



55301201920100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2019  
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 RI

Country of Domicile USA

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

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 PROVIDENCE, RI, US 02904 401-752-6000  
(Street and Number) (City or Town, State, Country and Zip Code) (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 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 R. PERRONI #</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 &amp; CFO</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF OPERATING OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>	<u>WENDY DUNCAN</u>	<u>VP - CHIEF MARKETING OFFICER</u>
<u>JAMES KINNEY #</u>	<u>VP - SALES</u>		

### DIRECTORS OR TRUSTEES

<u>JULIE G. DUFFY</u>	<u>THOMAS P. ENRIGHT</u>	<u>FRANCIS J. FLYNN</u>	<u>JONATHAN W. HALL</u>
<u>EDWARD O. HANDY III</u>	<u>PETER C. HAYES</u>	<u>JUNIOR JABBIE #</u>	<u>COLIN P. KANE</u>
<u>LINDA R. McGOLDRICK</u>	<u>MARK A. PAULHUS</u>	<u>HEATHER A. PROVINO</u>	<u>JAMES V. ROSATI</u>
<u>JOHN T. RUGGEIRI</u>	<u>EDWIN J. SANTOS</u>	<u>MARK A. SHAW</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)  
JOSEPH R. PERRONI  
(Printed Name)  
1.  
PRESIDENT  
(Title)

(Signature)  
MELISSA GENNARI  
(Printed Name)  
2.  
ASSISTANT SECRETARY  
(Title)

(Signature)  
RICHARD A. FRITZ  
(Printed Name)  
3.  
TREASURER  
(Title)

Subscribed and sworn to (or affirmed) before me this on this  
26th day of FEBRUARY, 2020, by

KRISTEN MEIZOSO  
My commission expires 8/1/20

a. Is this an original filing?  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 of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments						
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	490,894	0.31	490,894		490,894	0.31
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	26,026	0.02	26,026		26,026	0.02
1.06 Industrial and miscellaneous	64,224,604	41.06	64,224,604		64,224,604	41.06
1.07 Hybrid securities	760,587	0.49	760,587		760,587	0.49
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	65,502,111	41.88	65,502,111		65,502,111	41.88
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	8,860,110	5.66	8,860,110		8,860,110	5.66
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	62,969,980	40.26	62,969,980		62,969,980	40.26
3.05 Mutual funds	5,552,804	3.55	5,552,804		5,552,804	3.55
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	77,382,894	49.48	77,382,894		77,382,894	49.48
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	246,713	0.16	246,713		246,713	0.16
6.02 Cash equivalents (Schedule E, Part 2)	1,628,065	1.04	1,628,065		1,628,065	1.04
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,874,778	1.20	1,874,778		1,874,778	1.20
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	11,645,550	7.45	11,645,550		11,645,550	7.45
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	156,405,333	100.00	156,405,333		156,405,333	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		9,773,756
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,116,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)	825,000	2,941,000
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	2,112,220	
5.2 Totals, Part 3, Column 9		2,112,220
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		3,181,426
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)		11,645,550
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		11,645,550

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

1. Book/adjusted carrying value, December 31 of prior year		125,454,029
2. Cost of bonds and stocks acquired, Part 3, Column 7		21,937,284
3. Accrual of discount		45,256
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	12,624,182	
4.4 Part 4, Column 11	(41,084)	12,583,098
5. Total gain (loss) on disposals, Part 4, Column 19		67,752
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,652,375
7. Deduct amortization of premium		527,235
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	24,801	
9.4 Part 4, Column 13		24,801
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		1,996
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		142,885,004
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		142,885,004

## 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	490,894	492,358	498,146	490,000
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	26,026	27,749	26,392	26,260
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	56,068,793	57,174,294	57,448,112	54,997,000
	9. Canada	3,741,856	3,749,347	3,767,773	3,700,000
	10. Other Countries	5,174,541	5,306,269	5,245,628	5,115,000
	11. Totals	64,985,190	66,229,910	66,461,513	63,812,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	65,502,110	66,750,017	66,986,051	64,328,260
<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	14,318,815	14,318,815	8,713,198	
	21. Canada				
	22. Other Countries	94,100	94,100	79,157	
	23. Totals	14,412,915	14,412,915	8,792,355	
Parent, Subsidiaries and Affiliates	24. Totals	62,969,980	62,969,980	36,465,025	
	<b>25. Total Common Stocks</b>	77,382,895	77,382,895	45,257,380	
	26. Total Stocks	77,382,895	77,382,895	45,257,380	
	27. Total Bonds and Stocks	142,885,005	144,132,912	112,243,431	

### 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1						XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX						
2.2 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	490,894					XXX	490,894	0.749	492,359	0.813	490,894	
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	490,894					XXX	490,894	0.749	492,359	0.813	490,894	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	14,250	11,260	516			XXX	26,026	0.040	56,047	0.092	26,026	
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	14,250	11,260	516			XXX	26,026	0.040	56,047	0.092	26,026	

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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

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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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	6,153,188	49,140,904				XXX	55,294,092	84.416	45,890,075	75.736	53,723,617	1,570,474
6.2 NAIC 2	4,706,605	4,223,907				XXX	8,930,512	13.634	13,379,230	22.081	7,928,765	1,001,747
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	10,859,793	53,364,811				XXX	64,224,604	98.050	59,269,304	97.817	61,652,382	2,572,221
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	760,587					XXX	760,587	1.161	774,593	1.278	760,587	
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	760,587					XXX	760,587	1.161	774,593	1.278	760,587	
<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						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

**NONE**

**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 11.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 7,418,919	49,152,164	516				56,571,598	86.366	X X X	X X X	55,001,124	1,570,474
11.2 NAIC 2	(d) 4,706,605	4,223,907					8,930,512	13.634	X X X	X X X	7,928,765	1,001,747
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 Totals	12,125,524	53,376,071	516				(b) 65,502,110	100.000	X X X	X X X	62,929,889	2,572,221
11.8 Line 11.7 as a % of Col. 7	18.512	81.488	0.001				100.000	X X X	X X X	X X X	96.073	3.927
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	10,560,502	36,649,980	2,591				X X X	X X X	47,213,073	77.919	44,982,369	2,230,703
12.2 NAIC 2	1,998,015	11,381,215					X X X	X X X	13,379,230	22.081	12,020,709	1,358,521
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 Totals	12,558,517	48,031,195	2,591				X X X	X X X	(b) 60,592,303	100.000	57,003,078	3,589,224
12.8 Line 12.7 as a % of Col. 9	20.726	79.269	0.004				X X X	X X X	100.000	X X X	94.076	5.924
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	6,106,885	48,893,724	516				55,001,124	83.968	44,982,369	74.238	55,001,124	X X X
13.2 NAIC 2	3,704,858	4,223,907					7,928,765	12.105	12,020,709	19.839	7,928,765	X X X
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	9,811,743	53,117,630	516				62,929,889	96.073	57,003,078	94.076	62,929,889	X X X
13.8 Line 13.7 as a % of Col. 7	15.592	84.408	0.001				100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	14.979	81.093	0.001				96.073	X X X	X X X	X X X	96.073	X X X
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	1,312,034	258,441					1,570,475	2.398	2,230,703	3.681	X X X	1,570,475
14.2 NAIC 2	1,001,747						1,001,747	1.529	1,358,521	2.242	X X X	1,001,747
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	2,313,781	258,441					2,572,222	3.927	3,589,224	5.924	X X X	2,572,222
14.8 Line 14.7 as a % of Col. 7	89.953	10.047					100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.532	0.395					3.927	X X X	X X X	X X X	X X X	3.927

(a) Includes \$ 2,572,221 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>				<b>NONE</b>								
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX						
<b>2. All Other Governments</b>				<b>NONE</b>								
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>								
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations	490,894					XXX	490,894	0.749	492,359	0.813	490,894	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	490,894					XXX	490,894	0.749	492,359	0.813	490,894	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities	14,250	11,260	516			XXX	26,026	0.040	56,047	0.092	26,026	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	14,250	11,260	516			XXX	26,026	0.040	56,047	0.092	26,026	
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	10,859,793	53,364,811				XXX	64,224,604	98.050	59,269,304	97.817	61,652,382	2,572,221
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	10,859,793	53,364,811				XXX	64,224,604	98.050	59,269,304	97.817	61,652,382	2,572,221
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations	760,587					XXX	760,587	1.161	774,593	1.278	760,587	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	760,587					XXX	760,587	1.161	774,593	1.278	760,587	
<b>8. Parent, Subsidiaries and Affiliates</b>				<b>NONE</b>								
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals						XXX						

### 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations	12,111,274	53,364,811				XXX	65,476,084	99.960	XXX	XXX	62,903,863	2,572,221
11.02 Residential Mortgage-Backed Securities	14,250	11,260	516			XXX	26,026	0.040	XXX	XXX	26,026	
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	12,125,524	53,376,071	516				65,502,110	100.000	XXX	XXX	62,929,889	2,572,221
11.09 Line 11.08 as a % of Col. 7	18.512	81.488	0.001				100.000	XXX	XXX	XXX	96.073	3.927
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations	12,528,985	48,007,271				XXX	XXX	XXX	60,536,256	99.908	56,947,032	3,589,224
12.02 Residential Mortgage-Backed Securities	29,532	23,924	2,591			XXX	XXX	XXX	56,047	0.092	56,047	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	12,558,517	48,031,195	2,591				XXX	XXX	60,592,303	100.000	57,003,078	3,589,224
12.09 Line 12.08 as a % of Col. 9	20.726	79.269	0.004				XXX	XXX	100.000%	XXX	94.076	5.924
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations	9,797,493	53,106,370				XXX	62,903,863	96.033	56,947,032	93.984	62,903,863	XXX
13.02 Residential Mortgage-Backed Securities	14,250	11,260	516			XXX	26,026	0.040	56,047	0.092	26,026	XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities						XXX						XXX
13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	9,811,743	53,117,630	516				62,929,889	96.073	57,003,078	94.076	62,929,889	XXX
13.09 Line 13.08 as a % of Col. 7	15.592	84.408	0.001				100.000	XXX	XXX	XXX	100.000	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	14.979	81.093	0.001				96.073	XXX	XXX	XXX	96.073	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations	2,313,781	258,441				XXX	2,572,221	3.927	3,589,224	5.924	XXX	2,572,221
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	2,313,781	258,441					2,572,221	3.927	3,589,224	5.924	XXX	2,572,221
14.09 Line 14.08 as a % of Col. 7	89.953	10.047					100.000	XXX	XXX	XXX	XXX	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.532	0.395					3.927	XXX	XXX	XXX	XXX	3.927

