		769		14,054		14,054		L	10/26/2015
177376-10-0	CITRIX SYSTEMS ORD			680.000	60,731	89.310	60,731	52,290				9,289		9,289		L	12/01/2015
G25839-10-4	COCA COLA EUROPEAN PARTNERS			260.000	8,164	31.400	8,164	12,832	44	49		(4,668)		(4,668)		L	05/27/2016
20030N-10-1	COMCAST CL A ORD			1,000.000	69,050	69.050	69,050	50,438	275	1,075		12,620		12,620		L	01/13/2014
228368-10-6	CROWN HOLDINGS ORD			370.000	19,451	52.570	19,451	19,252				692		692		L	12/01/2015
126650-10-0	CVS HEALTH ORD			960.000	75,754	78.910	75,754	92,712		1,632		(18,106)		(18,106)		L	01/14/2015

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0



## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
23331A-10-9	D R HORTON ORD			340.000	9,292	27.330	9,292	10,336		88		(1,044)		(1,044)		L	04/12/2016
237194-10-5	DARDEN RESTAURANTS ORD			690.000	50,177	72.720	50,177	45,991		1,463		6,265		6,265		L	07/22/2015
247361-70-2	DELTA AIR LINES ORD			550.000	27,055	49.190	27,055	25,602		371		(825)		(825)		L	04/23/2015
24906P-10-9	DENTSPLY SIRONA INC.			620.000	35,793	57.730	35,793	32,610		189		(1,934)		(1,934)		L	06/23/2015
256677-10-5	DOLLAR GENERAL ORD			260.000	19,258	74.070	19,258	17,477	65	252		572		572		L	01/14/2015
260543-10-3	DOW CHEMICAL ORD			480.000	27,466	57.220	27,466	23,543	221	883		2,755		2,755		L	11/05/2014
26441C-20-4	DUKE ENERGY ORD			700.000	54,334	77.620	54,334	59,304		1,197		(4,970)		(4,970)		L	08/05/2016
278642-10-3	EBAY ORD			2,190.000	65,021	29.690	65,021	67,435				(2,148)		(2,148)		L	08/05/2016
285512-10-9	ELECTRONIC ARTS ORD			930.000	73,247	78.760	73,247	53,433				9,337		9,337		L	02/18/2015
518439-10-4	ESTEE LAUDER CL A ORD			630.000	48,189	76.490	48,189	47,143		781		(7,289)		(7,289)		L	09/22/2015
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			480.000	33,019	68.790	33,019	41,513				(8,938)		(8,938)		L	11/24/2015
30231G-10-2	EXXON MOBIL ORD			1,897.000	171,223	90.260	171,223	161,754		5,653		23,352		23,352		L	01/14/2015
30303M-10-2	FACEBOOK CL A ORD			270.000	31,064	115.050	31,064	26,890				75		75		L	08/05/2016
337932-10-7	FIRSTENERGY ORD			1,570.000	48,623	30.970	48,623	49,304		2,261		(1,193)		(1,193)		L	10/26/2015
369550-10-8	GENERAL DYNAMICS ORD			437.000	75,452	172.660	75,452	59,547		1,298		15,426		15,426		L	01/14/2015
369604-10-3	GENERAL ELECTRIC ORD			1,040.000	32,864	31.600	32,864	24,500	250	957		468		468		L	01/14/2015
370023-10-3	GENERAL GROWTH PROPERTIES REI			1,980.000	49,460	24.980	49,460	52,978	950	1,525		(4,415)		(4,415)		L	07/22/2015
370334-10-4	GENERAL MILLS ORD			620.000	38,297	61.770	38,297	39,283		595		(986)		(986)		L	04/12/2016
375558-10-3	GILEAD SCIENCES ORD			980.000	70,178	71.610	70,178	50,676		1,803		(28,988)		(28,988)		L	01/14/2015
391164-10-0	GREAT PLAINS ENERGY ORD			1,500.000	41,025	27.350	41,025	43,083		806		(2,058)		(2,058)		L	08/05/2016
40412C-10-1	HCA HOLDINGS ORD			580.000	42,932	74.020	42,932	48,844				3,706		3,706		L	06/23/2015
436440-10-1	HOLOGIC ORD			1,200.000	48,144	40.120	48,144	46,015				1,716		1,716		L	10/26/2015
437076-10-2	HOME DEPOT ORD			791.000	106,057	134.080	106,057	61,451		2,183		1,448		1,448		L	07/22/2015
438516-10-6	HONEYWELL INTERNATIONAL ORD			190.000	22,012	115.850	22,012	13,173		126		8,839		8,839		L	03/06/2013
44107P-10-4	HOST HOTELS & RESORTS REIT			2,690.000	50,680	18.840	50,680	61,678	673	2,152		9,415		9,415		L	03/24/2015
452308-10-9	ILLINOIS TOOL ORD			180.000	22,043	122.460	22,043	17,087	117	414		5,360		5,360		L	04/23/2015
458140-10-0	INTEL ORD			830.000	30,104	36.270	30,104	28,821		863		1,511		1,511		L	09/15/2014
459200-10-1	INTERNATIONAL BUSINESS MACHINE			596.000	98,930	165.990	98,930	91,280		3,278		16,909		16,909		L	08/31/2015
477143-10-1	JETBLUE AIRWAYS ORD			1,600.000	35,872	22.420	35,872	39,757				(368)		(368)		L	12/11/2015
478160-10-4	JOHNSON & JOHNSON ORD			1,277.000	147,123	115.210	147,123	132,391		4,023		15,950		15,950		L	01/14/2015
46625H-10-0	JPMORGAN CHASE ORD			1,900.000	163,951	86.290	163,951	98,851		3,496		38,494		38,494		L	07/22/2015
501044-10-1	KROGER ORD			580.000	20,016	34.510	20,016	19,022		261		(4,246)		(4,246)		L	01/14/2015
535678-10-6	LINEAR TECHNOLOGY ORD			210.000	13,094	62.350	13,094	12,390		134		704		704		L	08/05/2016
548661-10-7	LOWE'S COMPANIES ORD			1,090.000	77,521	71.120	77,521	73,028		1,373		(5,363)		(5,363)		L	01/14/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A		C	710.000	60,904	85.780	60,904	51,150		2,364		(795)		(795)		L	01/14/2015
56585A-10-2	MARATHON PETROLEUM ORD			1,000.000	50,350	50.350	50,350	38,114		1,360		(1,490)		(1,490)		L	01/14/2015

