



55301202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020
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 877-223-0577
(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 877-223-0577
(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 877-223-0577
(Name) (Area Code) (Telephone Number) (Extension)
gbedard@altusdental.com 401-457-7260
(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 & 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</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, 2021, by

KRISTEN MEIZOSO
My commission expires 8/1/24

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	125,000	0.07	125,000		125,000	0.07
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	490,291	0.29	490,291		490,291	0.29
1.06 Industrial and miscellaneous	65,127,345	38.81	65,127,345		65,127,345	38.81
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	65,742,636	39.18	65,742,636		65,742,636	39.18
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)	10,056,556	5.99	10,056,556		10,056,556	5.99
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	65,761,800	39.19	65,761,800		65,761,800	39.19
3.05 Mutual funds	7,054,701	4.20	7,054,701		7,054,701	4.20
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	82,873,057	49.39	82,873,057		82,873,057	49.39
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 valuation allowance						
4.06 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)	1,817,947	1.08	1,817,947		1,817,947	1.08
6.02 Cash equivalents (Schedule E, Part 2)	510,512	0.30	510,512		510,512	0.30
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	2,328,459	1.39	2,328,459		2,328,459	1.39
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	16,864,748	10.05	16,864,748		16,864,748	10.05
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	167,808,900	100.00	167,808,900		167,808,900	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	NONE	
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	NONE	
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		11,645,550
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	5,779,346	
2.2 Additional investment made after acquisition (Part 2, Column 9)	472,500	6,251,846
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	1,447,502	
5.2 Totals, Part 3, Column 9		1,447,502
6. Total gain (loss) on disposals, Part 3, Column 19		301,693
7. Deduct amounts received on disposals, Part 3, Column 16		2,781,842
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)		16,864,749
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		16,864,749

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

1. Book/adjusted carrying value, December 31 of prior year		142,885,004
2. Cost of bonds and stocks acquired, Part 3, Column 7		22,117,034
3. Accrual of discount		34,391
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	4,071,634	
4.4 Part 4, Column 11	483,036	4,554,670
5. Total gain (loss) on disposals, Part 4, Column 19		(219,949)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		20,114,228
7. Deduct amortization of premium		544,556
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	169,458	
9.4 Part 4, Column 13		169,458
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		72,775
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		148,615,683
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		148,615,683

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
BONDS 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	125,000	125,276	125,000	125,000
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	490,291	491,205	492,345	472,520
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	56,792,077	59,123,534	58,071,479	55,109,000
	9. Canada	4,747,718	4,893,018	4,764,808	4,600,000
	10. Other Countries	3,587,550	3,791,608	3,639,300	3,565,000
	11. Totals	65,127,345	67,808,160	66,475,587	63,274,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	65,742,636	68,424,641	67,092,932	63,871,520
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	17,100,402	17,100,402	9,700,202	
	21. Canada				
	22. Other Countries	10,850	10,850	15,040	
	23. Totals	17,111,252	17,111,252	9,715,242	
Parent, Subsidiaries and Affiliates	24. Totals	65,761,800	65,761,800	36,465,025	
	25. Total Common Stocks	82,873,052	82,873,052	46,180,267	
	26. Total Stocks	82,873,052	82,873,052	46,180,267	
	27. Total Bonds and Stocks	148,615,688	151,297,693	113,273,199	

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)
1. U.S. Governments												
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						
2. All Other Governments												
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						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
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						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		125,000				XXX	125,000	0.190	490,894	0.749	125,000	
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		125,000				XXX	125,000	0.190	490,894	0.749	125,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,941	485,350				XXX	490,291	0.746	26,026	0.040	490,291	
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	4,941	485,350				XXX	490,291	0.746	26,026	0.040	490,291	

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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)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	7,992,699	52,517,941				XXX	60,510,640	92.042	55,294,092	84.416	60,232,342	278,298
6.2 NAIC 2	1,303,252	3,313,453				XXX	4,616,705	7.022	8,930,512	13.634	4,366,705	250,000
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	9,295,951	55,831,393				XXX	65,127,345	99.064	64,224,604	98.050	64,599,047	528,298
7. Hybrid Securities												
7.1 NAIC 1						XXX			760,587	1.161		
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						XXX			760,587	1.161		
8. Parent, Subsidiaries and Affiliates												
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						
9. SVO Identified Funds												
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						
10. Unaffiliated Bank Loans												
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						

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)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 7,997,640	53,128,291					61,125,931	92.978	X X X	X X X	60,847,634	278,298
11.2 NAIC 2	(d) 1,303,252	3,313,453					4,616,705	7.022	X X X	X X X	4,366,705	250,000
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	9,300,893	56,441,743					(b) 65,742,636	100.000	X X X	X X X	65,214,338	528,298
11.8 Line 11.7 as a % of Col. 7	14.147	85.853					100.000	X X X	X X X	X X X	99.196	0.804
12. Total Bonds Prior Year												
12.1 NAIC 1	7,418,919	49,152,164	516				X X X	X X X	56,571,598	86.366	55,001,124	1,570,474
12.2 NAIC 2	4,706,605	4,223,907					X X X	X X X	8,930,512	13.634	7,928,765	1,001,747
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	12,125,524	53,376,071	516				X X X	X X X	(b) 65,502,110	100.000	62,929,889	2,572,221
12.8 Line 12.7 as a % of Col. 9	18.512	81.488	0.001				X X X	X X X	100.000	X X X	96.073	3.927
13. Total Publicly Traded Bonds												
13.1 NAIC 1	7,997,640	52,849,993					60,847,634	92.554	55,001,124	83.968	60,847,634	X X X
13.2 NAIC 2	1,053,252	3,313,453					4,366,705	6.642	7,928,765	12.105	4,366,705	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	9,050,893	56,163,446					65,214,338	99.196	62,929,889	96.073	65,214,338	X X X
13.8 Line 13.7 as a % of Col. 7	13.879	86.121					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	13.767	85.429					99.196	X X X	X X X	X X X	99.196	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1		278,298					278,298	0.423	1,570,474	2.398	X X X	278,298
14.2 NAIC 2	250,000						250,000	0.380	1,001,747	1.529	X X X	250,000
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	250,000	278,298					528,298	0.804	2,572,221	3.927	X X X	528,298
14.8 Line 14.7 as a % of Col. 7	47.322	52.678					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	0.380	0.423					0.804	X X X	X X X	X X X	X X X	0.804

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(a) Includes \$ 528,298 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	
1. U.S. Governments				NONE									
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						
2. All Other Governments				NONE									
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						
3. U.S. States, Territories and Possessions, Guaranteed				NONE									
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						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.01 Issuer Obligations		125,000				XXX	125,000	0.190	490,894	0.749	125,000		
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		125,000				XXX	125,000	0.190	490,894	0.749	125,000		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.01 Issuer Obligations		477,933				XXX	477,933	0.727			477,933		
5.02 Residential Mortgage-Backed Securities	4,941	7,417				XXX	12,358	0.019	26,026	0.040	12,358		
5.03 Commercial Mortgage-Backed Securities						XXX							
5.04 Other Loan-Backed and Structured Securities						XXX							
5.05 Totals	4,941	485,350				XXX	490,291	0.746	26,026	0.040	490,291		
6. Industrial and Miscellaneous													
6.01 Issuer Obligations	9,295,951	55,831,393				XXX	65,127,345	99.064	64,224,604	98.050	64,599,047	528,298	
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	9,295,951	55,831,393				XXX	65,127,345	99.064	64,224,604	98.050	64,599,047	528,298	
7. Hybrid Securities													
7.01 Issuer Obligations						XXX			760,587	1.161			
7.02 Residential Mortgage-Backed Securities						XXX							
7.03 Commercial Mortgage-Backed Securities						XXX							
7.04 Other Loan-Backed and Structured Securities						XXX							
7.05 Totals						XXX			760,587	1.161			
8. Parent, Subsidiaries and Affiliates				NONE									
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
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.02 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 Totals	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	9,295,951	56,434,327				X X X	65,730,278	99.981	X X X	X X X	65,201,981	528,298
11.02 Residential Mortgage-Backed Securities	4,941	7,417				X X X	12,358	0.019	X X X	X X X	12,358	
11.03 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
11.04 Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
11.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 Totals	9,300,893	56,441,743					65,742,636	100.000	X X X	X X X	65,214,338	528,298
11.09 Line 11.08 as a % of Col. 7	14.147	85.853					100.000	X X X	X X X	X X X	99.196	0.804
12. Total Bonds Prior Year												
12.01 Issuer Obligations	12,111,274	53,364,811				X X X	X X X	X X X	65,476,084	99.960	62,903,863	2,572,221
12.02 Residential Mortgage-Backed Securities	14,250	11,260	516			X X X	X X X	X X X	26,026	0.040	26,026	
12.03 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
12.04 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
12.06 Affiliated Bank Loans						X X X	X X X	X X X				
12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08 Totals	12,125,524	53,376,071	516				X X X	X X X	65,502,110	100.000	62,929,889	2,572,221
12.09 Line 12.08 as a % of Col. 9	18.512	81.488	0.001				X X X	X X X	100.000%	X X X	96.073	3.927
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,045,951	56,156,029				X X X	65,201,981	99.178	62,903,863	96.033	65,201,981	X X X
13.02 Residential Mortgage-Backed Securities	4,941	7,417				X X X	12,358	0.019	26,026	0.040	12,358	X X X
13.03 Commercial Mortgage-Backed Securities						X X X						X X X
13.04 Other Loan-Backed and Structured Securities						X X X						X X X
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 Totals	9,050,893	56,163,446					65,214,338	99.196	62,929,889	96.073	65,214,338	X X X
13.09 Line 13.08 as a % of Col. 7	13.879	86.121					100.000	X X X	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.767	85.429					99.196	X X X	X X X	X X X	99.196	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	250,000	278,298				X X X	528,298	0.804	2,572,221	3.927	X X X	528,298
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities						X X X					X X X	
14.04 Other Loan-Backed and Structured Securities						X X X					X X X	
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X					X X X	
14.07 Unaffiliated Bank Loans						X X X					X X X	
14.08 Totals	250,000	278,298					528,298	0.804	2,572,221	3.927	X X X	528,298
14.09 Line 14.08 as a % of Col. 7	47.322	52.678					100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.380	0.423					0.804	X X X	X X X	X X X	X X X	0.804

