



52632202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

ALTUS DENTAL INSURANCE CO., INC.

NAIC Group Code 1571 1571 NAIC Company Code 52632 Employer's ID Number 05-0513223
(Current Period) (Prior Period)

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

Country of Domicile US

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 August 1, 2000 Commenced Business September 1, 2001

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 www.altusdental.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>ELIZABETH CATUCCI #</u>	<u>JULIE G. DUFFY</u>	<u>THOMAS P. ENRIGHT</u>	<u>FRANCIS J. FLYNN</u>
<u>JONATHAN W. HALL</u>	<u>PETER C. HAYES</u>	<u>STEVEN J. ISSA #</u>	<u>JUNIOR JABBIE</u>
<u>COLIN P. KANE</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
25th day of FEBRUARY, 2022, by

KELLY COTOIA
My commission expires 8/7/25

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						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
1.06 Industrial and miscellaneous	42,366,143	95.11	42,366,143		42,366,143	95.11
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	42,366,143	95.11	42,366,143		42,366,143	95.11
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)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
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)	1,354,165	3.04	1,354,165		1,354,165	3.04
6.02 Cash equivalents (Schedule E, Part 2)	823,934	1.85	823,934		823,934	1.85
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	2,178,099	4.89	2,178,099		2,178,099	4.89
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
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	44,544,242	100.00	44,544,242		44,544,242	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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		
5.2 Totals, Part 3, Column 9		
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
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)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		41,923,999
2. Cost of bonds and stocks acquired, Part 3, Column 7		11,592,724
3. Accrual of discount		32,979
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		
5. Total gain (loss) on disposals, Part 4, Column 19		(35,644)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,782,278
7. Deduct amortization of premium		468,879
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		103,242
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		42,366,143
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		42,366,143

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				
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				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	37,270,174	37,513,947	37,874,671	35,573,000
	9. Canada	2,373,870	2,409,771	2,394,564	2,350,000
	10. Other Countries	2,722,099	2,746,559	2,749,560	2,625,000
	11. Totals	42,366,143	42,670,277	43,018,795	40,548,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	42,366,143	42,670,277	43,018,795	40,548,000
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				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	42,366,143	42,670,277	43,018,795	

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

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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)
1. U.S. Governments												
1.1 NAIC 1						XXX						
1.2 NAIC 2					NONE	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					NONE	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					NONE	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						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3					NONE	XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX						
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4					NONE	XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 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. 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	6,158,731	26,045,901				XXX	32,204,632	76.015	37,910,419	90.427	31,811,253	393,379
6.2 NAIC 2	1,000,321	9,161,190				XXX	10,161,511	23.985	4,013,580	9.573	9,611,724	549,787
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	7,159,052	35,207,091				XXX	42,366,143	100.000	41,923,999	100.000	41,422,977	943,166
7. Hybrid Securities												
7.1 NAIC 1						XXX						
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						
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						

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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

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) 6,158,731	26,045,901					32,204,632	76.015	X X X	X X X	31,811,253	393,379
11.2 NAIC 2	(d) 1,000,321	9,161,190					10,161,511	23.985	X X X	X X X	9,611,724	549,787
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	7,159,052	35,207,091					(b) 42,366,143	100.000	X X X	X X X	41,422,977	943,166
11.8 Line 11.7 as a % of Col. 7	16.898	83.102					100.000	X X X	X X X	X X X	97.774	2.226
12. Total Bonds Prior Year												
12.1 NAIC 1	4,959,750	32,950,669					X X X	X X X	37,910,419	90.427	36,511,209	1,399,211
12.2 NAIC 2	2,533,724	1,479,856					X X X	X X X	4,013,580	9.573	3,463,927	549,652
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	7,493,474	34,430,525					X X X	X X X	(b) 41,923,999	100.000	39,975,136	1,948,863
12.8 Line 12.7 as a % of Col. 9	17.874	82.126					X X X	X X X	100.000	X X X	95.351	4.649
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,018,289	25,792,964					31,811,253	75.086	36,511,209	87.089	31,811,253	X X X
13.2 NAIC 2	500,320	9,111,404					9,611,724	22.687	3,463,927	8.262	9,611,724	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	6,518,608	34,904,369					41,422,977	97.774	39,975,136	95.351	41,422,977	X X X
13.8 Line 13.7 as a % of Col. 7	15.737	84.263					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	15.386	82.387					97.774	X X X	X X X	X X X	97.774	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	140,443	252,937					393,379	0.929	1,399,211	3.337	X X X	393,379
14.2 NAIC 2	500,002	49,786					549,787	1.298	549,652	1.311	X X X	549,787
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	640,444	302,722					943,166	2.226	1,948,863	4.649	X X X	943,166
14.8 Line 14.7 as a % of Col. 7	67.904	32.096					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	1.512	0.715					2.226	X X X	X X X	X X X	X X X	2.226