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
571903-20-2	MARRIOTT INTERNATIONAL CL A OR			730.000	60,356	82.680	60,356	49,223		657		11,134		11,134		L	04/12/2016
58933Y-10-5	MERCK & CO ORD			1,630.000	95,958	58.870	95,958	87,664	766	2,999		9,862		9,862		L	07/22/2015
592688-10-5	METTLER TOLEDO ORD			141.000	59,017	418.560	59,017	41,545				11,200		11,200		L	01/14/2015
594918-10-4	MICROSOFT ORD			1,510.000	93,831	62.140	93,831	69,020		2,220		10,057		10,057		L	01/14/2015
59522J-10-3	MID AMERICA APARTMENT COMMUNI			149.000	14,590	97.920	14,590	12,240				2,350		2,350		L	03/24/2015
609207-10-5	MONDELEZ INTERNATIONAL CL A OR			1,750.000	77,578	44.330	77,578	73,902	333	630		3,675		3,675		L	04/12/2016
615369-10-5	MOODYS ORD			160.000	15,083	94.270	15,083	14,826		237		(971)		(971)		L	01/14/2015
61945C-10-3	MOSAIC ORD			1,120.000	32,850	29.330	32,850	30,901		1,232		1,949		1,949		L	06/23/2015
620076-30-7	MOTOROLA SOLUTIONS ORD			700.000	58,023	82.890	58,023	51,282	329	287		6,741		6,741		L	08/05/2016
655664-10-0	NORDSTROM ORD			230.000	11,024	47.930	11,024	11,528		255		(504)		(504)		L	04/12/2016
67020Y-10-0	NUANCE COMMUNICATIONS ORD			1,870.000	27,863	14.900	27,863	30,195				(2,332)		(2,332)		L	08/05/2016
679580-10-0	OLD DOMINION FREIGHT LINE ORD			260.000	22,305	85.790	22,305	18,628				6,947		6,947		L	05/21/2015
690742-10-1	OWENS CORNING ORD			940.000	48,466	51.560	48,466	44,408	188	667		4,258		4,258		L	11/24/2015
713448-10-8	PEPSICO ORD			980.000	102,537	104.630	102,537	75,653	737	2,852		4,616		4,616		L	03/24/2015
717081-10-3	PFIZER ORD			3,600.000	116,928	32.480	116,928	106,808		4,320		720		720		L	01/14/2015
69351T-10-6	PPL ORD			860.000	29,283	34.050	29,283	31,743	327	327		(2,460)		(2,460)		L	08/05/2016
742718-10-9	PROCTER & GAMBLE ORD			1,050.000	88,284	84.080	88,284	78,323		2,805		4,904		4,904		L	09/22/2015
744320-10-2	PRUDENTIAL FINANCIAL ORD			740.000	77,004	104.060	77,004	57,418		2,072		16,761		16,761		L	09/22/2015
74460D-10-9	PUBLIC STORAGE REIT			270.000	60,345	223.500	60,345	53,521		1,971		(6,534)		(6,534)		L	01/14/2015
756577-10-2	RED HAT ORD			430.000	29,971	69.700	29,971	32,456				(2,485)		(2,485)		L	08/05/2016
759509-10-2	RELIANCE STEEL ORD			210.000	16,703	79.540	16,703	12,376		347		4,542		4,542		L	11/24/2015
806857-10-8	SCHLUMBERGER ORD		C	1,155.000	96,962	83.950	96,962	97,555	578	2,009		17,025		17,025		L	06/23/2015
828806-10-9	SIMON PROP GRP REIT			64.000	11,371	177.670	11,371	12,661		416		(1,073)		(1,073)		L	01/14/2015
844741-10-8	SOUTHWEST AIRLINES ORD			1,540.000	76,754	49.840	76,754	60,765	154	539		10,441		10,441		L	01/14/2015
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			860.000	50,181	58.350	50,181	46,342	86			7,121		7,121		L	05/21/2015
74144T-10-8	T ROWE PRICE GROUP ORD			670.000	50,424	75.260	50,424	54,283		1,447		2,526		2,526		L	01/14/2015
87612E-10-6	TARGET ORD			790.000	57,062	72.230	57,062	64,992		1,833		(300)		(300)		L	07/22/2015
881609-10-1	TESORO ORD			548.000	47,923	87.450	47,923	35,389		1,151		(9,820)		(9,820)		L	01/14/2015
882508-10-4	TEXAS INSTRUMENTS ORD			860.000	62,754	72.970	62,754	47,177		1,125		11,795		11,795		L	08/05/2016
887317-30-3	TIME WARNER ORD			760.000	73,363	96.530	73,363	61,557		1,224		24,214		24,214		L	04/23/2015
89417E-10-9	TRAVELERS COMPANIES ORD			549.000	67,209	122.420	67,209	56,605		1,438		5,248		5,248		L	01/14/2015
90130A-10-1	TWENTY FIRST CENTURY FOX CL A			1,890.000	52,996	28.040	52,996	65,352		624		1,663		1,663		L	01/14/2015
907818-10-8	UNION PACIFIC ORD			690.000	71,539	103.680	71,539	54,812		1,556		17,581		17,581		L	01/14/2015
91913Y-10-0	VALERO ENERGY ORD			960.000	65,587	68.320	65,587	41,843		2,304		(2,294)		(2,294)		L	06/25/2014
92343E-10-2	VERISIGN ORD			260.000	19,778	76.070	19,778	16,306				(2,935)		(2,935)		L	02/18/2015
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,320.000	123,842	53.380	123,842	109,848		5,272		16,611		16,611		L	10/26/2015