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NONE
NONE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

S110

(a) Indicate the category of such assets, for 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 10, 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	NONE	
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	NONE	
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			
NONE																		
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	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX			XXX		XXX		XXX
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 5		
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

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

Potential Exposure Check

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

SCHEDULE E - 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	1,628,065		1,628,065	
2. Cost of cash equivalents acquired	25,586,170		25,586,170	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	26,703,723		26,703,723	
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)	510,512		510,512	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	510,512		510,512	

(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.		
NONE																
0699999 Totals																

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						
NONE								
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 Encumbrance	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's 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.							
NONE																			
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		
NONE														
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 B - PART 3

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

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

E06

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	BETASPRING FUND 100, LLC		PROVIDENCE	RI	BETASPRING FUND 100, LLC	1C.	05/14/2013	1	52,085	52,085	52,085								24.570
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE	1C.	05/31/2013	1	2,749,657	2,215,567	2,215,567	(317,543)							3.884
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE	1C.	12/31/2015	1	2,973,744	4,424,984	4,424,984	923,977						128,624	4.531
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								5,775,486	6,692,636	6,692,636	606,434						128,624	X X X
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.	1C.	03/31/2014		3,220,648	3,808,772	3,808,772	588,124							100.000
1699999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated								3,220,648	3,808,772	3,808,772	588,124							X X X
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD	1C.	12/31/2019		71,897	120,537	120,537	48,640							
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD	1C.	12/31/2019		259,153	259,153	259,153								
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD	1C.	06/30/2020		184,000	184,000	184,000								
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD	1C.	06/30/2020		90,000	90,000	90,000								
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD	1C.	10/31/2020		5,505,346	5,709,650	5,709,650	204,304							
4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								6,110,396	6,363,340	6,363,340	252,944							X X X
4899999	Subtotal Unaffiliated								11,885,882	13,055,976	13,055,976	859,378						128,624	X X X
4999999	Subtotal Affiliated								3,220,648	3,808,772	3,808,772	588,124							X X X
5099999	Totals								15,106,530	16,864,748	16,864,748	1,447,502						128,624	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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 000000-00-0	POINT JUDITH CAPITAL PARTNER IV POINT JUDITH CAPITAL PARTNER IV	PROVIDENCE PROVIDENCE	RI RI	POINT JUDITH CAPITAL PARTNER POINT JUDITH CAPITAL PARTNER	12/31/2015 12/31/2015			300,000 172,500		
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated							472,500		X X X
000000-00-0 000000-00-0 000000-00-0	ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD	PROVIDENCE PROVIDENCE PROVIDENCE	RI RI RI	ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD	06/30/2020 06/30/2020 10/31/2020		184,000 90,000 5,505,346			
4299999	Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							5,779,346		X X X
4899999	Subtotal Unaffiliated							472,500		X X X
4999999	Subtotal Affiliated							5,779,346		X X X
5099999	Totals							5,779,346	472,500	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	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	05/31/2013	02/29/2020	180,547						180,547	369,301		188,754	188,754		
000000-00-0	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	05/31/2013	05/31/2020	246,930									58,176	58,176		
000000-00-0	POINT JUDITH CAPITAL PARTNER III	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	05/31/2013	08/31/2020	246,930						94,175	94,175					
000000-00-0	POINT JUDITH CAPITAL PARTNER VI	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	12/31/2015	11/30/2020										54,763	54,763		
1599999	Joint Venture, Partnership or Limited Liability	Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation						674,407						274,722	463,476		301,693	301,693	
000000-00-0	PURCHASE OF RHODE ISLAND TAX	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2018	08/31/2020	382,056						382,056	382,056					
000000-00-0	PURCHASE OF RHODE ISLAND TAX	PROVIDENCE	RI	ROBERTS CARROLL, FELD	12/31/2019	08/31/2020	2,008,207						2,008,207	1,936,310					
4199999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated						2,390,263						2,390,263	2,318,366					
4899999	Subtotal Unaffiliated						3,064,670						2,664,985	2,781,842		301,693	301,693		
5099999	Totals						3,064,670						2,664,985	2,781,842		301,693	301,693		

EO9

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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
832322-QX-2	SMITHFIELD R I				1.C FE	125,000	100.221	125,276	125,000	125,000					1.029	1.029	JJ	107		11/20/2020	01/15/2025
1899999	U.S. Political Subdivisions - Issuer Obligatio					125,000	X X X	125,276	125,000	125,000					X X X	X X X	X X X	107		X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct					125,000	X X X	125,276	125,000	125,000					X X X	X X X	X X X	107		X X X	X X X
230563-CU-0 73358W-UE-2	CUMBERLAND CNTY N J IMPT AUT PORT AUTH N Y & N J			2	1.C FE 1.D FE	315,056 164,999	101.415 108.803	314,387 163,205	310,000 150,000	314,608 163,325		(448) (1,673)			1.450 3.471	1.122 1.070	MS AO	1,498 1,099	574 2,603	07/02/2020 07/02/2020	09/01/2025 10/15/2025
2599999	U.S. Special Revenue - Issuer Obligations					480,055	X X X	477,592	460,000	477,933		(2,121)			X X X	X X X	X X X	2,597	3,177	X X X	X X X
31371M-GB-7 31417Y-VX-2	FN 255894 - RMBS FN MA0629 - RMBS		4 4		1.A 1.A	12,281 9	108.744 100.000	13,606 8	12,512 8	12,349 8		35 (4)			5.000 3.500	5.688 2.305	MON MON	52	626 148	10/05/2007 01/25/2011	10/01/2025 01/01/2021
2699999	U.S. Special Revenue - Residential Mortgag					12,290	X X X	13,614	12,520	12,357		31			X X X	X X X	X X X	52	774	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					492,345	X X X	491,206	472,520	490,290		(2,090)			X X X	X X X	X X X	2,649	3,951	X X X	X X X
88579Y-AR-2	3M CO			1	1.E FE	526,080	110.911	554,553	500,000	521,884		(4,196)			3.000	1.999	FA	6,000	15,000	01/24/2020	08/07/2025
023135-AN-6	AMAZON.COM INC			1,2	1.E FE	525,390	112.291	561,457	500,000	517,646		(4,496)			3.800	2.784	JD	1,372	19,000	04/02/2019	12/05/2024
023135-AZ-9	AMAZON.COM INC			1,2	1.E FE	250,008	108.148	270,371	250,000	250,010		(1)			2.800	2.799	FA	2,508	7,000	04/05/2019	08/22/2024
02665W-CT-6	AMERICAN HONDA FINANCE CORP			1	1.G FE	357,847	108.913	381,195	350,000	355,058		(1,570)			3.550	3.047	JJ	5,833	12,425	03/08/2019	01/12/2024
02665W-DD-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	312,756	105.696	317,087	300,000	311,154		(1,602)			2.150	1.118	MS	1,989	3,225	06/15/2020	09/10/2024
02665W-DL-2	AMERICAN HONDA FINANCE CORP			1	1.G FE	860,406	102.233	868,976	850,000	859,730		(676)			1.200	0.941	JJ	4,902		10/05/2020	07/08/2025
02665W-DN-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	250,835	101.156	252,889	250,000	250,789		(46)			1.000	0.931	MS	771		09/22/2020	09/10/2025
001814-AR-3	ANR PIPELINE CO				2.A FE	1,351,525	106.908	1,069,083	1,000,000	1,053,252		(62,419)			9.625	3.082	MN	16,042	96,250	07/14/2016	11/01/2021
037833-AS-9	APPLE INC			1	1.B FE	563,505	110.079	605,433	550,000	558,996		(2,526)			3.450	2.933	MN	2,899	18,975	03/08/2019	05/06/2024
037833-DE-7	APPLE INC			1,2	1.B FE	198,880	104.110	208,220	200,000	199,537		219			2.400	2.517	JJ	2,240	4,800	12/15/2017	01/13/2023
05348E-AT-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	269,738	110.128	275,320	250,000	259,478		(3,328)			4.200	2.738	JD	467	10,500	10/25/2017	12/15/2023
059165-ED-8	BALTIMORE GAS AND ELECTRIC C			1,2	1.F FE	321,908	101.845	305,535	300,000	302,763		(4,383)			3.500	2.000	MN	1,342	10,500	06/17/2016	11/15/2021
06051G-FZ-7	BANK OF AMERICA CORP			1,2	1.F FE	513,240	101.757	508,787	500,000	508,504		(4,736)			2.503	0.377	AO	2,433	6,258	07/17/2020	10/21/2022
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	259,804	106.500	266,249	250,000	256,053		(2,686)			3.550	2.400	MS	2,860	8,875	08/02/2019	03/05/2024
06367W-B8-5	BANK OF MONTREAL		C		1.F FE	261,675	104.804	262,009	250,000	260,986		(689)			1.850	0.815	MN	771	2,364	09/22/2020	05/01/2025
06367W-MQ-3	BANK OF MONTREAL		C		1.F FE	251,890	106.507	266,268	250,000	251,408		(383)			2.500	2.331	JD	52	6,250	09/19/2019	06/28/2024
06406F-AD-5	BANK OF NEW YORK MELLON COR			2	1.E FE	486,510	104.721	523,606	500,000	493,532		2,347			2.200	2.714	FA	4,125	11,000	12/01/2017	08/16/2023
06406H-CQ-0	BANK OF NEW YORK MELLON COR			2	1.E FE	275,202	115.854	289,636	250,000	271,264		(3,938)			3.950	2.077	MN	1,180	9,875	01/17/2020	11/18/2025