(a) Includes \$ 943,166 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													
1.02 Residential Mortgage-Backed Securities													
1.03 Commercial Mortgage-Backed Securities													
1.04 Other Loan-Backed and Structured Securities													
1.05 Totals													
2. All Other Governments				NONE									
2.01 Issuer Obligations													
2.02 Residential Mortgage-Backed Securities													
2.03 Commercial Mortgage-Backed Securities													
2.04 Other Loan-Backed and Structured Securities													
2.05 Totals													
3. U.S. States, Territories and Possessions, Guaranteed				NONE									
3.01 Issuer Obligations													
3.02 Residential Mortgage-Backed Securities													
3.03 Commercial Mortgage-Backed Securities													
3.04 Other Loan-Backed and Structured Securities													
3.05 Totals													
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE									
4.01 Issuer Obligations													
4.02 Residential Mortgage-Backed Securities													
4.03 Commercial Mortgage-Backed Securities													
4.04 Other Loan-Backed and Structured Securities													
4.05 Totals													
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed				NONE									
5.01 Issuer Obligations													
5.02 Residential Mortgage-Backed Securities													
5.03 Commercial Mortgage-Backed Securities													
5.04 Other Loan-Backed and Structured Securities													
5.05 Totals													
6. Industrial and Miscellaneous													
6.01 Issuer Obligations	7,159,052	35,207,091				XXX	42,366,143	100.000	41,923,999	100.000	41,422,977	943,166	
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	7,159,052	35,207,091				XXX	42,366,143	100.000	41,923,999	100.000	41,422,977	943,166	
7. Hybrid Securities				NONE									
7.01 Issuer Obligations													
7.02 Residential Mortgage-Backed Securities													
7.03 Commercial Mortgage-Backed Securities													
7.04 Other Loan-Backed and Structured Securities													
7.05 Totals													
8. Parent, Subsidiaries and Affiliates				NONE									
8.01 Issuer Obligations													
8.02 Residential Mortgage-Backed Securities													
8.03 Commercial Mortgage-Backed Securities													
8.04 Other Loan-Backed and Structured Securities													
8.05 Affiliated Bank Loans – Issued													
8.06 Affiliated Bank Loans – Acquired													
8.07 Totals													

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							
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	7,159,052	35,207,091				X X X	42,366,143	100.000	X X X	X X X	41,422,977	943,166
11.02 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
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	7,159,052	35,207,091					42,366,143	100.000	X X X	X X X	41,422,977	943,166
11.09 Line 11.08 as a % of Col. 7	16.898	83.102					100.000	X X X	X X X	X X X	97.774	2.226
12. Total Bonds Prior Year												
12.01 Issuer Obligations	7,493,474	34,430,525				X X X	X X X	X X X	41,923,999	100.000	39,975,136	1,948,863
12.02 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
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	7,493,474	34,430,525					X X X	X X X	41,923,999	100.000	39,975,136	1,948,863
12.09 Line 12.08 as a % of Col. 9	17.874	82.126					X X X	X X X	100.000%	X X X	95.351	4.649
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	6,518,608	34,904,369				X X X	41,422,977	97.774	39,975,136	95.351	41,422,977	X X X
13.02 Residential Mortgage-Backed Securities						X X X						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	6,518,608	34,904,369					41,422,977	97.774	39,975,136	95.351	41,422,977	X X X
13.09 Line 13.08 as a % of Col. 7	15.737	84.263					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	15.386	82.387					97.774	X X X	X X X	X X X	97.774	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	640,444	302,722				X X X	943,166	2.226	1,948,863	4.649	X X X	943,166
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	640,444	302,722					943,166	2.226	1,948,863	4.649	X X X	943,166
14.09 Line 14.08 as a % of Col. 7	67.904	32.096					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	1.512	0.715					2.226	X X X	X X X	X X X	X X X	2.226