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
92532W-10-3	VERSUM MATERIALS ORD			39,000	1,095	28,070	1,095	822				272		272		L	11/24/2015
92826C-83-9	VISA CL A ORD			814,000	63,508	78,020	63,508	51,841		476		383		383		L	01/14/2015
92839U-20-6	VISTEON ORD			226,000	18,157	80,340	18,157	18,157		9,808		(7,720)		(7,720)		L	10/26/2015
931142-10-3	WAL MART STORES ORD			1,210,000	83,635	69,120	83,635	99,087	605	2,408		9,462		9,462		L	08/31/2015
254687-10-6	WALT DISNEY ORD			950,000	99,009	104,220	99,009	70,305	741	1,349		(817)		(817)		L	01/14/2015
949746-10-1	WELLS FARGO ORD			1,480,000	81,563	55,110	81,563	52,422		2,242		1,110		1,110		L	01/14/2015
98310W-10-8	WYNDHAM WORLDWIDE ORD			670,000	51,168	76,370	51,168	56,224		1,340		2,492		2,492		L	01/14/2015
98978V-10-3	ZOETIS CL A ORD			240,000	12,847	53,530	12,847	12,098		91		1,346		1,346		L	06/23/2015
9099999	Industrial and Miscellaneous (Unaffiliated)				6,533,258	X X X	6,533,258	5,751,262	8,775	134,801		382,699		382,699		X X X	X X X
000002-00-6	Investment-ALTUS GROUP INC			100,000,000	30,206,749	1,000	30,206,749	30,206,749				3,192,834		3,192,834		L	12/31/2008
9199999	Parent, Subsidiaries, and Affiliates				30,206,749	X X X	30,206,749	30,206,749				3,192,834		3,192,834		X X X	X X X
00162Q-10-6	COHEN STEERS GLOBAL REALTY MA			13,000,000	541,641	41,665	541,641	513,191		19,822		(11,233)		(11,233)		L	01/14/2015
464287-46-5	ISHARES MSCI EAFE ETF			14,900,000	860,177	57,730	860,177	745,770		26,388		(3,584)		(3,584)		L	01/06/2016
464288-27-3	ISHARES MSCI EAFE SMALL CAP ETF			6,700,000	333,928	49,840	333,928	350,641		9,426		(737)		(737)		L	04/28/2015
78462F-10-3	SPDR S&P 500 ETF			2,075,000	463,825	223,530	463,825	349,925	2,758	9,175		40,795		40,795		L	08/01/2013
78464A-81-3	SPDR S&P 600 SMALL CAP ETF			5,710,000	689,939	120,830	689,939	363,568		24,635		124,649		124,649		L	08/01/2013
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			4,235,000	1,277,827	301,730	1,277,827	511,914	4,933	16,007		201,967		201,967		L	08/01/2013
9299999	Mutual Funds				4,167,337	X X X	4,167,337	2,835,009	7,691	105,453		351,857		351,857		X X X	X X X
990220-47-7	RBS CITIZENS NA CASH SWEEP			1,897,502,120	1,897,502	1,000	1,897,502	1,897,502	48	304						V	12/30/2016
9399999	Money Market Mutual Funds				1,897,502	X X X	1,897,502	1,897,502	48	304						X X X	X X X
9799999	Total Common Stocks				42,804,846	X X X	42,804,846	40,690,522	16,514	240,558		3,927,390		3,927,390		X X X	X X X
9899999	Total Preferred and Common Stocks				42,804,846	X X X	42,804,846	40,690,522	16,514	240,558		3,927,390		3,927,390		X X X	X X X