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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, NAIC Designation Modifier and SVO Administrativ 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 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
06406H-CX-5	BANK OF NEW YORK MELLON COR			2	1.E FE	250,250	109,609	274,023	250,000	250,173		(43)		3.250	3.230	MS	2,483	8,125	03/01/2019	09/11/2024
06406R-AL-1	BANK OF NEW YORK MELLON COR				1.E FE	200,376	106,456	212,912	200,000	200,299		(73)		2.100	2.059	AO	782	4,200	12/11/2019	10/24/2024
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	263,040	108,483	271,206	250,000	259,509		(2,924)		3.400	2.130	FA	3,306	8,500	10/10/2019	02/11/2024
064159-VL-7	BANK OF NOVA SCOTIA		C		1.F FE	1,223,272	102,397	1,228,768	1,200,000	1,221,760		(1,512)		1.300	0.882	JD	867	7,800	10/13/2020	06/11/2025
06739F-HV-6	BARCLAYS BANK PLC		C		1.F FE	202,840	110,887	221,774	200,000	201,935		(533)		3.750	3.443	MN	958	7,500	04/05/2019	05/15/2024
084664-BQ-3	BERKSHIRE HATHAWAY FINANCE			1	1.C FE	1,343,063	100,101	1,251,268	1,250,000	1,250,541		(14,106)		4.250	3.094	JJ	24,497	53,125	10/15/2013	01/15/2021
084670-BJ-6	BERKSHIRE HATHAWAY INC			1	1.C FE	801,955	105,512	844,094	800,000	800,465		(210)		3.000	2.971	FA	9,333	24,000	02/19/2013	02/11/2023
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	1,114,621	102,497	1,127,466	1,100,000	1,102,266		(2,488)		3.250	3.013	MN	3,972	35,750	09/21/2015	11/21/2021
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	279,749	112,472	281,179	250,000	278,298		(1,451)		3.900	1.124	AO	2,221		10/13/2020	04/09/2025
09778P-AD-7	BON SECOURS MERCY HEALTH IN			1,2	1.E FE	302,736	102,457	307,370	300,000	302,628		(108)		1.350	1.142	JD	855		10/26/2020	06/01/2025
10373Q-AY-6	BP CAPITAL MARKETS AMERICA IN			1,2	1.F FE	197,418	107,992	215,985	200,000	198,335		471		3.224	3.495	AO	1,379	6,448	01/11/2019	04/14/2024
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.F FE	253,495	109,743	274,357	250,000	252,227		(667)		3.814	3.509	FA	3,735	9,535	01/18/2019	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC		C	1	1.F FE	153,783	110,894	166,341	150,000	152,709		(656)		3.535	3.033	MN	840	5,303	05/03/2019	11/04/2024
05565Q-DG-0	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	256,153	107,367	268,418	250,000	253,006		(1,041)		3.216	2.758	MN	737	8,040	11/17/2017	11/28/2023
110122-AW-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	496,860	108,252	541,258	500,000	498,299		564		3.250	3.377	MN	2,708	16,250	05/18/2018	11/01/2023
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	258,616	108,096	270,239	250,000	256,629		(1,811)		2.900	2.107	JJ	3,122	8,660	11/21/2019	07/26/2024
110122-DN-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	300,000	100,144	300,433	300,000	300,000				0.750	0.750	MN	300		11/17/2020	11/13/2025
14912L-5X-5	CATERPILLAR FINANCIAL SERVICE				1.F FE	531,515	109,499	547,494	500,000	515,796		(5,190)		3.750	2.610	MN	1,927	18,750	11/17/2017	11/24/2023
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICE			1	1.F FE	250,385	106,107	265,266	250,000	250,304		(74)		2.150	2.117	MN	791	5,375	11/21/2019	11/08/2024
17325F-AS-7	CITIBANK NA			1,2	1.E FE	206,344	109,225	218,450	200,000	204,182		(1,325)		3.650	2.912	JJ	3,204	7,300	05/03/2019	01/23/2024
191216-BE-9	COCA-COLA CO			1	1.E FE	497,595	108,258	541,292	500,000	498,699		432		3.200	3.297	MN	2,667	16,000	05/18/2018	11/01/2023
00209T-AB-1	COMCAST CABLE COMMUNICATIO				1.G FE	1,719,968	117,051	1,521,662	1,300,000	1,451,983		(77,987)		9.455	2.979	MN	15,706	122,915	08/10/2018	11/15/2022
20030N-CS-8	COMCAST CORP			1,2	1.G FE	748,333	114,537	744,490	650,000	741,674		(6,659)		3.950	0.832	AO	5,420	7,900	10/29/2020	10/15/2025
20034D-JA-8	COMERICA BANK				1.G FE	505,727	106,430	532,149	500,000	504,309		(1,151)		2.500	2.247	JJ	5,486	12,500	10/10/2019	07/23/2024
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BR				1.F FE	508,020	102,211	511,053	500,000	501,261		(1,497)		3.000	2.688	AO	2,583	15,000	04/08/2016	10/29/2021
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	160,451	104,748	172,834	165,000	162,856		876		2.625	3.210	AO	746	4,331	03/02/2018	04/29/2023
263534-CN-7	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	207,252	104,076	208,152	200,000	206,554		(698)		1.700	0.947	JJ	2,134		07/01/2020	07/15/2025
278062-AC-8	EATON CORP			1	2.A FE	505,704	104,371	521,855	500,000	502,137		(1,126)		2.750	2.510	MN	2,253	13,750	09/22/2017	11/02/2022
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.F FE	538,880	111,638	558,192	500,000	532,028		(6,852)		3.500	1.907	MN	2,236	17,500	01/24/2020	05/15/2025
369604-BD-4	GENERAL ELECTRIC CO			1	2.A FE	151,199	103,962	155,943	150,000	150,389		(213)		2.700	2.549	AO	923	4,050	01/06/2017	10/09/2022
36962G-6F-6	GENERAL ELECTRIC CO				2.A FE	101,915	104,401	104,401	100,000	100,598		(344)		3.150	2.783	MS	998	3,150	12/27/2016	09/07/2022
36962G-6S-8	GENERAL ELECTRIC CO				2.A FE	444,902	105,081	472,865	450,000	448,832		550		3.100	3.234	JJ	6,665	13,950	02/01/2013	01/09/2023
36966R-6W-1	GENERAL ELECTRIC CO				2.A FE	112,291	106,191	106,191	100,000	103,468		(2,310)		5.150	2.700	JD	229	5,150	01/06/2017	06/15/2022
36966R-7A-8	GENERAL ELECTRIC CO				2.A FE	492,718	109,809	495,240	451,000	471,274		(7,558)		5.000	3.143	JJ	10,398	22,550	01/25/2018	07/15/2023
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	1,043,270	109,236	1,103,282	1,010,000	1,032,812		(7,211)		3.700	2.907	AO	9,343	37,370	11/08/2019	04/01/2024
375558-BC-6	GILEAD SCIENCES INC			1,2	2.A FE	513,646	104,383	521,917	500,000	503,943		(2,546)		3.250	2.710	MS	5,417	16,250	01/06/2017	09/01/2022
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	732,340	105,511	791,331	750,000	741,687		3,574		2.800	3.325	MS	6,008	21,000	06/08/2018	03/18/2023