NONE
NONE

6018

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

SI 10

(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	X X X		X X X		X X X		X X X		X X X	
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	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 6		
5. Part D, Section 1, Column 7		
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 9		
11. Part D, Section 1, Column 10		
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 12		
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	1,770,951		1,770,951	
2. Cost of cash equivalents acquired	11,737,497		11,737,497	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	12,684,514		12,684,514	
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)	823,934		823,934	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	823,934		823,934	

(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 Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
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 2

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

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

E05

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																	
E06																	
0599999 Totals																	

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	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 Strateg	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 Percentag 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.				
5099999 Totals												NONE								XXX

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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							
NONE										
5099999 Totals										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)						
NONE																		
5099999 Totals																		

E09

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -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
002824-BA-7	ABBOTT LABORATORIES			1	1.F FE	489,025	100.438	502,189	500,000	499,547		2,217			2.550	3.006	MS	3,754	12,750	12/19/2016	03/15/2022
00287Y-BV-0	ABBVIE INC			1,2	2.B FE	269,448	105.138	262,846	250,000	268,287		(1,161)		2.950	1.345	MN	819	3,687	09/10/2021	11/21/2026	
001055-AM-4	AFLAC INC			1	1.G FE	260,495	106.795	266,988	250,000	255,713		(1,887)		3.625	2.791	MN	1,158	9,063	05/24/2019	11/15/2024	
001055-BK-7	AFLAC INC			1,2	1.G FE	499,515	98.224	491,120	500,000	499,593		28		1.125	1.145	MS	1,656	2,922	03/08/2021	03/15/2026	
021441-AF-7	ALTERA CORP			1	1.E FE	373,266	105.568	369,487	350,000	357,910		(4,063)		4.100	2.850	MN	1,834	14,350	01/19/2018	11/15/2023	