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	05/13/2016	CITIZENS BANK		512,065	500,000.00	4,159
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	12/23/2016	CITIZENS BANK		147,402	150,000.00	1,708
001814-AR-3	ANR Pipeline Company		07/14/2016	CITIZENS BANK		341,650	250,000.00	5,214
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO		06/17/2016	CITIZENS BANK		321,908	300,000.00	1,079
07274E-AF-0	BAYER US FINANCE LLC		06/21/2016	CITIZENS BANK		619,293	600,000.00	3,400
00209T-AB-1	COMCAST CABLE COMMUNICATIONS HOLDINGS IN		12/27/2016	CITIZENS BANK		678,110	500,000.00	5,844
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)	C	04/08/2016	CITIZENS BANK		508,020	500,000.00	5,979
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORATION		12/27/2016	CITIZENS BANK		101,915	100,000.00	989
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		07/14/2016	CITIZENS BANK		260,123	250,000.00	79
404280-AK-5	HSBC HOLDINGS PLC	C	04/08/2016	CITIZENS BANK		331,851	300,000.00	340
40428H-PV-8	HSBC USA INC	C	05/13/2016	CITIZENS BANK		508,985	500,000.00	3,858
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CORP		12/27/2016	CITIZENS BANK		475,968	475,000.00	1,915
46625H-JE-1	JPMORGAN CHASE & CO		12/23/2016	CITIZENS BANK		505,940	500,000.00	4,333
69349L-AG-3	PNC BANK NA		12/27/2016	CITIZENS BANK		269,962	275,000.00	1,217
91324P-CN-0	UNITEDHEALTH GROUP INC		12/27/2016	CITIZENS BANK		771,090	750,000.00	11,469
92826C-AC-6	VISA INC		12/27/2016	CITIZENS BANK		750,488	750,000.00	910
949746-SA-0	WELLS FARGO & CO		09/21/2016	CITIZENS BANK		249,860	250,000.00	890
94974B-FC-9	WELLS FARGO & CO		12/28/2016	CITIZENS BANK		513,515	500,000.00	5,444
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	7,868,145	7,450,000.00	58,827
760719-AR-5	HSBC USA INC	C	09/01/2016	CITIZENS BANK		312,151	250,000.00	6,780
4899999	Subtotal - Bonds - Hybrid Securities				X X X	312,151	250,000.00	6,780
8399997	Subtotal - Bonds - Part 3				X X X	8,180,296	7,700,000.00	65,607
8399999	Total - Bonds				X X X	8,180,296	7,700,000.00	65,607
00507V-10-9	ACTIVISION BLIZZARD ORD		08/05/2016	CITIZENS BANK	1,550.000	62,913		
00773T-10-1	ADVANSIX ORD		10/01/2016	CITIZENS BANK	7.600	75		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	CITIZENS BANK	78.000	10,070		
03076C-10-6	AMERIPRISE FINANCE ORD		04/12/2016	CITIZENS BANK	570.000	53,261		
00206R-10-2	AT&T ORD		08/05/2016	CITIZENS BANK	1,160.000	50,088		
117043-10-9	BRUNSWICK ORD		04/12/2016	CITIZENS BANK	230.000	10,738		
17275R-10-2	CISCO SYSTEMS ORD		08/05/2016	CITIZENS BANK	1,390.000	43,047		
G25839-10-4	COCA COLA EUROPEAN PARTNERS ORD	D	06/01/2016	CITIZENS BANK	260.000	12,832		
23331A-10-9	D R HORTON ORD		04/12/2016	CITIZENS BANK	340.000	10,336		
26441C-20-4	DUKE ENERGY ORD		08/05/2016	CITIZENS BANK	700.000	59,304		
278642-10-3	EBAY ORD		08/05/2016	CITIZENS BANK	1,770.000	55,628		
30303M-10-2	FACEBOOK CL A ORD		08/05/2016	CITIZENS BANK	130.000	16,336		
370334-10-4	GENERAL MILLS ORD		04/12/2016	CITIZENS BANK	620.000	39,283		