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	502,633	108.003	540,016	500,000	501,796		(505)		3.000	2.887	JD	1,250	15,000	04/05/2019	06/01/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				1.G FE	727,692	105.645	691,977	655,000	665,529		(9,501)		5.750	4.187	JJ	16,425	37,663	07/16/2013	01/24/2022
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SE			1	2.B FE	260,123	100.033	250,083	250,000	250,000		(2,267)		2.850	2.850	JJ	3,285	7,125	07/14/2016	01/15/2021
437076-AZ-5	HOME DEPOT INC			1,2	1.F FE	506,460	104.893	524,466	500,000	501,479		(709)		2.700	2.548	AO	3,375	13,500	04/17/2013	04/01/2023
438516-BA-3	HONEYWELL INTERNATIONAL INC			1	1.F FE	760,053	100.624	704,365	700,000	701,455		(8,836)		4.250	2.956	MS	9,917	29,750	09/24/2013	03/01/2021
404280-AK-5	HSBC HOLDINGS PLC		C		1.F FE	331,851	101.187	303,562	300,000	301,757		(6,718)		5.100	2.800	AO	3,655	15,300	04/08/2016	04/05/2021
760719-AR-5	HSBC USA INC				1.G FE	312,151	101.918	254,794	250,000	254,827		(12,747)		9.125	3.810	MN	2,915	22,813	02/26/2016	05/15/2021
459200-AM-3	INTERNATIONAL BUSINESS MACHI			1	1.F FE	725,443	129.515	718,809	555,000	717,426		(8,017)		7.000	0.806	AO	6,583	19,425	10/26/2020	10/30/2025
459200-HP-9	INTERNATIONAL BUSINESS MACHI			1	1.F FE	638,510	107.874	674,211	625,000	631,406		(2,363)		3.375	2.959	FA	8,789	21,094	03/23/2018	08/01/2023
459200-JC-6	INTERNATIONAL BUSINESS MACHI			1	1.F FE	476,354	104.867	498,116	475,000	475,455		(236)		12.275	2.822	MN	1,973	13,656	12/27/2016	11/09/2022
46124H-AB-2	INTUIT INC			1,2	1.G FE	251,695	101.328	253,319	250,000	251,539		(156)		0.950	0.809	JJ	1,201		07/13/2020	07/15/2025
24422E-UX-5	JOHN DEERE CAPITAL CORP				1.F FE	510,325	106.997	534,985	500,000	507,699		(2,320)		2.600	2.097	MS	4,117	13,000	11/08/2019	03/07/2024
46625H-JC-5	JPMORGAN CHASE & CO				1.F FE	240,199	102.555	229,723	224,000	226,721		(4,294)		4.350	2.370	FA	3,681	9,744	10/06/2017	08/15/2021
46625H-JE-1	JPMORGAN CHASE & CO				1.F FE	505,940	105.073	525,363	500,000	501,898		(1,059)		3.250	3.022	MS	4,424	16,250	12/23/2016	09/23/2022
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	236,857	111.645	262,367	235,000	236,264		(315)		3.875	3.718	MS	2,808	9,106	01/18/2019	09/10/2024
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	847,087	109.866	878,928	800,000	831,783		(10,332)		4.023	2.604	JD	2,324	32,184	08/02/2019	12/05/2024
491674-BK-2	KENTUCKY UTILITIES CO			1,2	1.F FE	275,028	111.064	277,659	250,000	272,678		(2,349)		3.300	1.221	AO	2,063	4,125	07/07/2020	10/01/2025
540424-AQ-1	LOEWS CORP			1,2	1.F FE	242,565	104.628	261,571	250,000	246,388		1,444		2.625	3.264	MN	839	6,563	04/11/2018	05/15/2023
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	687,456	114.614	687,683	600,000	684,085		(3,370)		4.150	0.959	AO	6,225		10/29/2020	10/01/2025
57636Q-AB-0	MASTERCARD INC			1	1.E FE	258,810	109.424	273,561	250,000	255,795		(1,691)		3.375	2.625	AO	2,109	8,438	03/08/2019	04/01/2024
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	290,593	115.265	288,162	250,000	288,167		(2,426)		4.125	0.756	MN	1,318	5,156	09/14/2020	11/15/2025
59156R-BB-3	METLIFE INC			1	1.G FE	727,554	110.759	774,203	699,000	713,106		(5,231)		4.368	3.543	MJSD	1,357	30,532	03/23/2018	09/15/2023
59156R-BF-4	METLIFE INC			1	1.G FE	303,380	105.133	315,398	300,000	301,182		(581)		3.048	2.840	MJSD	406	9,144	01/13/2017	12/15/2022
594918-AQ-7	MICROSOFT CORP			1	1.A FE	249,010	103.600	259,000	250,000	249,614		200		2.125	2.210	MN	679	5,313	11/30/2017	11/15/2022
68389X-BL-8	ORACLE CORP			1,2	1.G FE	388,115	105.067	420,267	400,000	394,002		2,103		2.400	2.982	MS	2,827	9,600	03/02/2018	09/15/2023
68389X-BT-1	ORACLE CORP			1,2	1.G FE	640,449	107.418	644,509	600,000	635,939		(4,510)		2.500	1.027	AO	3,750	7,500	06/19/2020	04/01/2025
695114-CM-8	PACIFICORP			1,2	1.E FE	1,989,585	100.692	1,913,154	1,900,000	1,902,687		(13,030)		3.850	3.147	JD	3,251	73,150	07/15/2013	06/15/2021
713448-BW-7	PEPSICO INC			1	1.E FE	237,835	101.704	244,090	240,000	239,798		304		3.000	3.132	FA	2,520	7,200	12/11/2013	08/25/2021
713448-CM-8	PEPSICO INC			1,2	1.E FE	266,790	109.208	273,019	250,000	262,303		(4,078)		3.600	1.857	MS	3,000	9,000	11/21/2019	03/01/2024
69349L-AG-3	PNC BANK NA			2	1.G FE	269,962	104.141	286,389	275,000	273,325		877		2.700	3.045	MN	1,238	7,425	12/27/2016	11/01/2022
69349L-AM-0	PNC BANK NA			2	1.G FE	506,138	108.069	540,345	500,000	503,114		(1,176)		3.800	3.537	JJ	8,233	19,000	06/08/2018	07/25/2023
693475-AV-7	PNC FINANCIAL SERVICES GROUP			2	1.G FE	423,920	108.941	435,762	400,000	417,018		(5,487)		3.500	2.022	JJ	6,144	14,000	09/25/2019	01/23/2024
693506-BQ-9	PPG INDUSTRIES INC			1,2	1.G FE	955,648	105.867	1,005,737	950,000	954,381		(1,166)		2.400	2.264	FA	8,613	22,800	12/11/2019	08/15/2024
742718-BG-3	PROCTER & GAMBLE CO				1.D FE	253,326	126.177	252,353	200,000	236,724		(9,433)		8.000	2.700	MS	5,333	16,000	03/19/2019	09/01/2024
744448-CL-3	PUBLIC SERVICE COMPANY OF CO			1,2	1.E FE	327,354	107.913	323,740	300,000	324,458		(2,896)		2.900	0.758	MN	1,112	4,350	07/10/2020	05/15/2025
747525-AE-3	QUALCOMM INC			1	1.G FE	500,875	103.608	518,038	500,000	500,282		(197)		3.000	2.958	MN	1,708	15,000	11/17/2017	05/20/2022
747525-AR-4	QUALCOMM INC			1,2	1.G FE	921,003	104.633	994,015	950,000	937,186		5,856		2.600	3.276	JJ	10,360	14,097	06/08/2018	01/30/2023

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, NAIC Designation Modifier and SVO Administrativ 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	1.G FE	381,980	107.506	430,024	400,000	388,223		3,203			2.900	3.836	MN	1,321	11,600	01/04/2019	05/20/2024
751212-AC-5	RALPH LAUREN CORP			1,2	1.G FE	784,355	112.523	787,660	700,000	779,004		(5,351)			3.750	1.183	MS	7,729	4,688	10/29/2020	09/15/2025
755111-BX-8	RAYTHEON CO			1,2	1.G FE	259,283	103.535	258,839	250,000	257,228		(2,054)			2.500	0.788	JD	278	3,125	07/01/2020	12/15/2022
773903-AG-4	ROCKWELL AUTOMATION INC			1,2	1.F FE	270,923	108.244	270,609	250,000	268,753		(2,170)			2.875	0.919	MS	2,396	3,594	07/14/2020	03/01/2025
78013X-ZU-5	ROYAL BANK OF CANADA		C		1.F FE	708,066	106.964	748,745	700,000	705,927		(1,590)			2.550	2.299	JJ	8,181	17,850	09/13/2019	07/16/2024
80283L-AJ-2	SANTANDER UK PLC		C		1.E FE	663,474	110.283	716,840	650,000	658,998		(2,635)			4.000	3.536	MS	7,800	26,000	05/03/2019	03/13/2024
857477-AL-7	STATE STREET CORP				1.F FE	253,203	106.298	265,746	250,000	251,467		(591)			3.100	2.842	MN	990	7,750	12/19/2017	05/15/2023
857477-BC-6	STATE STREET CORP			2,5	1.E FE	472,172	109.479	492,654	450,000	464,749		(4,803)			3.776	2.603	JD	1,322	16,992	06/07/2019	12/03/2024
87612E-BD-7	TARGET CORP			1	1.F FE	308,889	110.698	332,095	300,000	305,899		(1,579)			3.500	2.905	JJ	5,250	10,500	01/25/2019	07/01/2024
872540-AR-0	TJX COMPANIES INC			1,2	1.F FE	838,388	111.589	836,915	750,000	831,121		(7,267)			3.500	0.873	AO	5,542	14,146	09/14/2020	04/15/2025
89114Q-CA-4	TORONTO-DOMINION BANK		C		1.D FE	816,868	107.125	857,003	800,000	812,563		(3,477)			2.650	2.174	JD	1,119	21,200	11/21/2019	06/12/2024
89114Q-CB-2	TORONTO-DOMINION BANK		C		1.D FE	253,250	108.475	271,188	250,000	252,170		(641)			3.250	2.963	MS	2,483	8,125	04/12/2019	03/11/2024
89114Q-CK-2	TORONTO-DOMINION BANK		C	1	1.D FE	299,292	100.050	300,149	300,000	299,309		17			0.750	0.800	MS	688		11/17/2020	09/11/2025
89236T-GX-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	327,900	109.902	329,707	300,000	324,784		(3,116)			3.000	1.008	AO	2,250	4,500	06/11/2020	04/01/2025
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	513,750	107.756	538,778	500,000	510,224		(2,597)			2.850	2.276	AO	2,573	14,250	08/16/2019	10/26/2024
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	903,613	106.462	958,157	900,000	902,698		(724)			2.500	2.410	FA	9,375	22,625	09/19/2019	08/01/2024
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	285,973	112.764	281,910	250,000	283,075		(2,897)			4.000	0.766	MN	1,667	5,000	08/18/2020	05/01/2025
25468P-CN-4	TWDC ENTERPRISES 18 CORP			1	1.G FE	199,018	101.460	202,920	200,000	199,788		332			2.750	2.923	FA	2,063	5,500	08/17/2018	08/16/2021
91159H-HK-9	U.S. BANCORP			2	1.F FE	195,325	110.078	203,644	185,000	192,554		(1,984)			3.600	2.411	MS	2,035	6,660	08/02/2019	09/11/2024
91159H-HU-7	U.S. BANCORP			2	1.E FE	278,240	115.395	288,487	250,000	274,009		(4,231)			3.950	1.847	MN	1,207	9,875	02/07/2020	11/17/2025
91159J-AA-4	U.S. BANCORP			2	1.F FE	492,070	103.795	518,975	500,000	496,753		2,023			2.950	3.387	JJ	6,801	14,750	08/17/2018	07/15/2022
904764-AM-9	UNILEVER CAPITAL CORP			1	1.E FE	257,684	100.366	250,915	250,000	250,348		(3,169)			4.250	2.950	FA	4,161	10,625	08/17/2018	02/10/2021
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	776,188	106.747	832,627	780,000	777,899		498			2.600	2.674	MN	3,155	20,280	11/08/2019	05/05/2024
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	508,938	108.482	542,412	500,000	505,870		(1,790)			3.250	2.852	MS	5,146	16,250	04/05/2019	03/07/2024
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	250,038	104.707	261,768	250,000	250,018		(7)			2.500	2.497	AO	1,563	6,250	12/15/2017	04/01/2023
911312-BT-2	UNITED PARCEL SERVICE INC			1,2	1.G FE	252,440	106.129	265,322	250,000	251,893		(503)			2.200	1.980	MS	1,833	5,729	11/26/2019	09/01/2024
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	514,671	112.823	507,704	450,000	508,470		(6,201)			3.900	0.726	AO	4,388	9,116	07/24/2020	04/01/2025
91324P-BZ-4	UNITEDHEALTH GROUP INC			1,2	1.F FE	250,959	104.626	261,564	250,000	250,386		(196)			2.750	2.666	FA	2,597	6,875	12/19/2017	02/15/2023
91324P-CN-0	UNITEDHEALTH GROUP INC			1	1.F FE	771,090	104.748	785,612	750,000	756,182		(3,880)			3.350	2.799	JJ	11,585	25,125	12/27/2016	07/15/2022
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	273,388	113.877	284,692	250,000	269,720		(3,667)			3.750	1.926	JJ	4,323	4,688	02/07/2020	07/15/2025
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.F FE	302,157	106.627	319,882	300,000	301,669		(434)			2.375	2.214	FA	2,692	7,521	11/08/2019	08/15/2024
90320W-AD-5	UPMC			1	1.F FE	1,542,413	111.090	1,555,253	1,400,000	1,532,435		(9,978)			3.600	1.305	AO	10,640	21,120	10/19/2020	04/03/2025
918204-BA-5	VF CORP			1,2	1.G FE	1,278,499	106.773	1,281,275	1,200,000	1,273,231		(5,268)			2.400	0.924	AO	5,440	14,400	10/05/2020	04/23/2025
92826C-AC-6	VISA INC			1,2	1.D FE	750,488	104.628	784,707	750,000	750,171		(84)			2.800	2.788	JD	992	21,000	12/27/2016	12/14/2022
384802-AE-4	W W GRAINGER INC			1,2	1.G FE	310,329	105.036	315,109	300,000	309,129		(1,200)			1.850	1.078	FA	2,097	2,605	06/11/2020	02/15/2025
931142-DP-5	WALMART INC			1,2	1.C FE	254,450	108.786	271,964	250,000	252,812		(867)			3.300	2.913	AO	1,581	8,250	01/25/2019	04/22/2024
931142-DU-4	WALMART INC			1,2	1.C FE	486,131	103.978	519,889	500,000	493,506		3,181			2.350	3.040	JD	522	11,750	08/17/2018	12/15/2022