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## 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	1,495,095	1,495,095			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,495,095	1,495,095			
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)					

0110

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

## 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.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	<b>NONE</b>	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

## 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		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	<b>NONE</b>	
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)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

### 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>																		
999999999	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	X X X		X X X		X X X		X X X		X X X	
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	X X X		X X X		X X X		X X X		X X X	
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 - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,638,915		1,638,915	
2. Cost of cash equivalents acquired	25,717,042		25,717,042	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	25,727,892		25,727,892	
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)	1,628,065		1,628,065	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,628,065		1,628,065	

(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 i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance 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 Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	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	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														X X X

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 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 Designation and Administrative Symbol/Market Indicator	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrance	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	BETASPRING FUND 100, LLC		05/14/2013	1	70,085	52,085	52,085	84,185						24.570	
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER		05/31/2013	1	2,596,776	2,749,657	2,749,657	862,015						3.884	
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER		12/31/2015	1	1,629,872	2,973,744	2,973,744	518,872					601,124	4.531	
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								4,296,733	5,775,486	5,775,486	1,465,072					601,124	X X X	
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.		03/31/2014		2,758,906	3,220,648	3,220,648	461,742						100.000	
1699999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated								2,758,906	3,220,648	3,220,648	461,742						X X X	
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2018		348,010	382,056	382,056	34,046							
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2019		1,856,847	2,008,207	2,008,207	151,360							
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2019		259,153	259,153	259,153								
4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,464,010	2,649,416	2,649,416	185,406						X X X	
4899999	Subtotal Unaffiliated								6,760,743	8,424,902	8,424,902	1,650,478					601,124	X X X	
4999999	Subtotal Affiliated								2,758,906	3,220,648	3,220,648	461,742						X X X	
5099999	Totals								9,519,649	11,645,550	11,645,550	2,112,220					601,124	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	POINT JUDITH CAPITAL PARTNER IV	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	12/31/2015	1		825,000			
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								825,000		X X X
000000-00-0 000000-00-0	ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD	PROVIDENCE PROVIDENCE	RI RI	ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD	12/31/2019 12/31/2019		1,856,847 259,153				
4299999	Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							2,116,000			X X X
4899999	Subtotal Unaffiliated								825,000		X X X
4999999	Subtotal Affiliated							2,116,000			X X X
5099999	Totals							2,116,000	825,000		X X X

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)							14 Total Foreign Exchange Change in B./A.C.V.
000000-00-0	BETASPRING FUND 100, LLC	PROVIDENCE	RI	BETASPRING FUND 100, LLC	05/14/2013	02/28/2019	102,185						102,185	102,185					
000000-00-0	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	05/31/2013	02/28/2019	363,646						363,646	363,646					
000000-00-0	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	05/31/2013	07/31/2019	345,488						345,488	345,488					
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation							811,319						811,319	811,319				
000000-00-0	PURCHASE OF RHODE ISLAND TAX	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2017	04/15/2019	352,163						352,163	352,163					
000000-00-0	PURCHASE OF RHODE ISLAND TAX	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2018	04/15/2019	1,997,954						1,997,954	1,997,954					
000000-00-0	PURCHASE OF RHODE ISLAND TAX	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2018	04/15/2019	368,000						368,000	19,990					
4699999	Any Other Class of Assets - Unaffiliated							2,718,117						2,718,117	2,370,107				
4899999	Subtotal Unaffiliated							3,529,436						3,529,436	3,181,426				
5099999	Totals							3,529,436						3,529,436	3,181,426				

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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 Designation and Administrative Symbol	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
656457-KS-6 878181-JT-4	NORRISTOWN PA TEANECK TWP N J BRD ED				1FE 1FE	151,499 346,647	100.171 100.618	150,257 342,101	150,000 340,000	150,362 340,531		(428) (1,037)			2.225 3.500	1.931 3.183	MN JJ	556 5,950	3,338 11,900	03/31/2017 08/22/2013	11/01/2020 07/01/2020
1899999	U.S. Political Subdivisions - Issuer Obligations					498,146	X X X	492,358	490,000	490,893		(1,465)			X X X	X X X	X X X	6,506	15,238	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct					498,146	X X X	492,358	490,000	490,893		(1,465)			X X X	X X X	X X X	6,506	15,238	X X X	X X X
31371M-GB-7 31417Y-VX-2	FN 255894 - RMBS FN MA0629 - RMBS			4 4	1 1	16,795 9,597	106.821 103.571	18,122 9,627	16,965 9,295	16,697 9,329		77 (47)			5.000 3.500	5.685 2.305	MON MON	71 27	875 624	10/05/2007 01/25/2011	10/01/2025 01/01/2021
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					26,392	X X X	27,749	26,260	26,026		30			X X X	X X X	X X X	98	1,499	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					26,392	X X X	27,749	26,260	26,026		30			X X X	X X X	X X X	98	1,499	X X X	X X X
00287Y-AT-6	ABBVIE INC			1,2	2FE	497,257	100.150	500,750	500,000	499,782		582			2.500	2.620	MN	1,632	12,500	06/19/2015	05/14/2020
018490-AN-2	ALLERGAN INC			1	2FE	1,508,498	100.858	1,512,870	1,500,000	1,501,038		(1,435)			3.375	3.275	MS	14,906	50,625	05/23/2014	09/15/2020
023135-AN-6	AMAZON.COM INC			1,2	1FE	525,390	107.938	539,690	500,000	522,142		(3,248)			3.800	2.784	JD	1,372	19,000	04/02/2019	12/05/2024
023135-AZ-9	AMAZON.COM INC			1,2	1FE	250,008	103.497	258,743	250,000	250,011		4			2.800	2.799	FA	2,508	3,500	04/05/2019	08/22/2024
02665W-CT-6	AMERICAN HONDA FINANCE CORP			1	1FE	357,847	105.499	369,247	350,000	356,628		(1,219)			3.550	3.047	JJ	5,833	6,109	03/08/2019	01/12/2024
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLD			1	2FE	313,971	101.788	323,686	318,000	316,062		727			2.500	2.750	JJ	3,666	8,658	01/13/2017	07/15/2022
001814-AR-3	ANR PIPELINE COMPANY				2FE	1,351,525	112.646	1,126,460	1,000,000	1,115,671		(60,451)			9.625	3.080	MN	16,042	96,250	07/14/2016	11/01/2021
037833-AS-9	APPLE INC			1	1FE	563,505	106.204	584,122	550,000	561,522		(1,983)			3.450	2.933	MN	2,899	18,975	03/08/2019	05/06/2024
037833-DE-7	APPLE INC			1,2	1FE	198,880	101.661	203,322	200,000	199,318		214			2.400	2.517	JJ	2,240	4,800	12/15/2017	01/13/2023
05348E-AT-6	AVALONBAY COMMUNITIES INC			1,2	1FE	269,738	107.368	268,420	250,000	262,806		(3,237)			4.200	2.738	JD	467	10,500	10/25/2017	12/15/2023
059165-ED-8	BALTIMORE GAS AND ELECTRIC C			1,2	1FE	321,908	102.716	308,148	300,000	307,146		(4,290)			3.500	2.000	MN	1,342	10,500	06/17/2016	11/15/2021
06048W-B8-2	BANK OF AMERICA CORP			2	1FE	500,000	98.842	494,210	500,000	500,000					2.400	2.497	FA	4,267		09/25/2019	08/23/2024
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1FE	259,804	103.786	259,465	250,000	258,739		(1,065)			3.550	2.400	MS	2,860	4,438	08/02/2019	03/05/2024
06367W-MQ-3	BANK OF MONTREAL			C	1FE	251,890	101.240	253,100	250,000	251,791		(99)			2.500	2.331	JD	52	3,125	09/19/2019	06/28/2024
06367W-RB-1	BANK OF MONTREAL			C	2	1FE	500,000	99.439	497,195	500,000					2.500	2.500	JAJO	2,118		10/22/2019	10/31/2024
06367W-RE-5	BANK OF MONTREAL			C	2	1FE	250,000	99.181	247,953	250,000					2.200	2.200	AO	963		10/10/2019	04/28/2023
06406F-AD-5	BANK OF NEW YORK MELLON COR			2	1FE	486,510	101.023	505,115	500,000	491,186		2,284			2.200	2.714	FA	4,125	11,000	12/01/2017	08/16/2023
06406H-CX-5	BANK OF NEW YORK MELLON COR			2	1FE	250,250	105.096	262,740	250,000	250,216		(34)			3.250	3.230	MS	2,483	8,125	03/01/2019	09/11/2024
06406R-AL-1	BANK OF NEW YORK MELLON COR				1FE	200,376	100.131	200,262	200,000	200,372		(4)			2.100	2.059	AO	782		12/11/2019	10/24/2024
064159-MK-9	BANK OF NOVA SCOTIA			C	1FE	263,040	104.785	261,963	250,000	262,433		(607)			3.400	2.130	FA	3,306		10/10/2019	02/11/2024
06739F-HV-6	BARCLAYS BANK PLC			C	1FE	202,840	106.215	212,430	200,000	202,468		(372)			3.750	3.443	MN	958	7,500	04/05/2019	05/15/2024
05531F-BB-8	BB&T CORP			2	1FE	513,750	103.321	516,605	500,000	512,822		(928)			2.850	2.276	AO	2,573	7,125	08/16/2019	10/26/2024