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
391164-10-0	GREAT PLAINS ENERGY ORD		08/05/2016	CITIZENS BANK	1,500.000	43,083		
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/01/2016	CITIZENS BANK	190.000	13,173		
535678-10-6	LINEAR TECHNOLOGY ORD		08/05/2016	CITIZENS BANK	210.000	12,390		
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		04/12/2016	CITIZENS BANK	730.000	49,223		
59522J-10-3	MID AMERICA APARTMENT COMMUNITI REIT		12/01/2016	CITIZENS BANK	149.100	12,249		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		04/12/2016	CITIZENS BANK	1,750.000	73,902		
620076-30-7	MOTOROLA SOLUTIONS ORD		08/05/2016	CITIZENS BANK	700.000	51,282		
655664-10-0	NORDSTROM ORD		04/12/2016	CITIZENS BANK	230.000	11,528		
67020Y-10-0	NUANCE COMMUNICATIONS ORD		08/05/2016	CITIZENS BANK	1,870.000	30,195		
69351T-10-6	PPL ORD		08/05/2016	CITIZENS BANK	860.000	31,743		
756577-10-2	RED HAT ORD		08/05/2016	CITIZENS BANK	430.000	32,456		
806857-10-8	SCHLUMBERGER ORD	C	04/01/2016	CITIZENS BANK	300.720	20,351		
882508-10-4	TEXAS INSTRUMENTS ORD		08/05/2016	CITIZENS BANK	250.000	17,525		
92532W-10-3	VERSUM MATERIALS ORD		10/01/2016	CITIZENS BANK	39.000	822		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	823,833	X X X	
464287-46-5	ISHARES MSCI EAFE ETF		01/06/2016	CITIZENS BANK	5,170.000	292,415		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	292,415	X X X	
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/30/2016	CITIZENS BANK	1,917,455.330	1,917,455		
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	1,917,455	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	3,033,703	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	10,576,486	X X X	
9799999	Total - Common Stocks				X X X	13,610,189	X X X	
9899999	Total - Preferred and Common Stocks				X X X	13,610,189	X X X	
9999999	Totals				X X X	21,790,485	X X X	65607