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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, NAIC Designation Modifier and SVO Administrative Symbol	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.			
8999999	Total Preferred Stocks							XXX												XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

EM

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, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
88579Y-10-1	3M ORD			262.000	45,795	174,790	45,795	42,493		1,541		(427)		(427)	05/21/2015	X X X	
002824-10-0	ABBOTT LABORATORIES ORD			1,480.000	162,045	109,490	162,045	60,720		2,131		33,492		33,492	09/22/2015	X X X	
00507V-10-9	ACTIVISION BLIZZARD ORD			1,550.000	143,918	92,850	143,918	62,913		636		51,817		51,817	08/05/2016	X X X	
007903-10-7	ADVANCED MICRO DEVICES ORD			600.000	55,026	91,710	55,026	49,497				5,529		5,529	12/01/2020	X X X	
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310.000	155,222	118,490	155,222	46,262		943		43,466		43,466	09/22/2015	X X X	
009158-10-6	AIR PRODUCTS AND CHEMICALS O			78.000	21,311	273,220	21,311	10,070	105	404		2,982		2,982	11/24/2015	X X X	
02079K-30-5	ALPHABET CL A ORD			142.000	248,875	1,752,640	248,875	84,280				58,682		58,682	10/26/2015	X X X	
02079K-10-7	ALPHABET CL C ORD			142.000	248,767	1,751,880	248,767	75,124				58,910		58,910	10/26/2015	X X X	
023135-10-6	AMAZON COM ORD			157.000	511,338	3,256,930	511,338	206,505				177,749		177,749	07/22/2020	X X X	
03076C-10-6	AMERIPRISE FINANCE ORD			570.000	110,768	194,330	110,768	53,261		2,331		15,818		15,818	04/12/2016	X X X	
031162-10-0	AMGEN ORD			587.000	134,963	229,920	134,963	79,949		3,757		(6,545)		(6,545)	01/14/2015	X X X	
036752-10-3	ANTHEM ORD			445.000	142,885	321,090	142,885	58,245		1,691		8,482		8,482	01/14/2015	X X X	
037833-10-0	APPLE ORD			9,140.000	1,212,787	132,690	1,212,787	220,953		7,381		(808,316)		(808,316)	05/21/2015	X X X	
060505-10-4	BANK OF AMERICA ORD			5,970.000	180,951	30,310	180,951	94,685		4,298		(29,313)		(29,313)	01/14/2015	X X X	
084670-70-2	BERKSHIRE HATHWAY CL B ORD			732.000	169,729	231,870	169,729	107,370				3,931		3,931	01/14/2015	X X X	
097023-10-5	BOEING ORD			459.000	98,254	214,060	98,254	68,542		943		(51,270)		(51,270)	11/24/2015	X X X	
110122-10-8	BRISTOL MYERS SQUIBB ORD			80.000	4,962	62,030	4,962	4,516	39	144		(173)		(173)	05/21/2015	X X X	
G16249-10-7	BROOKFIELD PROPERTY PARTNER	C		744.000	10,766	14,470	10,766	14,894		606		(2,700)		(2,700)	08/21/2018	X X X	
125509-10-9	CIGNA CORPORATION			360.000	74,945	208,180	74,945	46,919		14		1,328		1,328	12/20/2018	X X X	
172967-42-4	CITIGROUP ORD			1,830.000	112,838	61,660	112,838	94,684		3,733		(33,361)		(33,361)	10/26/2015	X X X	
22052L-10-4	CORTEVA ORD			159.002	6,157	38,720	6,157	4,633		83		1,456		1,456	11/05/2014	X X X	
22160K-10-5	COSTCO WHOLESALE ORD			100.000	37,678	376,780	37,678	38,234		1,000		(556)		(556)	12/01/2020	X X X	
126650-10-0	CVS HEALTH ORD			960.000	65,568	68,300	65,568	65,078		1,920		21,883	27,634	(5,751)	01/14/2015	X X X	
23331A-10-9	D R HORTON ORD			340.000	23,433	68,920	23,433	10,336		247		5,498		5,498	04/12/2016	X X X	
237194-10-5	DARDEN RESTAURANTS ORD			880.000	104,826	119,120	104,826	61,669		1,038		8,897		8,897	03/30/2017	X X X	
247361-70-2	DELTA AIR LINES ORD			550.000	22,116	40,210	22,116	25,602		221		(10,049)		(10,049)	04/23/2015	X X X	
260557-10-3	DOW ORD			160.000	8,880	55,500	8,880	7,714		448		123		123	11/05/2014	X X X	
26441C-20-4	DUKE ENERGY ORD			700.000	64,092	91,560	64,092	59,304		2,674		245		245	08/05/2016	X X X	
26614N-10-2	DUPONT DE NEMOURS ORD			160.000	11,378	71,110	11,378	11,166		192		1,106		1,106	11/05/2014	X X X	
278642-10-3	EBAY ORD			2,190.000	110,048	50,250	110,048	67,435		1,402		30,967		30,967	08/05/2016	X X X	
285512-10-9	ELECTRONIC ARTS ORD			930.000	133,548	143,600	133,548	53,433		158		33,564		33,564	02/18/2015	X X X	
518439-10-4	ESTEE LAUDER CL A ORD			630.000	167,700	266,190	167,700	47,143		939		37,580		37,580	09/22/2015	X X X	
30034W-10-6	EVERGY ORD			897.000	49,792	55,510	49,792	43,076		1,839		(8,593)		(8,593)	08/05/2016	X X X	
30231G-10-2	EXXON MOBIL ORD			1,897.000	78,194	41,220	78,194	72,333		6,602		35,243	89,421	(54,178)	01/14/2015	X X X	
30303M-10-2	FACEBOOK CL A ORD			270.000	73,753	273,160	73,753	26,890				18,336		18,336	08/05/2016	X X X	
366505-10-5	GARRETT MOTION ORD	C		19.000	84	4,430	84	146				(106)		(106)	03/06/2013	X X X	
369550-10-8	GENERAL DYNAMICS ORD			437.000	65,034	148,820	65,034	59,547		1,888		(12,031)		(12,031)	01/14/2015	X X X	