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## 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	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05531F-BH-5	BB&T CORP			2	1FE	903,613	101.317	911,853	900,000	903,422			(190)		2.500	2.410	FA	9,500		09/19/2019	08/01/2024
084664-BQ-3	BERKSHIRE HATHAWAY FINANCE			1	1FE	1,343,063	102.524	1,281,550	1,250,000	1,264,647			(13,680)		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	103.298	826,384	800,000	800,675			(204)		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	102.519	1,127,709	1,100,000	1,104,755			(2,412)		3.250	3.013	MN	3,972	35,750	09/21/2015	11/21/2021
10373Q-AY-6	BP CAPITAL MARKETS AMERICA IN			1,2	1FE	197,418	104.409	208,818	200,000	197,864			446		3.224	3.495	AO	1,379	6,448	01/11/2019	04/14/2024
05565Q-BP-2	BP CAPITAL MARKETS PLC		C	1	1FE	278,078	101.832	254,580	250,000	254,019			(5,260)		4.500	2.319	AO	2,813	11,250	03/20/2015	10/01/2020
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1FE	253,495	106.835	267,088	250,000	252,894			(602)		3.814	3.509	FA	3,735	13,555	01/18/2019	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC		C	1	1FE	153,783	106.508	159,762	150,000	153,366			(417)		3.535	3.033	MN	840	2,651	05/03/2019	11/04/2024
05565Q-DG-0	BP CAPITAL MARKETS PLC		C	1,2	1FE	256,153	103.464	258,660	250,000	254,047			(1,012)		3.216	2.758	MN	737	4,020	11/17/2017	11/28/2023
110122-AW-8	BRISTOL-MYERS SQUIBB CO			1	1FE	496,860	104.703	523,515	500,000	497,736			544		3.250	3.377	MN	2,708	16,250	05/18/2018	11/01/2023
110122-BZ-0	BRISTOL-MYERS SQUIBB CO			1,2	1FE	258,616	103.260	258,150	250,000	258,441			(176)		2.900	2.107	JJ	4,531		11/21/2019	07/26/2024
143658-AF-9	CARNIVAL CRUISE LINES, INC.				1FE	1,021,172	116.089	986,757	850,000	968,252			(29,189)		7.200	3.229	AO	15,300	61,200	04/11/2018	10/01/2023
14912L-5X-5	CATERPILLAR FINANCIAL SERVICE				1FE	531,515	106.745	533,725	500,000	520,986			(5,052)		3.750	2.610	MN	1,927	18,750	11/17/2017	11/24/2023
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICE			1	1FE	250,385	100.407	251,018	250,000	250,378			(7)		2.150	2.117	MN	791		11/21/2019	11/08/2024
17325F-AS-7	CITIBANK NA			1,2	1FE	206,344	105.864	211,728	200,000	205,507			(837)		3.650	2.912	JJ	3,204	3,650	05/03/2019	01/23/2024
172967-FF-3	CITIGROUP INC				1FE	675,401	102.038	612,228	600,000	609,465			(15,298)		5.375	2.730	FA	12,721	32,250	06/19/2015	08/09/2020
191216-BE-9	COCA-COLA CO			1	1FE	497,595	104.890	524,450	500,000	498,267			417		3.200	3.297	MN	2,667	16,000	05/18/2018	11/01/2023
191241-AE-8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	526,790	105.658	528,290	500,000	517,727			(4,230)		3.875	2.907	MN	1,884	19,375	10/25/2017	11/26/2023
00209T-AB-1	COMCAST CABLE COMMUNICATIO				1FE	1,719,968	120.852	1,571,076	1,300,000	1,529,969			(75,619)		9.455	2.978	MN	15,706	122,915	08/10/2018	11/15/2022
20030N-BD-2	COMCAST CORP			1	1FE	497,000	103.141	515,705	500,000	499,012			368		3.125	3.207	JJ	7,205	15,625	02/12/2014	07/15/2022
20034D-JA-8	COMERICA BANK				1FE	505,727	101.214	506,070	500,000	505,460			(267)		2.500	2.246	JJ	5,486		10/10/2019	07/23/2024
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BR				1FE	508,020	102.008	510,040	500,000	502,758			(1,456)		3.000	2.688	AO	2,583	15,000	04/08/2016	10/29/2021
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	160,451	102.134	168,521	165,000	161,980			847		2.625	3.210	AO	746	4,331	03/02/2018	04/29/2023
278062-AC-8	EATON CORP			1	2FE	505,704	102.040	510,200	500,000	503,263			(1,096)		2.750	2.510	MN	2,253	13,750	09/22/2017	11/02/2022
278642-AC-7	EBAY INC			1,2	2FE	823,879	100.643	805,144	800,000	802,518			(4,583)		3.250	2.658	AO	5,489	26,000	03/20/2015	10/15/2020
36962G-6F-6	GENERAL ELECTRIC CAPITAL COR				2FE	101,915	102.114	102,114	100,000	100,942			(333)		3.150	2.783	MS	998	3,150	12/27/2016	09/07/2022
36966R-6W-1	GENERAL ELECTRIC CAPITAL COR				2FE	112,291	105.756	105,756	100,000	105,778			(2,248)		5.150	2.700	JD	229	2,575	01/06/2017	06/15/2022
36966R-7A-8	GENERAL ELECTRIC CAPITAL COR				2FE	492,718	106.805	481,691	451,000	478,833			(7,326)		5.000	3.143	JJ	10,398	25,125	01/25/2018	07/15/2023
369604-BD-4	GENERAL ELECTRIC CO			1	2FE	151,199	101.383	152,075	150,000	150,601			(207)		2.700	2.549	AO	923	4,050	01/06/2017	10/09/2022
36962G-6S-8	GENERAL ELECTRIC CO				2FE	444,902	102.175	459,788	450,000	448,282			533		3.100	3.234	JJ	6,665	13,950	02/01/2013	01/09/2023
37331N-AB-7	GEORGIA-PACIFIC LLC			1	1FE	572,400	102.776	513,880	500,000	511,155			(13,080)		5.400	2.670	MN	4,500	27,000	01/23/2015	11/01/2020
375558-AW-3	GILEAD SCIENCES INC			1,2	1FE	1,043,270	106.053	1,071,135	1,010,000	1,040,023			(3,247)		3.700	2.905	AO	9,343	23,310	11/08/2019	04/01/2024
375558-BC-6	GILEAD SCIENCES INC			1,2	1FE	513,646	103.368	516,840	500,000	506,489			(2,469)		3.250	2.710	MS	5,417	16,250	01/06/2017	09/01/2022
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC			1	1FE	732,340	102.483	768,623	750,000	738,112			3,447		2.800	3.325	MS	6,008	21,000	06/08/2018	03/18/2023
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	502,633	104.300	521,500	500,000	502,300			(332)		3.000	2.887	JD	1,250	10,250	04/05/2019	06/01/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	727,692	107.352	703,156	655,000	675,030			(9,115)		5.750	4.187	JJ	16,425	37,662	07/16/2013	01/24/2022
38148L-AA-4	GOLDMAN SACHS GROUP INC			2	1FE	503,981	100.130	500,650	500,000	500,189			(835)		2.600	2.430	AO	2,456	13,000	03/20/2015	04/23/2020