E13.1

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31371L-DY-2	RMBS - FN 254919		12/01/2016	Principal Reduction		47,039	47,038.72	49,478	47,980		(942)		(942)		47,039				851	09/01/2018
31371M-GB-7	RMBS - FN 255894		12/01/2016	Principal Reduction		10,480	10,480.42	10,287	10,249		232		232		10,480				242	10/01/2025
31402R-H3-6	RMBS - FN 735650		12/01/2016	Principal Reduction		18,055	18,054.64	18,003	17,990		65		65		18,055				412	11/01/2018
31403D-EP-0	RMBS - FN 745442		12/01/2016	Principal Reduction		37,996	37,996.40	37,852	37,936		60		60		37,996				851	07/01/2019
31417Y-FQ-5	RMBS - FN MA0174		12/01/2016	Principal Reduction		33,939	33,939.17	35,875	34,856		(917)		(917)		33,939				618	09/01/2019
31417Y-VX-2	RMBS - FN MA0629		12/01/2016	Principal Reduction		46,523	46,523.20	48,188	47,427		(904)		(904)		46,523				749	01/01/2021
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	194,032	194,032.55	199,683	196,438		(2,406)		(2,406)		194,032				3,723	X X X
002799-AJ-3	ABBEY NATIONAL TREASU	C	04/27/2016	Maturity		275,000	275,000.00	289,303	276,377		(1,377)		(1,377)		275,000				5,500	04/27/2016
055451-AK-4	BHP BILLITON FINANCE (U	C	11/21/2016	Maturity		400,000	400,000.00	399,224	399,858		142		142		400,000				7,500	11/21/2016
172967-FS-5	CITIGROUP INC		06/15/2016	Maturity		400,000	400,000.00	403,532	400,381		(381)		(381)		400,000				7,906	06/15/2016
191216-AU-4	COCA-COLA CO		09/01/2016	Maturity		500,000	500,000.00	505,305	500,747		(747)		(747)		500,000				9,000	09/01/2016
36962G-5C-4	GENERAL ELECTRIC CAPIT		05/09/2016	Maturity		600,000	600,000.00	600,000	600,000						600,000				8,850	05/09/2016
373334-JV-4	GEORGIA POWER CO		04/15/2016	Maturity		500,000	500,000.00	528,360	501,806		(1,806)		(1,806)		500,000				7,500	04/15/2016
427866-AS-7	HERSHEY CO		11/01/2016	Maturity		500,000	500,000.00	511,895	502,928		(2,928)		(2,928)		500,000				7,500	11/01/2016
459200-GX-3	INTERNATIONAL BUSINES		07/22/2016	Maturity		500,000	500,000.00	497,910	499,756		244		244		500,000				9,750	07/22/2016
46625H-JA-9	J.P. MORGAN CHASE & CO.		07/05/2016	Maturity		200,000	200,000.00	198,466	199,824		176		176		200,000				6,300	07/05/2016
548661-CK-1	LOWE'S COMPANIES INC		10/17/2016	Maturity		200,000	200,000.00	231,998	205,376		(5,376)		(5,376)		200,000				10,800	10/15/2016
585907-AN-8	Mellon Bank, N.A.		04/01/2016	Maturity		750,000	750,000.00	748,470	749,946		54		54		750,000				20,438	04/01/2016
58933Y-AB-1	MERCK & CO INC		01/15/2016	Maturity		250,000	250,000.00	259,075	250,136		(136)		(136)		250,000				2,813	01/15/2016
594918-AK-0	MICROSOFT CORP		02/08/2016	Maturity		300,000	300,000.00	297,564	299,947		53		53		300,000				3,750	02/08/2016
605417-BX-1	MISSISSIPPI POWER CO		10/17/2016	Maturity		400,000	400,000.00	403,988	400,660		(660)		(660)		400,000				9,400	10/15/2016
637432-MN-2	NATIONAL RURAL UTILITIE		02/16/2016	Called		250,000	250,000.00	253,418	250,120		(92)		(92)		250,028		(28)	(28)	3,772	03/01/2016
71672V-AB-5	PETROLOGISTICS LP		04/01/2016	Called		450,000	450,000.00	499,973	469,574		(5,512)		(5,512)		464,063		(14,063)	(14,063)	28,125	04/01/2020
767201-AC-0	RIO TINTO FINANCE (USA)	C	11/01/2016	Called		492,451	452,000.00	562,272	504,306		(16,938)		(16,938)		487,368		5,083	5,083	37,623	07/15/2018
87612E-AN-6	TARGET CORP		07/15/2016	Maturity		500,000	500,000.00	580,310	508,352		(8,352)		(8,352)		500,000				29,375	07/15/2016
913017-BQ-1	UNITED TECHNOLOGIES C		12/01/2016	Redemption @ 109.502		438,360	400,000.00	493,196	442,709		(12,346)		(12,346)		430,363		7,997	7,997	32,667	02/01/2019
959802-AB-5	WESTERN UNION CO		10/03/2016	Maturity		250,000	250,000.00	283,195	255,089		(5,089)		(5,089)		250,000				14,825	10/01/2016
983024-AJ-9	WYETH		02/16/2016	Maturity		250,000	250,000.00	292,246	251,191		(1,191)		(1,191)		250,000				6,875	02/15/2016
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	8,405,811	8,327,000.00	8,839,700	8,469,083		(62,262)		(62,262)		8,406,822		(1,011)	(1,011)	270,269	X X X
8399997	Subtotal - Bonds - Part 4				X X X	8,599,843	8,521,032.55	9,039,383	8,665,521		(64,668)		(64,668)		8,600,854		(1,011)	(1,011)	273,992	X X X
8399999	Total - Bonds				X X X	8,599,843	8,521,032.55	9,039,383	8,665,521		(64,668)		(64,668)		8,600,854		(1,011)	(1,011)	273,992	X X X
G1151C-10-1	ACCENTURE CL A ORD	C	08/05/2016	Citizens Bank		710.00		59,213	74,195	(14,982)			(14,982)		59,213		21,928	21,928	781	
00773T-10-1	ADVANSIX ORD		10/13/2016	Citizens Bank		0.60		6							6		3	3		
009158-10-6	AIR PRODUCTS AND CHEM		10/01/2016	Citizens Bank		78.00		10,892	10,149	744			744		10,892				197	
020002-10-1	ALLSTATE ORD		04/12/2016	Citizens Bank		180.00		12,253	11,176	1,076			1,076		12,253		(201)	(201)	113	