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, NAIC Designation Modifier and SVO Administrative Symbol
		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.		
375558-10-3	GILEAD SCIENCES ORD			980.000	57,095	58,260	57,095	50,676		2,666		(6,586)		(6,586)	01/14/2015	X X X	
436440-10-1	HOLOGIC ORD			1,200.000	87,396	72,830	87,396	46,015				24,744		24,744	10/26/2015	X X X	
437076-10-2	HOME DEPOT ORD			548.000	145,560	265,620	145,560	44,808		3,288		25,888		25,888	07/22/2015	X X X	
438516-10-6	HONEYWELL INTERNATIONAL ORD			190.000	40,413	212,700	40,413	12,612		690		6,783		6,783	03/06/2013	X X X	
44107P-10-4	HOST HOTELS & RESORTS REIT OR			2,690.000	39,355	14,630	39,355	37,741		1,211		13,392	23,937	(10,545)	03/24/2015	X X X	
452308-10-9	ILLINOIS TOOL ORD			180.000	36,698	203,880	36,698	17,087	205	783		4,365		4,365	04/23/2015	X X X	
46625H-10-0	JPMORGAN CHASE ORD			1,900.000	241,433	127,070	241,433	98,851		6,840		(23,427)		(23,427)	07/22/2015	X X X	
521865-20-4	LEAR ORD			390.000	62,022	159,030	62,022	54,865		398		8,514		8,514	03/30/2017	X X X	
548661-10-7	LOWE'S COMPANIES ORD			580.000	93,096	160,510	93,096	38,859		1,305		23,635		23,635	01/14/2015	X X X	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL			710.000	65,079	91,660	65,079	51,150		2,982		(2,002)		(2,002)	01/14/2015	X X X	
56585A-10-2	MARATHON PETROLEUM ORD			1,890.995	78,212	41,360	78,212	73,483		4,387		(35,721)		(35,721)	01/14/2015	X X X	
571748-10-2	MARSH & MCLENNAN ORD			1,000.000	117,000	117,000	117,000	74,380		1,840		5,590		5,590	03/30/2017	X X X	
58933Y-10-5	MERCK & CO ORD			1,630.000	133,334	81,800	133,334	87,664	1,060	3,977		(14,915)		(14,915)	07/22/2015	X X X	
592688-10-5	METTLER TOLEDO ORD			141.000	160,695	1,139,680	160,695	41,545				48,842		48,842	01/14/2015	X X X	
595112-10-3	MICRON TECHNOLOGY ORD			3,500.000	263,130	75,180	263,130	210,092				53,038		53,038	12/01/2020	X X X	
594918-10-4	MICROSOFT ORD			2,960.000	658,363	222,420	658,363	373,908		3,691		115,348		115,348	12/01/2020	X X X	
59522J-10-3	MID AMERICA APT COMMUNITI REIT			149.000	18,877	126,690	18,877	12,240		596		(770)		(770)	03/24/2015	X X X	
609207-10-5	MONDELEZ INTERNATIONAL CL A O			1,750.000	102,323	58,470	102,323	73,902	551	2,048		5,933		5,933	04/12/2016	X X X	
615369-10-5	MOODYS ORD			160.000	46,438	290,240	46,438	14,826		358		8,453		8,453	01/14/2015	X X X	
61945C-10-3	MOSAIC ORD			1,120.000	25,771	23,010	25,771	30,901		224		1,534		1,534	06/23/2015	X X X	
65339F-10-1	NEXTERA ENERGY ORD			560.000	43,204	77,150	43,204	31,239		588		11,965		11,965	04/01/2020	X X X	
654106-10-3	NIKE CL B ORD			410.000	58,003	141,470	58,003	33,268		314		24,734		24,734	04/01/2020	X X X	
67066G-10-4	NVIDIA ORD			500.000	261,100	522,200	261,100	267,144		80		(6,044)		(6,044)	12/01/2020	X X X	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			390.000	76,120	195,180	76,120	18,628		235		11,420		11,420	05/21/2015	X X X	
70450Y-10-3	PAYPAL HOLDINGS ORD			900.000	210,780	234,200	210,780	171,594				39,186		39,186	12/01/2020	X X X	
717081-10-3	PFIZER ORD			3,600.000	132,516	36,810	132,516	101,249				31,267		31,267	01/14/2015	X X X	
69351T-10-6	PPL ORD			860.000	24,252	28,200	24,252	31,743	357	1,425		(6,605)		(6,605)	08/05/2016	X X X	
742718-10-9	PROCTER & GAMBLE ORD			1,050.000	146,097	139,140	146,097	78,323		3,274		14,952		14,952	09/22/2015	X X X	
74460D-10-9	PUBLIC STORAGE REIT ORD			270.000	62,351	230,930	62,351	53,521		2,160		4,852		4,852	01/14/2015	X X X	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			31.000	659	21,260	659	405				289		289	03/06/2013	X X X	
806857-10-8	SCHLUMBERGER ORD			1,155.000	25,214	21,830	25,214	24,012	144	1,444		(127)	21,090	(21,217)	06/23/2015	X X X	
828806-10-9	SIMON PROP GRP REIT ORD			64.000	5,458	85,280	5,458	5,284	83	301		3,301	7,376	(4,075)	01/14/2015	X X X	
844741-10-8	SOUTHWEST AIRLINES ORD			1,540.000	71,779	46,610	71,779	60,765		554		(11,350)		(11,350)	01/14/2015	X X X	
852234-10-3	SQUARE CL A ORD			750.000	163,230	217,640	163,230	141,954				21,276		21,276	12/01/2020	X X X	
74144T-10-8	T ROWE PRICE GROUP ORD			670.000	101,431	151,390	101,431	54,283		2,412		19,799		19,799	01/14/2015	X X X	
882508-10-4	TEXAS INSTRUMENTS ORD			1,085.000	178,081	164,130	178,081	81,815		3,199		33,113		33,113	12/01/2020	X X X	
89417E-10-9	TRAVELERS COMPANIES ORD			549.000	77,063	140,370	77,063	56,605		1,850		1,878		1,878	01/14/2015	X X X	

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
832322-QX-2	SMITHFIELD R I		11/20/2020	CITIZENS		125,000	125,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	125,000	125,000.00	
230563-CU-0 73358W-UE-2	CUMBERLAND CNTY N J IMPT AUTH PORT AUTH N Y & N J		07/02/2020 07/02/2020	CITIZENS CITIZENS		315,056 164,999	310,000.00 150,000.00	1,186
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	480,055	460,000.00	1,186
88579Y-AR-2	3M CO		01/24/2020	CITIZENS		526,080	500,000.00	7,000
02665W-DD-0	AMERICAN HONDA FINANCE CORP		06/15/2020	CITIZENS		312,756	300,000.00	1,738
02665W-DL-2	AMERICAN HONDA FINANCE CORP		10/05/2020	CITIZENS		860,406	850,000.00	1,717
02665W-DN-8	AMERICAN HONDA FINANCE CORP		09/22/2020	CITIZENS		250,835	250,000.00	83
06051G-FZ-7	BANK OF AMERICA CORP		07/17/2020	CITIZENS		513,240	500,000.00	3,129
06367W-B8-5	BANK OF MONTREAL	C	09/22/2020	CITIZENS		261,675	250,000.00	1,863
06406H-CQ-0	BANK OF NEW YORK MELLON CORP		01/17/2020	CITIZENS		275,202	250,000.00	1,756
064159-VL-7	BANK OF NOVA SCOTIA	C	10/13/2020	CITIZENS		1,223,272	1,200,000.00	3,301
05565E-BK-0	BMW US CAPITAL LLC		10/13/2020	CITIZENS		279,749	250,000.00	108
09778P-AD-7	BON SECOURS MERCY HEALTH INC		10/26/2020	CITIZENS		302,736	300,000.00	124
110122-DN-5	BRISTOL-MYERS SQUIBB CO		11/17/2020	CITIZENS		300,000	300,000.00	38
20030N-CS-8	COMCAST CORP		07/17/2020	CITIZENS		748,333	650,000.00	4,515
263534-CN-7	E I DU PONT DE NEMOURS AND CO		07/01/2020	CITIZENS		207,252	200,000.00	482
369550-BG-2	GENERAL DYNAMICS CORP		01/24/2020	CITIZENS		538,880	500,000.00	3,208
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP		10/26/2020	CITIZENS		725,443	555,000.00	16,727
46124H-AB-2	INTUIT INC		07/13/2020	CITIZENS		251,695	250,000.00	106
491674-BK-2	KENTUCKY UTILITIES CO		07/07/2020	CITIZENS		275,028	250,000.00	2,246
559222-AR-5	MAGNA INTERNATIONAL INC	C	10/19/2020	CITIZENS		687,456	600,000.00	1,695
582839-AH-9	MEAD JOHNSON NUTRITION CO		09/14/2020	CITIZENS		290,593	250,000.00	3,409
68389X-BT-1	ORACLE CORP		06/19/2020	CITIZENS		640,449	600,000.00	3,250
744448-CL-3	PUBLIC SERVICE COMPANY OF COLORADO		07/10/2020	CITIZENS		327,354	300,000.00	1,426
751212-AC-5	RALPH LAUREN CORP		09/22/2020	CITIZENS		784,355	700,000.00	3,505
755111-BX-8	RAYTHEON CO		07/01/2020	CITIZENS		259,283	250,000.00	365
773903-AG-4	ROCKWELL AUTOMATION INC		07/14/2020	CITIZENS		270,923	250,000.00	2,695
872540-AR-0	TJX COMPANIES INC		09/14/2020	CITIZENS		838,388	750,000.00	9,649
89114Q-CK-2	TORONTO-DOMINION BANK	C	11/17/2020	CITIZENS		299,292	300,000.00	425
89236T-GX-7	TOYOTA MOTOR CREDIT CORP		06/11/2020	CITIZENS		327,900	300,000.00	1,850
867914-BS-1	TRUIST FINANCIAL CORP		08/18/2020	CITIZENS		285,973	250,000.00	2,972
91159H-HU-7	U.S. BANCORP		02/07/2020	CITIZENS		278,240	250,000.00	2,304
911312-BX-3	UNITED PARCEL SERVICE INC		07/24/2020	CITIZENS		514,671	450,000.00	5,666
91324P-CP-5	UNITEDHEALTH GROUP INC		02/07/2020	CITIZENS		273,388	250,000.00	677
90320W-AD-5	UPMC		10/19/2020	CITIZENS		1,542,413	1,400,000.00	14,475
918204-BA-5	VF CORP		10/05/2020	CITIZENS		1,278,499	1,200,000.00	11,060

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
384802-AE-4	W W GRAINGER INC		06/11/2020	CITIZENS		310,329	300,000.00	1,680
95001D-6W-5	WELLS FARGO & CO		07/10/2020	CITIZENS		258,125	250,000.00	1,285
966837-AE-6	WHOLE FOODS MARKET INC		10/26/2020	CITIZENS		300,275	250,000.00	5,164
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	17,620,488	16,255,000.00	121,693
8399997	Subtotal - Bonds - Part 3				X X X	18,225,543	16,840,000.00	122,879
8399998	Summary Item from Part 5 for Bonds				X X X	130,128	130,000.00	
8399999	Total - Bonds				X X X	18,355,671	16,970,000	122,879
007903-10-7	ADVANCED MICRO DEVICES ORD		12/01/2020	CITIZENS	600.000	49,497		
023135-10-6	AMAZON COM ORD		07/22/2020	CITIZENS	35.000	108,152		
22160K-10-5	COSTCO WHOLESALE ORD		12/01/2020	CITIZENS	100.000	38,234		
595112-10-3	MICRON TECHNOLOGY ORD		12/01/2020	CITIZENS	3,500.000	210,092		
594918-10-4	MICROSOFT ORD		12/01/2020	CITIZENS	1,450.000	304,888		
65339F-10-1	NEXTERA ENERGY ORD		04/01/2020	CITIZENS	140.000	31,239		
654106-10-3	NIKE CL B ORD		04/01/2020	CITIZENS	410.000	33,268		
67066G-10-4	NVIDIA ORD		12/01/2020	CITIZENS	500.000	267,144		
70450Y-10-3	PAYPAL HOLDINGS ORD		12/01/2020	CITIZENS	900.000	171,594		
717081-10-3	PFIZER ORD		11/16/2020	CITIZENS	3,600.000	101,249		
852234-10-3	SQUARE CL A ORD		12/01/2020	CITIZENS	750.000	141,954		
882508-10-4	TEXAS INSTRUMENTS ORD		12/01/2020	CITIZENS	225.000	34,638		
89832Q-10-9	TRUIST FINANCIAL ORD		04/01/2020	CITIZENS	1,075.000	31,008		
92826C-83-9	VISA CL A ORD		07/22/2020	CITIZENS	500.000	98,457		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	1,621,414	X X X	
464287-20-0	ISHARES:CORE S&P 500		04/01/2020	CITIZENS	2,630.000	658,334		
464287-46-5	ISHARES:MSCI EAFE ETF		01/21/2020	CITIZENS	9,950.000	682,482		
81369Y-86-0	SEL SECTOR:RL EST SPDR		04/01/2020	CITIZENS	12,800.000	369,340		
78464A-81-3	SPDR S&P 600 SM CAP		01/21/2020	CITIZENS	1,350.000	98,701		
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		04/01/2020	CITIZENS	1,025.000	325,533		
9499999	Common Stocks - Mutual Funds				X X X	2,134,390	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	3,755,804	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	5,559	X X X	
9799999	Total - Common Stocks				X X X	3,761,363	X X X	