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	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 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
38150A-DK-8	GOLDMAN SACHS GROUP INC			2	1FE	225,000	99.643	224,197	225,000	225,000					2.500	2.497	MS	1,641		09/19/2019	09/16/2024
402479-CA-5	GULF POWER CO			1	1FE	557,760	100.620	503,100	500,000	503,173		(10,902)			4.750	2.510	AO	5,014	23,750	09/19/2014	04/15/2020
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SE			1,2	2FE	260,123	100.451	251,128	250,000	252,267		(2,329)			2.850	1.888	JJ	3,285	7,125	07/14/2016	01/15/2021
437076-AZ-5	HOME DEPOT INC			1,2	1FE	506,460	102.578	512,890	500,000	502,188		(689)			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	103.047	721,329	700,000	710,291		(8,549)			4.250	2.956	MS	9,917	29,750	09/24/2013	03/01/2021
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	331,851	103.716	311,148	300,000	308,476		(6,517)			5.100	2.800	AO	3,655	15,300	04/08/2016	04/05/2021
40428H-PV-8	HSBC USA INC				1FE	508,985	100.431	502,155	500,000	501,333		(2,181)			2.750	2.300	FA	5,500	13,750	05/13/2016	08/07/2020
760719-AR-5	HSBC USA INC				1FE	312,151	108.858	272,145	250,000	267,574		(12,258)			9.125	3.810	MN	2,915	22,813	02/26/2016	05/15/2021
44987C-AG-3	ING BANK NV		C		1FE	305,106	100.445	301,335	300,000	301,134		(1,778)			2.700	2.090	FA	3,015	8,100	09/22/2017	08/17/2020
459200-HP-9	INTERNATIONAL BUSINESS MACHI			1	1FE	638,510	104.733	654,581	625,000	633,769		(2,301)			3.375	2.958	FA	8,789	21,094	03/23/2018	08/01/2023
459200-JC-6	INTERNATIONAL BUSINESS MACHI			1	1FE	476,354	102.594	487,322	475,000	475,692		(229)			2.875	2.822	MN	1,973	13,656	12/27/2016	11/09/2022
24422E-RY-7	JOHN DEERE CAPITAL CORP				1FE	491,650	99.991	499,955	500,000	499,941		1,540			1.700	2.013	JJ	3,919	8,500	05/08/2014	01/15/2020
24422E-UX-5	JOHN DEERE CAPITAL CORP				1FE	510,325	102.297	511,485	500,000	510,019		(306)			2.600	2.097	MS	4,117		11/08/2019	03/07/2024
46625H-JC-5	JPMORGAN CHASE & CO				1FE	240,199	103.852	232,628	224,000	231,016		(4,194)			4.350	2.370	FA	3,681	9,744	10/06/2017	08/15/2021
46625H-JE-1	JPMORGAN CHASE & CO				1FE	505,940	103.465	517,325	500,000	502,958		(1,025)			3.250	3.022	MS	4,424	16,250	12/23/2016	09/23/2022
46625H-JY-7	JPMORGAN CHASE & CO				1FE	236,857	107.058	251,586	235,000	236,579		(278)			3.875	3.718	MS	2,808	9,106	01/18/2019	09/10/2024
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1FE	847,087	106.647	853,176	800,000	842,115		(4,972)			4.023	2.603	JD	2,324	16,092	08/02/2019	12/05/2024
540424-AQ-1	LOEWS CORP			1,2	1FE	242,565	101.905	254,763	250,000	244,943		1,396			2.625	3.264	MN	839	6,563	04/11/2018	05/15/2023
57636Q-AB-0	MASTERCARD INC			1	1FE	258,810	106.121	265,303	250,000	257,485		(1,325)			3.375	2.625	AO	2,109	8,438	03/08/2019	04/01/2024
582839-AJ-5	MEAD JOHNSON NUTRITION CO			1	1FE	513,515	100.889	504,445	500,000	503,935		(4,431)			3.000	2.083	MN	1,917	15,000	10/20/2017	11/15/2020
59156R-BB-3	METLIFE INC			1	1FE	727,554	108.437	757,975	699,000	718,336		(5,216)			4.368	3.543	MJSD	1,357	30,532	03/23/2018	09/15/2023
59156R-BF-4	METLIFE INC			1	1FE	303,380	103.322	309,966	300,000	301,762		(564)			3.048	2.840	MJSD	406	9,144	01/13/2017	12/15/2022
594918-AQ-7	MICROSOFT CORP			1	1FE	249,010	101.123	252,808	250,000	249,413		196			2.125	2.210	MN	679	5,313	11/30/2017	11/15/2022
617446-7P-8	MORGAN STANLEY			1	1FE	1,349,237	102.018	1,224,216	1,200,000	1,217,616		(30,655)			5.500	2.849	JJ	28,783	66,000	06/26/2015	07/24/2020
68389X-BL-8	ORACLE CORP			1,2	1FE	388,115	101.670	406,680	400,000	391,899		2,034			2.400	2.981	MS	2,827	9,600	03/02/2018	09/15/2023
695114-CM-8	PACIFICORP			1,2	1FE	1,989,585	102.463	1,946,797	1,900,000	1,915,717		(12,560)			3.850	3.147	JD	3,251	73,150	07/15/2013	06/15/2021
713448-BW-7	PEPSICO INC			1	1FE	237,835	101.993	244,783	240,000	239,494		295			3.000	3.132	FA	2,520	7,200	12/11/2013	08/25/2021
713448-CM-8	PEPSICO INC			1,2	1FE	266,790	106.481	266,203	250,000	266,381		(409)			3.600	1.857	MS	3,000		11/21/2019	03/01/2024
717081-DS-9	PFIZER INC			1	1FE	390,395	113.022	395,577	350,000	378,708		(7,351)			5.800	3.370	FA	7,838	20,300	05/18/2018	08/12/2023
69349L-AG-3	PNC BANK NA			2	1FE	269,962	101.921	280,283	275,000	272,448		850			2.700	3.045	MN	1,238	7,425	12/27/2016	11/01/2022
69349L-AM-0	PNC BANK NA			2	1FE	506,138	105.064	525,320	500,000	504,290		(1,136)			3.800	3.536	JJ	8,233	19,000	06/08/2018	07/25/2023
693475-AV-7	PNC FINANCIAL SERVICES GROUP			2	1FE	423,920	105.320	421,280	400,000	422,506		(1,414)			3.500	2.022	JJ	6,144		09/25/2019	01/23/2024
73755L-AH-0	POTASH CORP OF SASKATCHEWA		C	1	2FE	224,659	100.611	201,222	200,000	201,264		(5,107)			4.875	2.260	MS	2,465	9,750	03/20/2015	03/30/2020
693506-BQ-9	PPG INDUSTRIES INC			1,2	1FE	955,648	101.001	959,510	950,000	955,547		(101)			2.400	2.264	FA	8,613		12/11/2019	08/15/2024
742718-BG-3	PROCTER & GAMBLE COMPANY (T				1FE	253,326	126.734	253,468	200,000	246,157		(7,169)			8.000	2.700	MS	5,333	8,000	03/19/2019	09/01/2024
747525-AE-3	QUALCOMM INC			1	1FE	500,875	102.527	512,635	500,000	500,478		(191)			3.000	2.958	MN	1,708	15,000	11/17/2017	05/20/2022
747525-AR-4	QUALCOMM INC			1,2	1FE	921,003	101.795	967,053	950,000	931,331		5,663			2.600	3.276	JJ	10,360	24,700	06/08/2018	01/30/2023

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## 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	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Amortization / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
747525-AT-0	QUALCOMM INC			1,2	1FE	381,980		103,414	400,000	385,020		3,040			2.900	3.836	MN	1,321	11,600	01/04/2019	05/20/2024
759891-AA-2	RENRE NORTH AMERICA HOLDING			1	1FE	286,788		100,667	250,000	251,483		(7,191)			5.750	2.792	MS	4,233	14,375	10/17/2014	03/15/2020
78013X-ZU-5	ROYAL BANK OF CANADA		C		1FE	708,066		101,539	700,000	707,517		(549)			2.550	2.299	JJ	8,181		09/13/2019	07/16/2024
80283L-AJ-2	SANTANDER UK PLC		C		1FE	663,474		106,904	650,000	661,633		(1,841)			4.000	3.535	MS	7,800	21,000	05/03/2019	03/13/2024
82938B-AB-6	SINOPEC GROUP OVERSEAS DEVE		C	1	1FE	496,355		100,074	500,000	499,744		782			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		100,238	700,000	700,256		(688)			2.750	2.650	JD	856	19,250	07/10/2015	06/15/2020
857477-AL-7	STATE STREET CORP				1FE	253,203		103,192	250,000	252,058		(574)			3.100	2.842	MN	990	7,750	12/19/2017	05/15/2023
857477-BC-6	STATE STREET CORP			2,5	1FE	472,172		105,831	450,000	469,552		(2,620)			3.776	2.603	JD	1,322	8,496	06/07/2019	12/03/2024
87612E-BD-7	TARGET CORP			1	1FE	308,889		107,041	300,000	307,478		(1,411)			3.500	2.905	JJ	5,250	5,250	01/25/2019	07/01/2024
89114Q-CA-4	TORONTO-DOMINION BANK		C		1FE	816,868		102,439	800,000	816,040		(827)			2.650	2.174	JD	1,119	10,600	11/21/2019	06/12/2024
89114Q-CB-2	TORONTO-DOMINION BANK		C		1FE	253,250		104,716	250,000	252,811		(439)			3.250	2.963	MS	2,483	4,063	04/12/2019	03/11/2024
89114R-2U-9	TORONTO-DOMINION BANK		C	2	1FE	500,000		99,168	500,000	500,000				2.250	2.551	AO	2,281		10/09/2019	10/18/2024	
91159H-HK-9	U.S. BANCORP			2	1FE	195,325		106,322	185,000	194,538		(787)			3.600	2.411	MS	2,035	3,330	08/02/2019	09/11/2024
91159J-AA-4	U.S. BANCORP			2	1FE	492,070		102,335	500,000	494,729		1,958			2.950	3.387	JJ	6,801	14,750	08/17/2018	07/15/2022
904764-AM-9	UNILEVER CAPITAL CORP			1	1FE	257,684		102,682	250,000	253,518		(3,077)			4.250	2.950	FA	4,161	10,625	08/17/2018	02/10/2021
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1FE	776,188		102,337	780,000	777,401		1,213			2.600	2.672	MN	3,155	13,000	11/08/2019	05/05/2024
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1FE	508,938		104,788	500,000	507,660		(1,278)			3.250	2.852	MS	5,146	8,125	04/05/2019	03/07/2024
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1FE	250,038		101,840	250,000	250,024		(6)			2.500	2.497	AO	1,563	6,250	12/15/2017	04/01/2023
911312-BT-2	UNITED PARCEL SERVICE INC			1,2	1FE	252,440		100,572	250,000	252,396		(44)			2.200	1.980	MS	2,063		11/26/2019	09/01/2024
913017-BV-0	UNITED TECHNOLOGIES CORP			1	2FE	514,725		102,604	500,000	507,811		(3,102)			3.100	2.430	JD	1,292	15,500	09/22/2017	06/01/2022
913017-CG-2	UNITED TECHNOLOGIES CORP			1,2	2FE	492,860		100,218	500,000	496,664		1,761			1.950	2.324	MN	1,625	9,750	10/20/2017	11/01/2021
91324P-BZ-4	UNITEDHEALTH GROUP INC			1,2	1FE	250,959		102,009	250,000	250,582		(191)			2.750	2.666	FA	2,597	6,875	12/19/2017	02/15/2023
91324P-CN-0	UNITEDHEALTH GROUP INC			1	1FE	771,090		103,582	750,000	760,062		(3,774)			3.350	2.799	JJ	11,585	25,125	12/27/2016	07/15/2022
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1FE	302,157		101,327	300,000	302,103		(54)			2.375	2.214	FA	3,088		11/08/2019	08/15/2024
92826C-AC-6	VISA INC			1,2	1FE	750,488		102,907	750,000	750,255		(81)			2.800	2.788	JD	992	21,000	12/27/2016	12/14/2022
928668-AM-4	VOLKSWAGEN AG			1	2FE	743,977		100,132	750,000	749,480		1,310			2.400	2.580	MN	1,950	18,000	08/14/2015	05/22/2020
931142-DP-5	WAL-MART STORES INC			1,2	1FE	254,450		105,174	250,000	253,678		(772)			3.300	2.913	AO	1,581	8,250	01/25/2019	04/22/2024
931142-DU-4	WAL-MART STORES INC			1,2	1FE	486,131		101,750	500,000	490,325		3,085			2.350	3.040	JD	522	11,750	08/17/2018	12/15/2022
931142-DV-2	WAL-MART STORES INC			1,2	1FE	1,039,196		103,269	1,050,000	1,040,648		1,452			2.650	2.844	JD	1,237	27,825	04/02/2019	12/15/2024
254687-CT-1	WALT DISNEY CO				1FE	60,947		121,038	50,000	59,732		(1,215)			7.750	2.651	JJ	1,733	1,292	06/14/2019	01/20/2024
25468P-CN-4	WALT DISNEY CO			1	1FE	199,018		101,574	200,000	199,456		323			2.750	2.923	FA	2,063	5,500	08/17/2018	08/16/2021
949746-SA-0	WELLS FARGO & CO				1FE	249,860		100,147	250,000	249,954		29			2.100	2.112	JJ	2,260	5,250	09/21/2016	07/26/2021
94974B-FC-9	WELLS FARGO & CO				1FE	513,515		103,271	500,000	505,943		(2,594)			3.500	2.934	MS	5,493	17,500	12/28/2016	03/08/2022
94974B-FJ-4	WELLS FARGO & CO				1FE	253,798		103,564	250,000	252,419		(728)			3.450	3.122	FA	3,306	8,625	01/25/2018	02/13/2023
94974B-GA-2	WELLS FARGO & CO				1FE	832,174		104,803	800,000	829,694		(2,479)			3.300	2.456	MS	8,213	13,200	08/21/2019	09/09/2024
95000U-2C-6	WELLS FARGO & CO			1,2	1FE	308,712		105,733	300,000	307,435		(1,277)			3.750	3.083	JJ	4,906	5,625	04/02/2019	01/24/2024
983024-AF-7	WYETH			1	1FE	116,441		117,224	100,000	113,973		(2,480)			6.450	2.805	FA	2,681	3,223	03/19/2019	02/01/2024