02665W-BH-3	AMERICAN HONDA FINANCE CORP			1	1.G FE	315,208	103.461	310,382	300,000	313,237		(1,971)		2.300	1.325	MS	2,147	3,450	04/12/2021	09/09/2026	
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	243,288	103.772	259,430	250,000	247,055		1,314		2.900	3.480	FA	2,719	7,250	01/11/2019	02/16/2024	
02665W-DN-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	300,801	98.432	295,297	300,000	300,596		(158)		1.000	0.945	MS	925	3,000	09/14/2020	09/10/2025	
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	270,150	105.345	263,364	250,000	267,385		(2,765)		2.875	1.264	MS	2,116	3,594	04/09/2021	09/15/2026	
06051G-FF-1	BANK OF AMERICA CORP				1.F FE	261,180	106.315	265,787	250,000	255,273		(2,235)		4.000	3.022	AO	2,500	10,000	04/12/2019	04/01/2024	
06051G-HC-6	BANK OF AMERICA CORP			1,2,5	1.F FE	121,418	102.104	127,630	125,000	123,648		656		3.004	3.582	JD	115	3,755	06/08/2018	12/20/2023	
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1.F FE	1,086,640	104.227	1,094,379	1,050,000	1,064,992		(9,306)		3.864	2.919	JJ	17,807	40,572	09/13/2019	07/23/2024	
06053F-AA-7	BANK OF AMERICA CORP				1.F FE	791,575	105.119	788,396	750,000	762,486		(7,694)		4.100	3.001	JJ	13,410	30,750	02/08/2018	07/24/2023	
06367W-HH-9	BANK OF MONTREAL			C	1.F FE	254,650	104.544	261,359	250,000	252,160		(987)		3.300	2.872	FA	3,346	8,250	05/24/2019	02/05/2024	
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	290,922	100.700	302,099	300,000	297,350		1,857		2.661	3.325	MN	998	7,983	05/18/2018	05/16/2023	
06406R-AE-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	500,231	102.208	511,040	500,000	500,055		(47)		2.950	2.940	JJ	6,228	14,750	01/25/2018	01/29/2023	
064159-MK-9	BANK OF NOVA SCOTIA			C	1.F FE	574,075	104.815	576,484	550,000	561,887		(5,430)		3.400	2.345	FA	7,272	18,700	09/19/2019	02/11/2024	
064159-VL-7	BANK OF NOVA SCOTIA			C	1.F FE	306,216	99.377	298,132	300,000	304,714		(1,344)		1.300	0.836	JD	217	3,900	11/17/2020	06/11/2025	
05565Q-CS-5	BP CAPITAL MARKETS PLC			C	1.F FE	557,632	106.353	584,943	550,000	554,172		(1,394)		3.535	3.252	MN	3,078	19,442	05/24/2019	11/04/2024	
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	255,034	104.599	261,497	250,000	252,614		(1,007)		2.900	2.464	JJ	3,122	7,250	07/11/2019	07/26/2024	
808513-AL-9	CHARLES SCHWAB CORP			1,2	1.F FE	311,919	104.966	314,899	300,000	307,226		(2,357)		3.000	2.150	MS	2,775	9,000	12/24/2019	03/10/2025	
808513-AT-2	CHARLES SCHWAB CORP			1,2	1.F FE	700,160	101.930	713,513	700,000	700,041		(37)		2.650	2.644	JJ	8,038	18,550	12/19/2017	01/25/2023	
17275R-BE-1	CISCO SYSTEMS INC			1	1.E FE	249,285	102.272	255,681	250,000	249,827		150		2.600	2.649	FA	2,221	6,500	01/19/2018	02/28/2023	