E13.1

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
9899999	Total - Preferred and Common Stocks				X X X	3,761,363	X X X	
9999999	Totals				X X X	22,117,034	X X X	122,879

E132

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.						
656457-KS-6	NORRISTOWN PA		06/30/2020	CITIZENS		130,128	130,000.00	131,299	130,314						130,128					11/01/2020
656457-MQ-8	NORRISTOWN PA		11/01/2020	CITIZENS		20,000	20,000.00	20,200	20,048		(187)		(187)		20,000					11/01/2020
878181-JT-4	TEANECK TWP N J BRD ED		07/01/2020	CITIZENS		340,000	340,000.00	346,647	340,531		(48)		(48)		340,000				11,900	07/01/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	490,128	490,000.00	498,146	490,893		(766)		(766)		490,128				11,900	X X X
31371M-GB-7	FN 255894 - RMBS		12/01/2020	CITIZENS		4,453	4,453.06	4,371	4,383		70		70		4,453				125	10/01/2025
31417Y-VX-2	FN MA0629 - RMBS		12/01/2020	CITIZENS		9,286	9,286.25	9,619	9,317		(31)		(31)		9,286				(1)	01/01/2021
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	13,739	13,739.31	13,990	13,700		39		39		13,739				124	X X X
00287Y-AT-6	ABBVIE INC		05/13/2020	CITIZENS		500,000	500,000.00	497,257	499,782		216		216		499,998		2	2	6,250	05/14/2020
018490-AN-2	ALLERGAN INC		09/15/2020	CITIZENS		1,500,000	1,500,000.00	1,508,498	1,501,038		(1,038)		(1,038)		1,500,000				50,625	09/15/2020
03523T-BP-2	ANHEUSER-BUSCH INBEV		08/12/2020	CITIZENS		331,544	318,000.00	313,971	316,062		457		457		316,519		15,025	15,025	8,546	07/15/2022
06048W-B8-2	BANK OF AMERICA CORP		08/23/2020	CITIZENS		500,000	500,000.00	500,000	500,000						500,000				12,000	08/23/2024
06367W-RB-1	BANK OF MONTREAL	C	04/30/2020	CITIZENS		500,000	500,000.00	500,000	500,000						500,000				6,250	10/31/2024
06367W-RE-5	BANK OF MONTREAL	C	04/28/2020	CITIZENS		250,000	250,000.00	250,000	250,000						250,000				2,750	04/28/2023
05565Q-BP-2	BP CAPITAL MARKETS PLC	C	10/01/2020	CITIZENS		250,000	250,000.00	278,078	254,019		(4,019)		(4,019)		250,000				11,250	10/01/2020
143658-AF-9	CARNIVAL CRUISE LINES, I		04/06/2020	CITIZENS		726,900	850,000.00	1,021,172	968,252		(7,961)		(7,961)		960,292		(233,392)	(233,392)	31,790	10/01/2023
172967-FF-3	CITIGROUP INC		08/09/2020	CITIZENS		600,000	600,000.00	675,401	609,465		(9,465)		(9,465)		600,000				32,250	08/09/2020
191241-AE-8	COCA-COLA FEMSA SAB D	C	01/27/2020	CITIZENS		539,289	500,000.00	526,790	517,727		(308)		(308)		517,419		21,870	21,870	3,283	11/26/2023
20030N-BD-2	COMCAST CORP		09/10/2020	CITIZENS		525,035	500,000.00	497,000	499,012		262		262		499,274		726	726	18,012	07/15/2022
278642-AC-7	EBAY INC		07/22/2020	CITIZENS		800,000	800,000.00	823,879	802,518		(2,518)		(2,518)		800,000				20,078	10/15/2020
37331N-AB-7	GEORGIA-PACIFIC LLC		11/01/2020	CITIZENS		500,000	500,000.00	572,400	511,155		(11,155)		(11,155)		500,000				27,000	11/01/2020
38148L-AA-4	GOLDMAN SACHS GROUP I		03/23/2020	CITIZENS		500,000	500,000.00	503,981	500,189		(189)		(189)		500,000				5,417	04/23/2020
38150A-DK-8	GOLDMAN SACHS GROUP I		09/16/2020	CITIZENS		225,000	225,000.00	225,000	225,000						225,000				5,625	09/16/2024
402479-CA-5	GULF POWER CO		04/15/2020	CITIZENS		500,000	500,000.00	557,760	503,173		(3,173)		(3,173)		500,000				11,875	04/15/2020
40428H-PV-8	HSBC USA INC		08/07/2020	CITIZENS		500,000	500,000.00	508,985	501,333		(1,333)		(1,333)		500,000				13,750	08/07/2020
44987C-AG-3	ING BANK NV	C	08/17/2020	CITIZENS		300,000	300,000.00	305,106	301,134		(1,134)		(1,134)		300,000				8,100	08/17/2020
24422E-RY-7	JOHN DEERE CAPITAL CO		01/15/2020	CITIZENS		500,000	500,000.00	491,650	499,941		59		59		500,000				4,250	01/15/2020
582839-AJ-5	MEAD JOHNSON NUTRITIO		11/15/2020	CITIZENS		500,000	500,000.00	513,515	503,935		(3,935)		(3,935)		500,000				15,000	11/15/2020
617446-7P-8	MORGAN STANLEY		07/24/2020	CITIZENS		1,200,000	1,200,000.00	1,349,237	1,217,616		(17,616)		(17,616)		1,200,000				66,000	07/24/2020
717081-DS-9	PFIZER INC		11/30/2020	CITIZENS		397,740	350,000.00	390,395	378,708		(6,932)		(6,932)		371,776		(21,776)	(21,776)	26,277	08/12/2023
73755L-AH-0	POTASH CORP OF SASKAT	C	03/30/2020	CITIZENS		200,000	200,000.00	224,659	201,264		(1,264)		(1,264)		200,000				4,875	03/30/2020
759891-AA-2	RENRE NORTH AMERICA H		03/15/2020	CITIZENS		250,000	250,000.00	286,788	251,483		(1,483)		(1,483)		250,000				7,188	03/15/2020
82938B-AB-6	SINOPEC GROUP OVERSE	C	04/28/2020	CITIZENS		500,000	500,000.00	496,355	499,744		256		256		500,000				6,250	04/28/2020
842587-CM-7	SOUTHERN CO		05/14/2020	CITIZENS		700,000	700,000.00	703,153	700,256		(256)		(256)		700,000				8,021	06/15/2020
89114R-2U-9	TORONTO-DOMINION BAN	C	10/19/2020	CITIZENS		500,000	500,000.00	500,000	500,000						500,000				21,850	10/18/2024
913017-BV-0	UNITED TECHNOLOGIES C		03/04/2020	CITIZENS		518,607	500,000.00	514,725	507,811		(543)		(543)		507,268		11,339	11,339	4,004	06/01/2022
913017-CG-2	UNITED TECHNOLOGIES C		03/04/2020	CITIZENS		503,907	500,000.00	492,860	496,664		309		309		496,973		6,933	6,933	3,331	11/01/2021
928668-AM-4	VOLKSWAGEN AG		05/22/2020	CITIZENS		750,000	750,000.00	743,977	749,480		520		520		750,000				9,000	05/22/2020