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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 Designation and Administrative Symbol	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
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					65,627,692	X X X	65,464,181	63,062,000	64,224,602		(418,627)			X X X	X X X	X X X	574,057	1,934,846	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					65,627,692	X X X	65,464,181	63,062,000	64,224,602		(418,627)			X X X	X X X	X X X	574,057	1,934,846	X X X	X X X
40428H-PB-2	HSBC USA INC (NEW)				1FE	833,820	102.097	765,728	750,000	760,589		(14,006)			5.000	3.044	MS	9,792	37,500	05/23/2014	09/27/2020
4299999	Hybrid Securities - Issuer Obligations					833,820	X X X	765,728	750,000	760,589		(14,006)			X X X	X X X	X X X	9,792	37,500	X X X	X X X
4899999	Subtotals – Hybrid Securities					833,820	X X X	765,728	750,000	760,589		(14,006)			X X X	X X X	X X X	9,792	37,500	X X X	X X X
7699999	Totals – Issuer Obligations					66,959,658	X X X	66,722,267	64,302,000	65,476,084		(434,098)			X X X	X X X	X X X	590,355	1,987,584	X X X	X X X
7799999	Totals – Residential Mortgage-Backed Securities					26,392	X X X	27,749	26,260	26,026		30			X X X	X X X	X X X	98	1,499	X X X	X X X
8099999	Totals – SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
8199999	Totals – Affiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
8299999	Totals – Unaffiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
8399999	Total Bonds					66,986,050	X X X	66,750,016	64,328,260	65,502,110		(434,068)			X X X	X X X	X X X	590,453	1,989,083	X X X	X X X

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### 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 Designation and Administrative Symbol/Market Indicator	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

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## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Sign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
88579Y-10-1	3M ORD			262,000	46,222	176.420	46,222	42,493		1,509		(3,699)		(3,699)		05/21/2015	
002824-10-0	ABBOTT LABORATORIES ORD			1,480,000	128,553	86.860	128,553	60,720		1,760		21,504		21,504		09/22/2015	
00507V-10-9	ACTIVISION BLIZZARD ORD			1,550,000	92,101	59.420	92,101	62,913		574		19,918		19,918		08/05/2016	
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310,000	111,756	85.310	111,756	46,262	236	859		23,384		23,384		09/22/2015	
009158-10-6	AIR PRODUCTS AND CHEMICALS O			78,000	18,329	234.990	18,329	10,070	90	357		5,845		5,845		11/24/2015	
02079K-30-5	ALPHABET CL A ORD			142,000	190,193	1,339.390	190,193	84,280				41,809		41,809		10/26/2015	
02079K-10-7	ALPHABET CL C ORD			142,000	189,857	1,337.020	189,857	75,124				42,800		42,800		10/26/2015	
02209S-10-3	ALTRIA GROUP ORD			1,640,000	81,852	49.910	81,852	84,227	1,378	5,314		853		853		01/14/2015	
023135-10-6	AMAZON COM ORD			122,000	225,436	1,847.840	225,436	98,353				42,196		42,196		03/30/2017	
025816-10-9	AMERICAN EXPRESS ORD			130,000	16,184	124.490	16,184	11,247		208		3,792		3,792		01/14/2015	
03076C-10-6	AMERIPRISE FINANCE ORD			570,000	94,951	166.580	94,951	53,261		2,172		35,460		35,460		04/12/2016	
031162-10-0	AMGEN ORD			587,000	141,508	241.070	141,508	79,949		3,405		27,237		27,237		01/14/2015	
032654-10-5	ANALOG DEVICES ORD			47,999	5,704	118.840	5,704	3,946		104		1,584		1,584		03/10/2017	
036752-10-3	ANTHEM ORD			445,000	134,403	302.030	134,403	58,245		1,379		17,533		17,533		01/14/2015	
037833-10-0	APPLE ORD			2,285,000	670,990	293.650	670,990	220,953		6,946		310,554		310,554		05/21/2015	
00206R-10-2	AT&T ORD			4,702,000	183,754	39.080	183,754	184,516		9,592		49,559		49,559		06/15/2018	
060505-10-4	BANK OF AMERICA ORD			5,970,000	210,263	35.220	210,263	94,685		3,940		63,163		63,163		01/14/2015	
084670-70-2	BERKSHIRE HATHWAY CL B ORD			732,000	165,798	226.500	165,798	107,370				16,338		16,338		01/14/2015	
09062X-10-3	BIOGEN ORD			58,000	17,210	296.730	17,210	16,433				(243)		(243)		02/04/2014	
097023-10-5	BOEING ORD			459,000	149,524	325.760	149,524	68,542		3,773		1,496		1,496		11/24/2015	
110122-10-8	BRISTOL MYERS SQUIBB ORD			160,000	5,376	64.190	5,376	4,516				619		619		05/21/2015	
G16249-10-7	BROOKFIELD PROPERTY PARTNER		D	744,000	13,600	18.280	13,600	15,029	246	586		1,607		1,607		08/21/2018	
122017-10-6	BURLINGTON STORES ORD			290,000	66,129	228.030	66,129	28,186				18,954		18,954		03/30/2017	
143658-30-0	CARNIVAL ORD			1,110,000	56,421	50.830	56,421	63,796		2,220		1,698		1,698		03/30/2017	
92556H-20-6	CBS CL B ORD			930,000	39,032	41.970	39,032	38,837		670		23,174	24,801	(1,627)		03/30/2017	
125509-10-9	CIGNA ORD			360,000	73,616	204.490	73,616	46,919		14		5,245		5,245		12/20/2018	
17275R-10-2	CISCO SYSTEMS ORD			1,390,000	66,664	47.960	66,664	43,047		1,918		6,436		6,436		08/05/2016	
172967-42-4	CITIGROUP ORD			1,830,000	146,199	79.890	146,199	94,684		3,514		50,929		50,929		10/26/2015	
177376-10-0	CITRIX SYSTEMS ORD			680,000	75,412	110.900	75,412	43,579		952		5,739		5,739		12/01/2015	
G25839-10-4	COCA COLA EUROPEAN PARTNERS		D	260,000	13,229	50.880	13,229	12,832		359		1,308		1,308		05/27/2016	
22052L-10-4	CORTEVA ORD			159,002	4,700	29.560	4,700	4,633		41		67		67		11/05/2014	
126650-10-0	CVS HEALTH ORD			960,000	71,318	74.290	71,318	92,712		1,920		8,419		8,419		01/14/2015	
23331A-10-9	D R HORTON ORD			340,000	17,935	52.750	17,935	10,336		213		6,151		6,151		04/12/2016	
237194-10-5	DARDEN RESTAURANTS ORD			880,000	95,929	109.010	95,929	61,669		2,869		8,052		8,052		03/30/2017	
247361-70-2	Delta Air Lines, Inc.			550,000	32,164	58.480	32,164	25,602		828		4,719		4,719		04/23/2015	
24906P-10-9	DENTSPLY SIRONA ORD			620,000	35,086	56.590	35,086	32,610	62	225		12,016		12,016		06/23/2015	