17325F-AS-7	CITIBANK NA			1,2	1.E FE	508,130	105.232	505,115	480,000	493,030		(6,377)		3.650	2.239	JJ	7,689	17,520	08/16/2019	01/23/2024	
172967-JC-6	CITIGROUP INC				2.B FE	1,973,975	110.638	1,925,096	1,740,000	1,956,682		(17,292)		4.300	1.636	MN	8,521	37,410	08/30/2021	11/20/2026	
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC				1.G FE	485,396	107.499	384,848	358,000	378,108		(22,519)		9.455	2.868	MN	4,325	33,849	12/19/2016	11/15/2022	
20030N-CS-8	COMCAST CORP			1,2	1.G FE	288,765	109.265	273,162	250,000	278,255		(7,668)		3.950	0.777	AO	2,085	9,875	08/14/2020	10/15/2025	
126149-AD-5	CONOPCO INC			1	1.E FE	677,940	126.792	633,961	500,000	650,172		(27,768)		7.250	1.017	JD	1,611	36,250	01/20/2021	12/15/2026	
25243Y-BA-6	DIAGEO CAPITAL PLC			C	1.G FE	499,710	102.494	512,468	500,000	499,837		56		2.125	2.137	AO	1,977	5,312	11/08/2019	10/24/2024	
25746U-CK-3	DOMINION ENERGY INC			1,2	2.B FE	267,790	104.102	260,256	250,000	266,433		(1,357)		2.850	1.299	FA	2,692	8,130	08/13/2021	08/15/2026	
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	1,061,368	103.474	1,034,741	1,000,000	1,056,347		(5,021)		2.650	1.331	MS	8,833	9,937	09/24/2021	09/01/2026	
263534-CN-7	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	313,395	100.912	302,737	300,000	309,752		(2,777)		1.700	0.745	JD	2,352	5,950	09/08/2020	07/15/2025	
532457-BH-0	ELI LILLY AND CO			1,2	1.F FE	309,522	104.489	313,468	300,000	305,945		(1,797)		2.750	2.100	JD	688	8,250	12/24/2019	06/01/2025	
29736R-AE-0	ESTEEL LAUDER COMPANIES INC			1	1.E FE	228,705	101.114	222,450	220,000	222,653		(4,251)		2.350	0.407	FA	1,953	5,170	07/24/2020	08/15/2022	
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1.G FE	255,273	103.236	258,089	250,000	253,058		(1,091)		2.375	1.909	MN	759	5,937	12/11/2019	11/15/2024	
36966T-DS-8	GENERAL ELECTRIC CO				2.A FE	407,138	103.451	398,286	385,000	392,433		(3,813)		4.000	2.931	MN	1,968	15,400	12/19/2017	11/15/2023	
373334-JX-0	GEORGIA POWER CO			1	2.A FE	504,145	100.930	504,648	500,000	500,320		(849)		2.850	2.675	MN	1,821	14,250	03/31/2017	05/15/2022	
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	542,357	105.106	536,041	510,000	526,131		(7,827)		3.700	2.076	AO	4,718	18,870	11/26/2019	04/01/2024	
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	789,440	106.643	773,162	725,000	783,157		(6,283)		3.500	1.366	MN	3,172	12,687	08/19/2021	11/16/2026	
402479-CC-1	GULF POWER CO			1	1.E FE	503,940	100.793	503,963	500,000	500,292		(774)		3.100	2.940	MN	1,981	15,500	12/27/2016	05/15/2022	
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	49,160	101.622	50,811	50,000	49,786		184		3.350	3.744	FA	633	1,675	06/08/2018	02/15/2023	