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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	For eign	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
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	16,068,022	16,043,000.00	16,772,592	16,266,761		(72,243)		(72,243)		16,194,519		(199,273)	(199,273)	450,897	X X X
40428H-PB-2	HSBC USA INC		09/27/2020	CITIZENS		750,000	750,000.00	833,820	760,587		(10,587)		(10,587)		750,000				37,500	09/27/2020
4899999	Subtotal - Bonds - Hybrid Securities				X X X	750,000	750,000.00	833,820	760,587		(10,587)		(10,587)		750,000				37,500	X X X
8399997	Subtotal - Bonds - Part 4				X X X	17,321,889	17,296,739	18,118,548	17,531,941		(83,557)		(83,557)		17,448,386		(199,273)	(199,273)	500,421	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	130,000	130,000.00	130,128			(128)		(128)		130,000				3,338	X X X
8399999	Total - Bonds				X X X	17,451,889	17,426,739.31	18,248,676	17,531,941		(83,685)		(83,685)		17,578,386		(199,273)	(199,273)	503,759	X X X
02209S-10-3	ALTRIA GROUP ORD		07/22/2020	CITIZENS	1,640.000	67,438		84,227	81,852	2,375			2,375		84,227		(16,789)	(16,789)	4,133	
025816-10-9	AMERICAN EXPRESS ORD		07/22/2020	CITIZENS	130.000	12,517		11,247	16,184	(4,936)			(4,936)		11,247		1,269	1,269	168	
032654-10-5	ANALOG DEVICES ORD		12/01/2020	CITIZENS	47.999	6,395		3,946	5,704	(1,759)			(1,759)		3,946		2,449	2,449	89	
037833-10-0	APPLE ORD		08/31/2020	CITIZENS					(1,350,112)	1,350,112			1,350,112							
00206R-10-2	AT&T ORD		12/01/2020	CITIZENS	4,702.000	132,320		184,516	183,754	762			762		184,516		(52,196)	(52,196)	9,780	
09062X-10-3	BIOGEN ORD		12/01/2020	CITIZENS	58.000	14,002		16,433	17,210	(778)			(778)		16,433		(2,431)	(2,431)		
110122-15-7	BRISTOL MYERS SQ RTS		04/03/2020	CITIZENS	80.000	302											302	302		
G16249-10-7	BROOKFIELD PROPERTY P	C	07/01/2020	CITIZENS		135		135	135						135				135	
122017-10-6	BURLINGTON STORES OR		04/01/2020	CITIZENS	290.000	43,910		28,186	66,129	(37,943)			(37,943)		28,186		15,725	15,725		
143658-30-0	CARNIVAL ORD		04/01/2020	CITIZENS	1,110.000	12,498		63,796	56,421	7,375			7,375		63,796		(51,298)	(51,298)	555	
17275R-10-2	CISCO SYSTEMS ORD		12/01/2020	CITIZENS	1,390.000	56,935		43,047	66,664	(23,617)			(23,617)		43,047		13,888	13,888	1,988	
177376-10-0	CITRIX SYSTEMS ORD		12/01/2020	CITIZENS	680.000	79,913		43,579	75,412	(31,833)			(31,833)		43,579		36,334	36,334	714	
G25839-10-4	COCA COLA EUROPEAN P	C	04/01/2020	CITIZENS	260.000	9,665		12,832	13,229	(397)			(397)		12,832		(3,167)	(3,167)		
24906P-10-9	DENTSPLY SIRONA ORD		07/22/2020	CITIZENS	620.000	27,368		32,610	35,086	(2,475)			(2,475)		32,610		(5,242)	(5,242)	186	
337932-10-7	FIRSTENERGY ORD		07/22/2020	CITIZENS	1,570.000	44,134		49,304	76,302	(26,998)			(26,998)		49,304		(5,170)	(5,170)	1,225	
370334-10-4	GENERAL MILLS ORD		12/01/2020	CITIZENS	620.000	37,495		22,779	33,207	(10,428)			(10,428)		22,779		14,716	14,716	1,228	
40412C-10-1	HCA HEALTHCARE ORD		07/22/2020	CITIZENS	580.000	70,140		48,844	85,730	(36,886)			(36,886)		48,844		21,297	21,297	249	
458140-10-0	INTEL ORD		12/01/2020	CITIZENS	830.000	37,168		28,821	49,676	(20,854)			(20,854)		28,821		8,348	8,348	1,096	
459200-10-1	INTERNATIONAL BUSINES		12/01/2020	CITIZENS	596.000	69,302		91,280	79,888	11,393			11,393		91,280		(21,979)	(21,979)	3,880	
478160-10-4	JOHNSON & JOHNSON OR		12/01/2020	CITIZENS	1,277.000	186,830		132,391	186,276	(53,885)			(53,885)		132,391		54,439	54,439	3,793	
501044-10-1	KROGER ORD		12/01/2020	CITIZENS	580.000	18,847		19,022	16,814	2,208			2,208		19,022		(175)	(175)	393	
620076-30-7	MOTOROLA SOLUTIONS O		12/01/2020	CITIZENS	700.000	116,331		51,282	112,798	(61,516)			(61,516)		51,282		65,050	65,050	1,792	
655664-10-0	NORDSTROM ORD		04/01/2020	CITIZENS	230.000	3,217		11,528	9,414	2,114			2,114		11,528		(8,310)	(8,310)	85	
679580-10-0	OLD DOMINION FREIGHT LI		03/25/2020	CITIZENS				(15,358)		15,358			15,358							
681919-10-6	OMNICOM GROUP ORD		12/01/2020	CITIZENS	120.000	7,061		10,260	9,722	538			538		10,260		(3,199)	(3,199)	312	
713448-10-8	PEPSICO ORD		12/01/2020	CITIZENS	980.000	139,904		75,653	133,937	(58,284)			(58,284)		75,653		64,251	64,251	3,875	
717081-10-3	PFIZER ORD		11/16/2020	CITIZENS	3,600.000	106,808		106,808	141,048	(34,240)			(34,240)		106,808				5,472	
744320-10-2	PRUDENTIAL FINANCIAL O		07/22/2020	CITIZENS	740.000	48,005		57,418	69,368	(11,950)			(11,950)		57,418		(9,412)	(9,412)	1,628	
82968B-10-3	SIRIUS XM HOLDINGS ORD		04/01/2020	CITIZENS	3,970.000	18,907		20,644	28,386	(7,742)			(7,742)		20,644		(1,737)	(1,737)	53	

E14.1

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
848574-10-9 92343E-10-2 92556H-20-6 949746-10-1	SPIRIT AEROSYSTEMS HL VERISIGN ORD VIACOMCBS CL B ORD WELLS FARGO ORD		04/01/2020 12/01/2020 12/01/2020 07/22/2020	CITIZENS CITIZENS CITIZENS CITIZENS	860.000 260.000 930.000 1,480.000	19,264 49,972 30,324 38,452		46,342 16,306 38,837 52,422	62,677 50,097 39,032 79,624	(16,335) (33,791) (195) (27,202)			(16,335) (33,791) (195) (27,202)		46,342 16,306 38,837 52,422		(27,078) 33,666 (8,513) (13,970)	(27,078) 33,666 (8,513) (13,970)	112 893 1,510	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	1,505,559	X X X	1,404,495	516,306	888,191			888,191		1,404,495		101,068	101,068	45,344	X X X
00162Q-10-6 464287-46-5	ALPS REIT DIVIDEND DOG ISHARES:MSCI EAFE ETF		04/01/2020 04/01/2020	CITIZENS CITIZENS	13,000.000 15,100.000	367,720 781,861		513,191 759,770	629,460 1,034,656	(116,269) (288,886)			(116,269) (288,886)		513,191 759,770		(145,470) 22,091	(145,470) 22,091	8,897	
9499999	Common Stocks - Mutual Funds				X X X	1,149,581	X X X	1,272,961	1,664,116	(405,155)			(405,155)		1,272,961		(123,379)	(123,379)	8,897	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	2,655,140	X X X	2,677,456	2,180,422	483,036			483,036		2,677,456		(22,311)	(22,311)	54,241	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	7,199	X X X	5,559							5,559		1,635	1,635		X X X
9799999	Total - Common Stocks				X X X	2,662,339	X X X	2,683,015	2,180,422	483,036			483,036		2,683,015		(20,676)	(20,676)	54,241	X X X
9899999	Total - Preferred and Common Stocks				X X X	2,662,339	X X X	2,683,015	2,180,422	483,036			483,036		2,683,015		(20,676)	(20,676)	54,241	X X X
9999999	Totals					20,114,228	X X X	20,931,691	19,712,363	483,036	(83,685)		399,351		20,261,401		(219,949)	(219,949)	558,000	X X X

E14.2

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
656457-ND-6	NORRISTOWN PA		06/30/2020	Citizens	11/01/2020	Maturity @ 100.00	130,000.000	130,128	130,000	130,000		(128)		(128)					3,338	
2499999	Bonds - U.S. Political Subdivisions of States						130,000.000	130,128	130,000	130,000		(128)		(128)					3,338	
8399998	Subtotal - Bonds						130,000.000	130,128	130,000	130,000		(128)		(128)					3,338	
8999998	Subtotal - Preferred Stocks						X X X													
92556V-10-6	VIATRIS ORD		11/16/2020	Citizens	12/01/2020	Unknown	446.684	5,559	7,199	5,559								1,635	1,635	
9099999	Common Stocks - 'Industrial and Miscellaneous (Unaffiliated) Publicly Traded						X X X	5,559	7,199	5,559								1,635	1,635	
9799998	Subtotal - Common Stocks						X X X	5,559	7,199	5,559								1,635	1,635	
9899999	Subtotal - Stocks						X X X	5,559	7,199	5,559								1,635	1,635	
9999999	Totals						X X X	135,687	137,199	135,559		(128)		(128)				1,635	1,635	3,338

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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		65,761,800		1,000,000	100.000
1599999 Common Stocks - Non-Insurer Which Controls Insurer								65,761,800		XXX	XXX
000000-00-0	INVT IN AFFIL - ALTUS REALTY		00000	030396397	8bii	NO		3,808,772			
1799999 Common Stocks - Other Affiliates								3,808,772		XXX	XXX
1899999 Total - Common Stocks								69,570,572		XXX	XXX
1999999 Totals								69,570,572		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 Goodwill 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
		NONE			
0399999 Total				XXX	XXX

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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	
NONE																				
9199999	TOTALS										XXX				XXX	XXX	XXX			

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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)	
NONE																							
1759999999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

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(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated 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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NONE																								
1759999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX						XXX							XXX

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

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					
NONE																					
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX									XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

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
	NONE

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			
NONE																				
1759999999 Total							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

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)	
NONE									
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)
NONE								
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$		0	Book/Adjusted Carrying Value \$	
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 *
OPEN DEPOSITORIES						
CITIZENS BANK - CONTROL 19425961		PROVIDENCE, RI 02903			2,954,459	
CITIZENS BANK - OPERATING 19426046		PROVIDENCE, RI 02903			(1,540,533)	
CITIZENS BANK - CLAIMS 99000679		PROVIDENCE, RI 02903			403,529	
CITIZENS BANK - MELLON 1011032		PROVIDENCE, RI 02940			247	
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			1,817,702	X X X
SUSPENDED DEPOSITORIES						
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			1,817,702	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			1,817,952	X X X

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

1. January	(965,732)	4. April	10,772,167	7. July	10,091,388	10. October	968,868
2. February	(1,223,015)	5. May	14,096,080	8. August	8,889,308	11. November	1,078,199
3. March	4,128,435	6. June	9,490,475	9. September	7,211,395	12. December	(2,513,557)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/31/2021	0.050	X X X	510,512		11,928
8699999	All Other Money Market Mutual Funds					510,512		11,928
8899999	Total Cash Equivalents					510,512		11,928
8899999	Total Cash Equivalents					510,512		11,928

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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

OVERFLOW PAGE FOR WRITE-INS