### 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 Date Acquired	18 NAIC Designation
		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.		
260557-10-3	DOW ORD			160.000	8,757	54,730	8,757	7,714		336		1,043		1,043	11/05/2014		
26441C-20-4	DUKE ENERGY ORD			700.000	63,847	91,210	63,847	59,304		2,622		3,437		3,437	08/05/2016		
26614N-10-2	DUPONT DE NEMOURS ORD			160.000	10,272	64,200	11,166			96		(894)		(894)	11/05/2014		
278642-10-3	EBAY ORD			2,190.000	79,081	36,110	79,081	67,435		1,226		17,608		17,608	08/05/2016		
285512-10-9	ELECTRONIC ARTS ORD			930.000	99,984	107,510	99,984	53,433				26,598		26,598	02/18/2015		
518439-10-4	ESTEE LAUDER CL A ORD			630.000	130,120	206,540	130,120	47,143		1,115		48,157		48,157	09/22/2015		
30034W-10-6	EVERGY ORD			897.000	58,386	65,090	58,386	43,076		1,731		7,463		7,463	08/05/2016		
30231G-10-2	EXXON MOBIL ORD			1,897.000	132,373	69,780	132,373	161,754		6,507		3,016		3,016	01/14/2015		
30303M-10-2	FACEBOOK CL A ORD			270.000	55,418	205,250	55,418	26,890				20,023		20,023	08/05/2016		
337932-10-7	FIRSTENERGY ORD			1,570.000	76,302	48,600	76,302	49,304		2,386		17,349		17,349	10/26/2015		
366505-10-5	GARRETT MOTION ORD		C	19.000	190	9,990	190	146				(45)		(45)	03/06/2013		
369550-10-8	GENERAL DYNAMICS ORD			437.000	77,065	176,350	77,065	59,547		1,744		8,364		8,364	01/14/2015		
370334-10-4	GENERAL MILLS ORD			620.000	33,207	53,560	33,207	22,779		1,215		9,064		9,064	04/12/2016		
375558-10-3	GILEAD SCIENCES ORD			980.000	63,680	64,980	63,680	50,676		2,470		2,381		2,381	01/14/2015		
40412C-10-1	HCA HEALTHCARE ORD			580.000	85,730	147,810	85,730	48,844		928		13,549		13,549	06/23/2015		
436440-10-1	HOLOGIC ORD			1,200.000	62,652	52,210	62,652	46,015				13,332		13,332	10/26/2015		
437076-10-2	HOME DEPOT ORD			548.000	119,672	218,380	119,672	44,808		2,904		25,515		25,515	07/22/2015		
438516-10-6	HONEYWELL INTERNATIONAL ORD			190.000	33,630	177,000	33,630	12,612		638		8,527		8,527	03/06/2013		
44107P-10-4	HOST HOTELS & RESORTS REIT OR			2,690.000	49,900	18,550	49,900	61,678	673	2,287		5,057		5,057	03/24/2015		
452308-10-9	ILLINOIS TOOL ORD			180.000	32,333	179,630	32,333	17,087	193	733		9,529		9,529	04/23/2015		
458140-10-0	INTEL ORD			830.000	49,676	59,850	49,676	28,821		1,046		10,724		10,724	09/15/2014		
459200-10-1	INTERNATIONAL BUSINESS MACHIN			596.000	79,888	134,040	79,888	91,280		3,832		12,141		12,141	08/31/2015		
478160-10-4	JOHNSON & JOHNSON ORD			1,277.000	186,276	145,870	186,276	132,391		4,789		21,479		21,479	01/14/2015		
46625H-10-0	JPMORGAN CHASE ORD			1,900.000	264,860	139,400	264,860	98,851		6,118		79,382		79,382	07/22/2015		
501044-10-1	KROGER ORD			580.000	16,814	28,990	16,814	19,022		348		864		864	01/14/2015		
521865-20-4	LEAR ORD			390.000	53,508	137,200	53,508	54,865		1,170		5,593		5,593	03/30/2017		
548661-10-7	LOWE'S COMPANIES ORD			580.000	69,461	119,760	69,461	38,859		1,195		15,892		15,892	01/14/2015		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL		C	710.000	67,081	94,480	67,081	51,150		2,947		8,037		8,037	01/14/2015		
56585A-10-2	MARATHON PETROLEUM ORD			1,890.995	113,932	60,250	113,932	73,483		3,942		2,345		2,345	01/14/2015		
571748-10-2	MARSH & MCLENNAN ORD			1,000.000	111,410	111,410	111,410	74,380		1,740		31,660		31,660	03/30/2017		
58933Y-10-5	MERCK & CO ORD			1,630.000	148,249	90,950	148,249	87,664	994	3,586		23,700		23,700	07/22/2015		
592688-10-5	METTLER TOLEDO ORD			141.000	111,852	793,280	111,852	41,545				32,106		32,106	01/14/2015		
594918-10-4	MICROSOFT ORD			1,510.000	238,127	157,700	238,127	69,020		2,854		84,756		84,756	01/14/2015		
59522J-10-3	MID AMERICA APT COMMUNITI REIT			149.000	19,647	131,860	19,647	12,240		572		5,388		5,388	03/24/2015		
609207-10-5	MONDELEZ INTERNATIONAL CL A O			1,750.000	96,390	55,080	96,390	73,902	499	1,864		26,338		26,338	04/12/2016		
615369-10-5	MOODYS ORD			160.000	37,986	237,410	37,986	14,826		320		15,579		15,579	01/14/2015		

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### 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 Date Acquired	18 NAIC Designation
		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.		
61945C-10-3	MOSAIC ORD			1,120,000	24,237	21,640	24,237	30,901		196		(8,478)		(8,478)	06/23/2015		
620076-30-7	MOTOROLA SOLUTIONS ORD			700,000	112,798	161,140	112,798	51,282	448	1,596		32,270		32,270	08/05/2016		
655664-10-0	NORDSTROM ORD			230,000	9,414	40,930	9,414	11,528		340		(1,306)		(1,306)	04/12/2016		
679580-10-0	OLD DOMINION FREIGHT LINE ORD			260,000	49,343	189,780	49,343	18,628		177		17,235		17,235	05/21/2015		
681919-10-6	OMNICOM GROUP ORD			120,000	9,722	81,020	9,722	10,260	78	306		934		934	03/30/2017		
713448-10-8	PEPSICO ORD			980,000	133,937	136,670	133,937	75,653	936	3,690		25,666		25,666	03/24/2015		
717081-10-3	PFIZER ORD			3,600,000	141,048	39,180	141,048	106,808		5,184		(16,092)		(16,092)	01/14/2015		
69351T-10-6	PPL ORD			860,000	30,857	35,880	30,857	31,743	355	1,417		6,493		6,493	08/05/2016		
742718-10-9	PROCTER & GAMBLE ORD			1,050,000	131,145	124,900	131,145	78,323		3,103		34,629		34,629	09/22/2015		
744320-10-2	PRUDENTIAL FINANCIAL ORD			740,000	69,368	93,740	69,368	57,418		2,960		9,021		9,021	09/22/2015		
74460D-10-9	PUBLIC STORAGE REIT ORD			270,000	57,499	212,960	57,499	53,521		2,160		2,849		2,849	01/14/2015		
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			31,000	370	11,930	370	405				(267)		(267)	03/06/2013		
806857-10-8	SCHLUMBERGER ORD			1,155,000	46,431	40,200	46,431	45,103	578	2,310		4,759		4,759	06/23/2015		
828806-10-9	SIMON PROP GRP REIT ORD			64,000	9,533	148,960	9,533	12,661		531		(1,218)		(1,218)	01/14/2015		
82968B-10-3	SIRIUS XM HOLDINGS ORD			3,970,000	28,386	7,150	28,386	20,644		197		5,717		5,717	03/30/2017		
844741-10-8	SOUTHWEST AIRLINES ORD			1,540,000	83,129	53,980	83,129	60,765	277	1,047		11,550		11,550	01/14/2015		
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A OR			860,000	62,677	72,880	62,677	46,342	103	413		679		679	05/21/2015		
74144T-10-8	T ROWE PRICE GROUP ORD			670,000	81,633	121,840	81,633	54,283		2,037		19,778		19,778	01/14/2015		
882508-10-4	TEXAS INSTRUMENTS ORD			860,000	110,329	128,290	110,329	47,177		2,761		29,059		29,059	08/05/2016		
89417E-10-9	TRAVELERS COMPANIES ORD			549,000	75,186	136,950	75,186	56,605		1,773		9,443		9,443	01/14/2015		
907818-10-8	UNION PACIFIC ORD			690,000	124,745	180,790	124,745	54,812		2,553		29,366		29,366	01/14/2015		
91913Y-10-0	VALERO ENERGY ORD			960,000	89,904	93,650	89,904	41,843		3,456		17,933		17,933	06/25/2014		
92343E-10-2	VERISIGN ORD			260,000	50,097	192,680	50,097	16,306				11,541		11,541	02/18/2015		
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,320,000	142,448	61,400	142,448	109,848		5,620		12,018		12,018	10/26/2015		
92826C-83-9	VISA CL A ORD			814,000	152,951	187,900	152,951	51,841		855		45,551		45,551	01/14/2015		
931142-10-3	WALMART ORD			1,210,000	143,796	118,840	143,796	99,087	641	2,553		31,085		31,085	08/31/2015		
254687-10-6	WALT DISNEY ORD			1,055,000	152,585	144,630	152,585	82,118	928	1,764		36,904		36,904	03/30/2017		
949746-10-1	WELLS FARGO ORD			1,480,000	79,624	53,800	79,624	52,422		2,842		11,426		11,426	01/14/2015		
98978V-10-3	ZOETIS CL A ORD			240,000	31,764	132,350	31,764	12,098		153		11,234		11,234	06/23/2015		
9099999	Industrial and Miscellaneous (Unaffiliated) Publicly Traded				8,860,110	X X X	8,860,110	5,326,711	8,715	175,476		1,881,052	24,801	1,856,251	X X X	X X X	
02215#-10-3	Investment - ALTUS GROUP INC			1,000,000	62,969,980	62,969,000	62,969,980	36,465,025				9,820,045		9,820,045	12/31/2008		
9399999	Parent, Subsidiaries and Affiliates Other				62,969,980	X X X	62,969,980	36,465,025				9,820,045		9,820,045	X X X	X X X	