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	For orig g n CHAR	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
418056-AY-3	HASBRO INC			1,2	2.C FE	275,005	107.292	268,231	250,000	272,617		(2,388)			3.550	1.553	MN	1,035	4,437	06/25/2021	11/19/2026
404280-AN-9	HSBC HOLDINGS PLC		C		1.G FE	314,436	100.831	302,492	300,000	300,751		(3,045)			4.000	2.955	MS	3,033	12,000	03/31/2017	03/30/2022
404280-BH-1	HSBC HOLDINGS PLC		C		2.A FE	873,613	109.000	844,746	775,000	867,170		(6,442)			4.375	1.823	MN	3,579	16,953	09/24/2021	11/23/2026
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP		1		1.G FE	327,665	120.732	301,830	250,000	308,503		(15,003)			7.000	0.781	AO	2,965	17,500	09/22/2020	10/30/2025
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP		1		1.G FE	299,370	105.372	316,117	300,000	299,728		122			3.625	3.670	FA	4,199	10,875	01/04/2019	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CORP		1		1.G FE	513,657	101.904	509,522	500,000	502,288		(2,626)			2.875	2.330	MN	2,076	14,375	06/23/2017	11/09/2022
46625H-RL-6	JPMORGAN CHASE & CO		2		1.F FE	478,134	102.308	511,536	500,000	493,560		4,476			2.700	3.667	MN	1,613	13,500	05/18/2018	05/18/2023
46625H-RV-4	JPMORGAN CHASE & CO		1,2		1.F FE	331,469	105.671	317,012	300,000	326,100		(5,369)			2.950	0.968	AO	2,213	8,850	01/15/2021	10/01/2026
46647P-AY-2	JPMORGAN CHASE & CO		1,2,5		1.F FE	252,791	107.099	267,746	250,000	251,162		(572)			4.023	3.770	JD	726	10,058	01/11/2019	12/05/2024
46647P-BF-2	JPMORGAN CHASE & CO		1,2,5		1.F FE	263,980	102.239	255,596	250,000	259,900		(3,502)			2.301	0.859	AO	1,214	5,753	10/29/2020	10/15/2025
48128G-Y5-3	JPMORGAN CHASE & CO		2		1.F FE	250,000	94.733	236,830	250,000	250,000					0.825	0.825	JD	52	2,062	12/18/2020	12/22/2025
628931-AB-3	JPMORGAN CHASE BANK NA				1.E FE	293,295	118.794	272,035	229,000	265,040		(12,146)			8.250	2.461	MN	3,149	18,893	08/16/2019	11/01/2024
540424-AS-7	LOEWS CORP		1,2		1.F FE	278,888	108.168	270,420	250,000	274,587		(4,301)			3.750	1.222	AO	2,344	4,688	04/13/2021	04/01/2026
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	137,184	101.686	143,377	141,000	140,443		687			2.500	3.010	AO	725	3,525	12/19/2016	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	256,191	105.324	263,309	250,000	252,937		(1,232)			3.600	3.060	AO	2,050	9,000	04/12/2019	04/09/2024
57636Q-AG-9	MASTERCARD INC		1,2		1.E FE	271,230	106.483	266,207	250,000	268,403		(2,827)			2.950	1.309	MN	819	7,375	04/04/2021	11/21/2026
582839-AH-9	MEAD JOHNSON NUTRITION CO		1,2		1.G FE	634,125	109.212	600,663	550,000	615,386		(17,729)			4.125	0.788	MN	2,899	22,688	12/10/2020	11/15/2025
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC		C		1.G FE	504,170	100.382	501,912	500,000	500,169		(979)			2.953	2.736	FA	5,045	14,765	10/25/2017	02/28/2022
617446-7Y-9	MORGAN STANLEY				2.A FE	938,235	110.412	910,898	825,000	930,597		(7,638)			4.350	1.508	MS	11,265	15,225	09/24/2021	09/08/2026
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		1		2.C FE	500,230	99.999	499,997	500,000	500,002		(49)			2.800	2.790	JJ	6,533	14,000	01/13/2017	01/13/2022