E14

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
032654-10-5	ANALOG DEVICES ORD		08/05/2016	Citizens Bank	210.00	13,339		12,650	11,617	1,032			1,032		12,650		690	690	176	
G16962-10-5	BUNGE ORD	C	04/12/2016	Citizens Bank	520.00	29,296		47,355	35,506	11,849			11,849		47,355		(18,059)	(18,059)	198	
13342B-10-5	CAMERON INTERNATIONA		04/01/2016	Citizens Bank	420.00	26,416		20,351	26,544	(6,193)			(6,193)		20,351		6,065	6,065		
19122T-10-9	Coca-Cola Enterprises, Inc.		06/01/2016	Citizens Bank	260.00	13,861		12,832	12,802	29			29		12,832		1,029	1,029	156	
233326-10-7	DST SYSTEMS ORD		08/05/2016	Citizens Bank	130.00	15,874		12,374	14,828	(2,454)			(2,454)		12,374		3,500	3,500	86	
31620M-10-6	FIDELITY NATIONAL INFOR		08/05/2016	Citizens Bank	210.00	16,605		12,909	12,726	183			183		12,909		3,696	3,696	109	
354613-10-1	FRANKLIN RESOURCES O		04/15/2016	Citizens Bank	1,100.00	41,173		53,770	40,502	13,268			13,268		53,770		(12,597)	(12,597)	396	
438516-10-6	HONEYWELL INTERNATIO		10/01/2016	Citizens Bank	190.00	13,248		13,248	19,678	(6,430)			(6,430)		13,248				339	
461202-10-3	INTUIT ORD		08/05/2016	Citizens Bank	260.00	28,994		22,206	25,090	(2,884)			(2,884)		22,206		6,788	6,788	234	
59522J-10-3	MID AMERICA APARTMENT		12/14/2016	Citizens Bank	0.10	9		8							8		1	1		
62886E-10-8	NCR ORD		08/05/2016	Citizens Bank	1,690.00	55,115		44,477	41,337	3,140			3,140		44,477		10,638	10,638		
65339F-10-1	NEXTERA ENERGY ORD		08/05/2016	Citizens Bank	593.00	74,936		62,706	61,607	1,099			1,099		62,706		12,230	12,230	1,032	
69007J-10-6	OUTFRONT MEDIA ORD		04/12/2016	Citizens Bank	200.00	4,232		5,299	4,366	933			933		5,299		(1,068)	(1,068)	68	
693718-10-8	PACCAR ORD		08/05/2016	Citizens Bank	350.00	20,216		19,266	16,590	2,676			2,676		19,266		949	949	658	
737464-10-7	POST PROPERTIES, INC.		12/01/2016	Citizens Bank	210.00	12,249		12,249	12,424	(175)			(175)		12,249				389	
773903-10-9	ROCKWELL AUTOMAT ORD		08/05/2016	Citizens Bank	196.00	22,855		20,230	20,112	118			118		20,230		2,625	2,625	284	
806857-10-8	SCHLUMBERGER ORD	C	04/21/2016	Citizens Bank	0.72	55		68	50	17			17		68		(13)	(13)	1	
81761R-10-9	SERVICEMASTER GLOBAL		04/12/2016	Citizens Bank	570.00	21,545		20,135	22,367	(2,232)			(2,232)		20,135		1,410	1,410		
876664-10-3	TAUBMAN CNTR REIT		04/12/2016	Citizens Bank	610.00	42,205		50,613	46,799	3,814			3,814		50,613		(8,408)	(8,408)	363	
92826C-83-9	VISA CL A ORD		08/05/2016	Citizens Bank	610.00	48,703		38,849	47,306	(8,457)			(8,457)		38,849		9,855	9,855	171	
930059-10-0	WADDELL REED FINANCIA		04/12/2016	Citizens Bank	610.00	13,438		25,994	17,483	8,511			8,511		25,994		(12,556)	(12,556)	281	
96208T-10-4	WEX ORD		08/05/2016	Citizens Bank	160.00	14,859		13,777	14,144	(367)			(367)		13,777		1,082	1,082		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	633,317	X X X	603,730	599,398	4,315			4,315		603,730		29,587	29,587	6,032	X X X
464287-23-4	ISHARES MSCI EMERGING		11/01/2016	Citizens Bank	7,000.00	215,246		257,281	225,330	31,951			31,951		257,281		(42,035)	(42,035)		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	215,246	X X X	257,281	225,330	31,951			31,951		257,281		(42,035)	(42,035)		X X X
990220-47-7	RBS CITIZENS NA CASH S		12/30/2016	Citizens Bank	861,534.55	861,535		861,535	841,580						861,535				386	
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	861,535	X X X	861,535	841,580						861,535				386	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	1,710,098	X X X	1,722,546	1,666,308	36,266			36,266		1,722,546		(12,448)	(12,448)	6,418	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	10,576,486	X X X	10,576,486							10,576,486				3,435	X X X
9799999	Total - Common Stocks				X X X	12,286,584	X X X	12,299,032	1,666,308	36,266			36,266		12,299,032		(12,448)	(12,448)	9,853	X X X
9899999	Total - Preferred and Common Stocks				X X X	12,286,584	X X X	12,299,032	1,666,308	36,266			36,266		12,299,032		(12,448)	(12,448)	9,853	X X X