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### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation
		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.		
00162Q-10-6	COHEN & STEERS GL RMAJ			13,000.000	629,460	48.420	629,460	513,191		19,510		94,996		94,996		01/14/2015	1
464287-46-5	ISHARES:MSCI EAFE ETF			14,900.000	1,034,656	69.440	1,034,656	745,770		32,064		158,834		158,834		01/06/2016	1
464288-27-3	ISHARES:MSCI EAFE SM-CP			6,700.000	417,276	62.280	417,276	350,641		14,672		70,082		70,082		04/28/2015	1
464287-23-4	ISHARES:MSCI EM MKTS			18,750.000	841,313	44.870	841,313	771,679		23,253		108,938		108,938		08/02/2017	1
78464A-81-3	SPDR S&P 600 SM CAP			12,365.000	895,844	72.450	895,844	433,234		12,215		154,315		154,315		06/15/2018	1
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			4,620.000	1,734,256	375.380	1,734,256	651,127	6,693	22,464		335,920		335,920		06/15/2018	1
9499999	Mutual Funds				5,552,805	X X X	5,552,805	3,465,642	6,693	124,178		923,085		923,085		X X X	X X X
9799999	Total Common Stocks				77,382,895	X X X	77,382,895	45,257,378	15,408	299,654		12,624,182	24,801	12,599,381		X X X	X X X
9899999	Total Preferred and Common Stocks				77,382,895	X X X	77,382,895	45,257,378	15,408	299,654		12,624,182	24,801	12,599,381		X X X	X X X

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### 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
023135-AN-6	AMAZON.COM INC		04/02/2019	Citizens		525,390	500,000.00	6,281
023135-AZ-9	AMAZON.COM INC		04/05/2019	Citizens		250,008	250,000.00	914
02665W-CT-6	AMERICAN HONDA FINANCE CORP	C	03/08/2019	Citizens		357,847	350,000.00	1,967
037833-AS-9	APPLE INC		03/08/2019	Citizens		563,505	550,000.00	6,474
06048W-B8-2	BANK OF AMERICA CORP		09/25/2019	Citizens		500,000	500,000.00	567
06051G-HF-9	BANK OF AMERICA CORP		08/02/2019	Citizens		259,804	250,000.00	3,723
06367W-MQ-3	BANK OF MONTREAL	C	09/19/2019	Citizens		251,890	250,000.00	1,476
06367W-RB-1	BANK OF MONTREAL	C	10/22/2019	Citizens		500,000	500,000.00	
06367W-RE-5	BANK OF MONTREAL	C	10/10/2019	Citizens		250,000	250,000.00	
06406H-CX-5	BANK OF NEW YORK MELLON CORP		03/01/2019	Citizens		250,250	250,000.00	3,927
06406R-AL-1	BANK OF NEW YORK MELLON CORP		12/11/2019	Citizens		200,376	200,000.00	572
064159-MK-9	BANK OF NOVA SCOTIA	C	10/10/2019	Citizens		263,040	250,000.00	1,511
06739F-HV-6	BARCLAYS BANK PLC	C	04/05/2019	Citizens		202,840	200,000.00	3,000
05531F-BB-8	BB&T CORP		08/16/2019	Citizens		513,750	500,000.00	4,513
05531F-BH-5	BB&T CORP		09/19/2019	Citizens		903,613	900,000.00	3,167
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC	C	01/11/2019	Citizens		197,418	200,000.00	1,630
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	01/18/2019	Citizens		253,495	250,000.00	4,317
05565Q-CS-5	BP CAPITAL MARKETS PLC	C	05/03/2019	Citizens		153,783	150,000.00	44
110122-15-7	BRISTOL MYERS SQ RTS WI		11/22/2019	Citizens			80.00	
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		11/21/2019	Citizens		258,616	250,000.00	3,806
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES CORP		11/21/2019	Citizens		250,385	250,000.00	254
17325F-AS-7	CITIBANK NA		05/03/2019	Citizens		206,344	200,000.00	2,109
20034D-JA-8	COMERICA BANK		10/10/2019	Citizens		505,727	500,000.00	2,264
375558-AW-3	GILEAD SCIENCES INC		11/08/2019	Citizens		1,043,270	1,010,000.00	9,955
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	04/05/2019	Citizens		502,633	500,000.00	479
38150A-DK-8	GOLDMAN SACHS GROUP INC		09/19/2019	Citizens		225,000	225,000.00	109
24422E-UX-5	JOHN DEERE CAPITAL CORP		11/08/2019	Citizens		510,325	500,000.00	2,383
46625H-JY-7	JPMORGAN CHASE & CO		01/18/2019	Citizens		236,857	235,000.00	3,364
46647P-AY-2	JPMORGAN CHASE & CO		08/02/2019	Citizens		847,087	800,000.00	2,380
57636Q-AB-0	MASTERCARD INC		03/08/2019	Citizens		258,810	250,000.00	3,773
713448-CM-8	PEPSICO INC		11/21/2019	Citizens		266,790	250,000.00	2,100
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC		09/25/2019	Citizens		423,920	400,000.00	2,489
693506-BQ-9	PPG INDUSTRIES INC		12/11/2019	Citizens		955,648	950,000.00	6,240
742718-BG-3	PROCTER & GAMBLE COMPANY (THE)		03/19/2019	Citizens		253,326	200,000.00	889
747525-AT-0	QUALCOMM INC		01/04/2019	Citizens		381,980	400,000.00	1,547
78013X-ZU-5	ROYAL BANK OF CANADA	C	09/13/2019	Citizens		708,066	700,000.00	1,966
80283L-AJ-2	SANTANDER UK PLC	C	05/03/2019	Citizens		663,474	650,000.00	6,611
857477-BC-6	STATE STREET CORP		06/07/2019	Citizens		472,172	450,000.00	378
87612E-BD-7	TARGET CORP		01/25/2019	Citizens		308,889	300,000.00	817
89114Q-CA-4	TORONTO-DOMINION BANK	C	11/21/2019	Citizens		816,868	800,000.00	6,537
89114Q-CB-2	TORONTO-DOMINION BANK	C	04/12/2019	Citizens		253,250	250,000.00	790
89114R-2U-9	TORONTO-DOMINION BANK	C	10/09/2019	Citizens		500,000	500,000.00	

### 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
91159H-HK-9	U.S. BANCORP		08/02/2019	Citizens		195,325	185,000.00	2,683
904764-AX-5	UNILEVER CAPITAL CORP		11/08/2019	Citizens		776,188	780,000.00	5,073
904764-BG-1	UNILEVER CAPITAL CORP	C	04/05/2019	Citizens		508,938	500,000.00	1,332
911312-BT-2	UNITED PARCEL SERVICE INC		11/26/2019	Citizens		252,440	250,000.00	1,574
91324P-DR-0	UNITEDHEALTH GROUP INC		11/08/2019	Citizens		302,157	300,000.00	2,138
931142-DP-5	WAL-MART STORES INC		01/25/2019	Citizens		254,450	250,000.00	2,223
931142-DV-2	WAL-MART STORES INC		04/02/2019	Citizens		1,039,196	1,050,000.00	6,879
254687-CS-3	WALT DISNEY CO		06/14/2019	Citizens		60,947	50,000.00	947
94974B-GA-2	WELLS FARGO & CO		08/21/2019	Citizens		832,174	800,000.00	9,909
95000U-2C-6	WELLS FARGO & CO		04/02/2019	Citizens		308,712	300,000.00	2,188
983024-AF-7	WYETH		03/19/2019	Citizens		116,453	100,000.00	896
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	21,893,426	21,435,080.00	141,165
8399997	Subtotal - Bonds - Part 3				X X X	21,893,426	21,435,080.00	141,165
8399999	Total - Bonds				X X X	21,893,426	21,435,080	141,165
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/20/2019	Citizens	80.000	4,516		
22052L-10-4	CORTEVA ORD		06/03/2019	Citizens	160.000	4,633		
260557-10-3	DOW ORD		04/02/2019	Citizens	160.000	7,714		
26614N-10-2	DUPONT DE NEMOURS ORD		06/03/2019	Citizens	160.000	11,166		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	28,029	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	28,029	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	15,829	X X X	
9799999	Total - Common Stocks				X X X	43,858	X X X	
9899999	Total - Preferred and Common Stocks				X X X	43,858	X X X	
9999999	Totals				X X X	21,937,284	X X X	141,165