66989H-AE-8	NOVARTIS CAPITAL CORP		1		1.D FE	486,125	101.271	506,354	500,000	497,447		3,466			2.400	3.126	MS	3,333	12,000	08/10/2018	09/21/2022
67021C-AK-3	NSTAR ELECTRIC CO		1,2		1.E FE	335,331	104.980	314,941	300,000	325,403		(6,877)			3.250	0.869	MN	1,246	9,750	07/17/2020	11/15/2025
68389X-BL-8	ORACLE CORP		1,2		2.A FE	143,819	101.967	152,950	150,000	147,980		1,137			2.400	3.220	MS	1,060	3,600	03/02/2018	09/15/2023
68389X-BT-1	ORACLE CORP		1,2		2.A FE	268,587	102.363	255,908	250,000	263,412		(4,171)			2.500	0.780	AO	1,563	6,250	10/05/2020	04/01/2025
69349L-AK-4	PNC BANK NA		2		1.G FE	483,200	102.122	510,609	500,000	495,879		3,678			2.950	3.737	JJ	6,180	14,750	05/18/2018	01/30/2023
69353R-EF-1	PNC BANK NA		2		1.F FE	264,278	105.629	264,073	250,000	258,256		(2,895)			3.300	2.056	AO	1,398	8,250	11/21/2019	10/30/2024
747525-AT-0	QUALCOMM INC		1,2		1.F FE	239,890	104.205	260,513	250,000	245,231		1,879			2.900	3.744	MN	826	7,250	01/18/2019	05/20/2024
751212-AC-5	RALPH LAUREN CORP		1,2		1.G FE	452,078	107.839	431,354	400,000	439,032		(10,806)			3.750	0.937	MS	4,417	15,000	10/19/2020	09/15/2025
755111-BY-6	RAYTHEON CO		1,2		1.G FE	274,721	104.225	270,984	260,000	268,532		(3,046)			3.150	1.900	JD	364	8,190	12/11/2019	12/15/2024
78013X-ZU-5	ROYAL BANK OF CANADA		C		1.F FE	759,623	103.352	775,142	750,000	755,110		(1,933)			2.550	2.272	JJ	8,766	19,125	08/21/2019	07/16/2024
78014R-BX-7	ROYAL BANK OF CANADA		C	2	1.F FE	200,000	99.317	198,634	200,000	200,000					2.300	2.443	JJ	1,929	4,600	01/28/2020	01/30/2025
78014R-BY-5	ROYAL BANK OF CANADA		C	2	1.F FE	300,000	100.100	300,020	300,000	300,000					2.200	2.200	JJ	2,768	6,600	01/13/2020	01/31/2025
80282K-AZ-9	SANTANDER HOLDINGS USA INC		1,2		2.A FE	480,158	104.379	469,706	450,000	478,249		(1,909)			3.244	1.813	AO	3,487	7,299	09/10/2021	10/05/2026
842587-CV-7	SOUTHERN CO		1,2		2.B FE	598,680	105.856	582,210	550,000	594,502		(4,178)			3.250	1.287	JJ	8,938		08/19/2021	07/01/2026
857477-AL-7	STATE STREET CORP				1.F FE	498,580	103.118	515,591	500,000	499,612		273			3.100	3.158	MN	1,981	15,500	02/08/2018	05/15/2023
857477-AN-3	STATE STREET CORP				1.E FE	520,485	106.468	532,341	500,000	511,986		(3,876)			3.300	2.453	JD	688	16,500	11/26/2019	12/16/2024
87612E-BD-7	TARGET CORP		1		1.F FE	102,963	105.990	105,990	100,000	101,425		(542)			3.500	2.905	JJ	1,750	3,500	01/25/2019	07/01/2024
07330M-AB-3	TRUIST BANK		2		1.F FE	337,907	106.981	320,944	300,000	329,410		(7,969)			3.625	0.869	MS	3,172	10,875	12/04/2020	09/16/2025
05531F-BB-8	TRUIST FINANCIAL CORP		2		1.G FE	608,819	106.292	631,419	600,000	604,870		(1,718)			2.850	2.538	AO	3,088	17,100	08/21/2019	10/26/2024
05531F-BH-5	TRUIST FINANCIAL CORP		2		1.G FE	304,812	103.237	309,710	300,000	302,618		(1,008)			2.500	2.140	FA	3,125	7,500	10/10/2019	08/01/2024
867914-BS-1	TRUIST FINANCIAL CORP		1,2		1.G FE	609,767	107.926	593,592	550,000	590,860		(12,555)			4.000	1.577	MN	3,667	22,000	10/13/2020	05/01/2025
25468P-DF-0	TWDC ENTERPRISES 18 CORP		1		1.G FE	279,595	106.027	265,067	250,000	271,742		(5,761)			3.150	0.766	MS	2,275	7,876	08/19/2020	09/17/2025