E14.1

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
9999999	Totals					20,886,427	X X X	21,338,415	10,331,829	36,266	(64,668)		(28,402)		20,899,886		(13,459)	(13,459)	283,845	X X X

E14.2





### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
000000-00-0	INVT IN AFFIL - ALTUS GROUP		00000	00000	2ciB2	NO		30,206,749		1,000,000.000	100.000
1599999 Common Stocks - Non-Insurer Which Controls Insurer								30,206,749		XXX	XXX
000000-00-0	INVT IN AFFIL - ALTUS REALTY		00000	00000	2ciB2	NO		1,995,275			
1799999 Common Stocks - Other Affiliates								1,995,275		XXX	XXX
1899999 Total - Common Stocks								32,202,024		XXX	XXX
1999999 Totals								32,202,024		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0

2. Total amount of intangible assets nonadmitted \$ 0

### SCHEDULE D - PART 6 - SECTION 2

1  CUSIP Identification	2  Name of Lower-Tier Company	3  Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4  Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5  Number of Shares	6  % of Outstanding
		<b>NONE</b>			
0399999 Total				XXX	XXX

E16.1

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other -Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid		20 Amount Received During Year
<b>NONE</b>																				
9199999	TOTALS																			

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### SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Premium (Received) Paid	Current Year Initial Cost of 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 Year-end (b)	
<b>NONE</b>																							
1449999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
											<b>NONE</b>													
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX							XXX						XXX

E19

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									<b>NONE</b>																	
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>NONE</b>			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

E20.1



## SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
<b>NONE</b>																				
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX	

E21

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>NONE</b>											
0999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

E22

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			<b>NONE</b>						
0199999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			<b>NONE</b>					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

## SCHEDULE DL - PART 1

### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0  
 2. Average balance for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0  
 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

## SCHEDULE DL - PART 2

### SECURITIES LENDING COLLATERAL ASSETS

#### Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
999999 Totals						XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

2. Average balance for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0



## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
			<b>NONE</b>				
8699999 Total Cash Equivalents							

E27

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

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

**NONE**

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X			
5899.	Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X			

**NONE**



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**OVERFLOW PAGE FOR WRITE-INS**

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