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 Date	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
31371M-GB-7	FN 255894 - RMBS		12/01/2019	Citizens		4,200	4,200.40	4,123	4,115		85		85		4,200				87	10/01/2025
31403D-EP-0	FN 745442 - RMBS		08/01/2019	Citizens		2,352	2,351.38	2,342	2,344		8		8		2,351				24	07/01/2019
31417Y-FQ-5	FN MA0174 - RMBS		10/01/2019	Citizens		5,652	5,652.45	5,975	5,677		(25)		(25)		5,652				74	09/01/2019
31417Y-VX-2	FN MA0629 - RMBS		12/01/2019	Citizens		17,787	17,786.73	18,423	17,925		(129)		(129)		17,787				10	01/01/2021
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	29,991	29,990.96	30,863	30,061		(61)		(61)		29,990				195	X X X
035242-AJ-5	ANHEUSER-BUSCH INBEV		10/29/2019	Citizens		501,681	500,000.00	512,065	505,375		(2,191)		(2,191)		503,184		(1,503)	(1,503)	16,489	02/01/2021
03523T-BP-2	ANHEUSER-BUSCH INBEV		11/12/2019	Citizens		896,979	882,000.00	882,305	880,818		290		290		881,108		15,871	15,871	28,174	07/15/2022
046353-AF-5	ASTRAZENECA PLC	C	09/18/2019	Citizens		1,000,000	1,000,000.00	987,015	998,269		1,731		1,731	1,000,000					19,500	09/18/2019
00206R-CC-4	AT&T INC		03/11/2019	Citizens		500,000	500,000.00	499,445	499,978		22		22	500,000					5,750	03/11/2019
057224-BC-0	BAKER HUGHES INC		11/06/2019	Citizens		218,892	215,000.00	218,926	216,733		(606)		(606)		216,127		2,765	2,765	8,447	08/15/2021
06744C-B8-3	BARCLAYS BANK PLC	C	10/28/2019	Citizens		500,000	500,000.00	500,000	500,000					500,000					11,875	10/27/2020
07274E-AF-0	BAYER US FINANCE LLC	C	07/30/2019	Citizens		602,100	600,000.00	619,293	610,351		(2,118)		(2,118)		608,233		(6,133)	(6,133)	14,650	10/08/2021
110122-AV-0	BRISTOL-MYERS SQUIBB C		03/01/2019	Citizens		500,000	500,000.00	497,290	499,906		94		94	500,000					4,375	03/01/2019
14912L-4E-8	CATERPILLAR FINANCIAL S		02/15/2019	Citizens		425,000	425,000.00	545,560	427,271		(2,271)		(2,271)	425,000					15,194	02/15/2019
166751-AJ-6	CHEVRON CORP		03/04/2019	Citizens		725,000	725,000.00	823,035	728,501		(3,501)		(3,501)	725,000					17,944	03/03/2019
17275R-AR-3	CISCO SYSTEMS INC		03/01/2019	Citizens		250,000	250,000.00	249,823	249,994		6		6	250,000					2,656	03/01/2019
19416Q-EF-3	COLGATE-PALMOLIVE CO		03/15/2019	Citizens		750,000	750,000.00	749,813	749,992		8		8	750,000					6,563	03/15/2019
22546Q-AN-7	CREDIT SUISSE AG (NEW Y	C	05/28/2019	Citizens		700,000	700,000.00	702,745	700,253		(253)		(253)	700,000					8,050	05/28/2019
22546Q-AC-1	CREDIT SUISSE FIRST BOS	C	08/13/2019	Citizens		475,000	475,000.00	548,625	482,044		(7,044)		(7,044)	475,000					25,175	08/13/2019
263534-CE-7	E I DU PONT DE NEMOURS		04/22/2019	Citizens		464,385	450,000.00	515,898	469,285		(2,554)		(2,554)	466,730			(2,345)	(2,345)	10,678	04/01/2021
263534-CK-3	E I DU PONT DE NEMOURS		04/22/2019	Citizens		404,148	400,000.00	390,780	392,065		551		551	392,615		11,533	11,533	7,684	02/15/2023	
278642-AH-6	EBAY INC		08/01/2019	Citizens		500,000	500,000.00	498,110	499,768		232		232	500,000					11,000	08/01/2019
452308-AJ-8	ILLINOIS TOOL WORKS INC		05/01/2019	Citizens		1,969,000	1,969,000.00	2,366,774	1,987,433		(18,433)		(18,433)	1,969,000					61,531	04/01/2019
24422E-SS-9	JOHN DEERE CAPITAL CO		09/16/2019	Citizens		175,000	175,000.00	175,196	175,029		(29)		(29)	175,000					4,025	09/16/2019
57636Q-AA-2	MASTERCARD INC		04/01/2019	Citizens		350,000	350,000.00	348,992	349,948		52		52	350,000					3,500	04/01/2019
61747Y-CJ-2	MORGAN STANLEY		09/23/2019	Citizens		500,000	500,000.00	465,410	495,961		4,039		4,039	500,000					28,125	09/23/2019
63253W-AF-8	NATIONAL AUSTRALIA BAN	C	02/22/2019	Citizens		650,000	650,000.00	649,903	649,997		3		3	650,000					6,500	02/22/2019
63946B-AD-2	NBCUNIVERSAL MEDIA LL		09/03/2019	Citizens		101,996	100,000.00	114,396	103,587		(1,801)		(1,801)	101,786			(1,786)	(1,786)	4,335	04/30/2020
68389X-AQ-8	ORACLE CORP		01/15/2019	Citizens		500,000	500,000.00	504,385	500,032		(32)		(32)	500,000					5,938	01/15/2019
68389X-AX-3	ORACLE CORP		10/08/2019	Citizens		850,000	850,000.00	852,253	850,350		(350)		(350)	850,000					19,125	10/08/2019
70213B-AA-9	PARTNERRE FINANCE B LL	C	07/19/2019	Citizens		308,259	300,000.00	343,002	312,299		(4,697)		(4,697)	307,602			657	657	10,450	06/01/2020
718172-BF-5	PHILIP MORRIS INTERNATI		01/15/2019	Citizens		750,000	750,000.00	744,435	749,957		43		43	750,000					7,031	01/15/2019
69353R-DZ-8	PNC BANK NA		09/18/2019	Citizens		325,000	325,000.00	324,763	324,962		35		35	324,996			4	4	7,150	10/18/2019
89417E-AF-6	TRAVELERS CO INC		06/03/2019	Citizens		600,000	600,000.00	707,586	609,337		(9,337)		(9,337)	600,000					17,700	06/02/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	16,492,440	16,441,000.00	17,337,823	16,519,495		(48,111)		(48,111)		16,471,381		19,063	19,063	389,614	X X X
8399997	Subtotal - Bonds - Part 4				X X X	16,522,431	16,470,991	17,368,686	16,549,556		(48,172)		(48,172)		16,501,371		19,063	19,063	389,809	X X X

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.						
8399999	Total - Bonds				X X X	16,522,431	16,470,990.96	17,368,686	16,549,556		(48,172)		(48,172)		16,501,371		19,063	19,063	389,809	X X X
002824-10-0	ABBOTT LABORATORIES O		04/01/2019	Citizens															134	
036752-10-3	ANTHEM ORD		04/01/2019	Citizens															45	
G16249-10-7	BROOKFIELD PROPERTY P		04/01/2019	Citizens		173											173	173		
151020-10-4	CELGENE ORD		11/20/2019	Citizens	80,000	8,516		9,308	5,127	4,181		4,181		9,308		(792)	(792)			
125523-10-0	CIGNA ORD		03/01/2019	Citizens	0.832	156		89	158	(69)		(69)		89		67	67			
22052L-10-4	CORTEVA ORD		06/19/2019	Citizens	0.998	27		30						30		(3)	(3)			
26078J-10-0	DOWDUPONT ORD		04/02/2019	Citizens	480,000	23,543		23,543	25,670	(2,127)		(2,127)		23,543					182	
437076-10-2	HOME DEPOT ORD		04/01/2019	Citizens															77	
46625H-10-0	JPMORGAN CHASE ORD		04/01/2019	Citizens															152	
56585A-10-2	MARATHON PETROLEUM O		04/01/2019	Citizens															67	
756577-10-2	RED HAT ORD		07/09/2019	Citizens	430,000	81,700		32,456	75,525	(43,069)		(43,069)		32,456		49,244	49,244			
254687-10-6	WALT DISNEY ORD		04/01/2019	Citizens															92	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	114,115	X X X	65,426	106,480	(41,084)		(41,084)		65,426		48,689	48,689	749	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	114,115	X X X	65,426	106,480	(41,084)		(41,084)		65,426		48,689	48,689	749	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	15,829	X X X	15,829						15,829				67	X X X	
9799999	Total - Common Stocks				X X X	129,944	X X X	81,255	106,480	(41,084)		(41,084)		81,255		48,689	48,689	816	X X X	
9899999	Total - Preferred and Common Stocks				X X X	129,944	X X X	81,255	106,480	(41,084)		(41,084)		81,255		48,689	48,689	816	X X X	
9999999	Totals					16,652,375	X X X	17,449,941	16,656,036	(41,084)	(48,172)	(89,256)		16,582,626		67,752	67,752	390,625	X X X	

E14.1





### 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	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
02215#-10-3	INVT IN AFFIL - ALTUS GROUP		00000	050502610	8bii	NO		62,969,980		1,000.000	100.000
1599999 Common Stocks - Non-Insurer Which Controls Insurer								62,969,980		XXX	XXX
000000-00-0	INVT IN AFFIL - ALTUS REALTY		00000	030396397	8bii	NO		3,220,648			
1799999 Common Stocks - Other Affiliates								3,220,648		XXX	XXX
1899999 Total - Common Stocks								66,190,628		XXX	XXX
1999999 Totals								66,190,628		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 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid for Accrued Interest	
	2 Code	3 F o r e i g n					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16 Rate of	17 Effective Rate of	18 When Paid		19 Amount Received During Year
<b>NONE</b>																			
9199999	TOTALS											XXX		XXX	XXX	XXX			

E17

### 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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>																							
1759999999 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 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>																	
175999999 Total						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					

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 Exercis 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>																			
1759999999 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>											
099999999 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>						
019999999 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>					
029999999 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  
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page  
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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  
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E  
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
9999999 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 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK - CONTROL 19425961		PROVIDENCE, RI 02903			10,072,325	
CITIZENS BANK - OPERATING 19426046		PROVIDENCE, RI 02903			(1,759,919)	
CITIZENS BANK - CLAIMS 99000679		PROVIDENCE, RI 02903			(8,066,121)	
CITIZENS BANK - MELLON 1011032		PROVIDENCE, RI 02940			178	
0199998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X			246,463	X X X
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			246,463	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	250	X X X
0599999 Total Cash	X X X	X X X			246,713	X X X

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

1. January	3,039,374	4. April	2,004,730	7. July	4,875,210	10. October	4,066,419
2. February	3,806,144	5. May	2,701,131	8. August	3,179,478	11. November	2,947,860
3. March	4,760,247	6. June	2,426,343	9. September	5,165,187	12. December	246,173



### 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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