E10.1

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.		
NONE																	
9899999	Total Preferred and Common Stocks					XXX										XXX	XXX

E12

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number							
1A	1A \$	1B	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B	2C \$				
1C	3A \$	3B	3C \$				
1D	4A \$	4B	4C \$				
1E	5A \$	5B	5C \$				
1F	6 \$						

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
00287Y-BV-0	ABBVIE INC		09/10/2021	Citizens		269,448	250,000.00	2,294
001055-BK-7	AFLAC INC		03/03/2021	Citizens		499,515	500,000.00	
02665W-BH-3	AMERICAN HONDA FINANCE CORP		04/12/2021	Citizens		315,208	300,000.00	652
03076C-AH-9	AMERIPRISE FINANCIAL INC		04/26/2021	Citizens		270,150	250,000.00	819
172967-JC-6	CITIGROUP INC		08/30/2021	Citizens		1,973,975	1,740,000.00	15,705
126149-AD-5	CONOPCO INC		01/20/2021	Citizens		677,940	500,000.00	3,726
25746U-CK-3	DOMINION ENERGY INC		08/13/2021	Citizens		267,790	250,000.00	40
26441C-AS-4	DUKE ENERGY CORP		09/24/2021	Citizens		1,061,368	1,000,000.00	8,163
38145G-AH-3	GOLDMAN SACHS GROUP INC		08/19/2021	Citizens		789,440	725,000.00	5,022
418056-AY-3	HASBRO INC		06/25/2021	Citizens		275,005	250,000.00	961
404280-BH-1	HSBC HOLDINGS PLC	C	09/24/2021	Citizens		873,613	775,000.00	8,565
46625H-RV-4	JPMORGAN CHASE & CO		01/15/2021	Citizens		331,470	300,000.00	2,680
540424-AS-7	LOEWS CORP		04/26/2021	Citizens		278,888	250,000.00	651
57636Q-AG-9	MASTERCARD INC		04/05/2021	Citizens		271,230	250,000.00	2,766
617446-7Y-9	MORGAN STANLEY		09/24/2021	Citizens		938,235	825,000.00	14,074
80282K-AZ-9	SANTANDER HOLDINGS USA INC		09/10/2021	Citizens		480,158	450,000.00	6,191
842587-CV-7	SOUTHERN CO		08/19/2021	Citizens		598,680	550,000.00	1,620
91913Y-AU-4	VALERO ENERGY CORP		08/19/2021	Citizens		270,110	250,000.00	3,660
91914J-AA-0	VALERO ENERGY PARTNERS LP		08/19/2021	Citizens		283,433	250,000.00	1,975
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		07/19/2021	Citizens		545,438	500,000.00	1,821
337358-BH-7	WELLS FARGO & CO		08/19/2021	Citizens		321,630	250,000.00	999
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	11,592,724	10,415,000.00	82,384
8399997	Subtotal - Bonds - Part 3				X X X	11,592,724	10,415,000.00	82,384
8399999	Total - Bonds				X X X	11,592,724	10,415,000	82,384
9999999	Totals				X X X	11,592,724	X X X	82,384

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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 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 -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
001814-AR-3	ANR PIPELINE CO		11/01/2021	Maturity @ 100.00		858,000	858,000.00	1,137,112	900,652		(42,652)		(42,652)		858,000				82,583	11/01/2021
05348E-AQ-2	AVALONBAY COMMUNITIES INC		09/13/2021	Call @ 100.00		513,497	500,000.00	501,242	500,365		(167)		(167)		500,198		(198)	(198)	14,586	09/15/2022
06406H-BY-4	BANK OF NEW YORK MELLON CORP		08/24/2021	Call @ 100.00		250,000	250,000.00	252,605	250,569		(569)		(569)		250,000				8,135	09/23/2021
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	C	11/21/2021	Maturity @ 100.00		950,000	950,000.00	922,721	945,485		4,515		4,515		950,000				30,875	11/21/2021
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		05/03/2021	Call @ 100.00		500,000	500,000.00	496,110	499,567		350		350		499,917		83	83	3,854	06/01/2021
23636A-AH-4	DANSKE BANK A/S	C	09/08/2021	Maturity @ 100.00		500,000	500,000.00	497,892	499,697		303		303		500,000				10,000	09/08/2021
29736R-AH-3	ESTEE LAUDER COMPANIES INC		04/12/2021	Maturity @ 100.00		250,000	250,000.00	241,608	248,864		889		889		249,753		247	247	1,771	05/10/2021
406216-AH-4	HALLIBURTON CO		02/15/2021	Maturity @ 100.00		360,000	360,000.00	461,088	362,431		(2,431)		(2,431)		360,000				15,750	02/15/2021
406216-AZ-4	HALLIBURTON CO		08/16/2021	Call @ 100.00		1,270,000	1,270,000.00	1,275,511	1,270,640		(681)		(681)		1,269,959		41	41	30,956	11/15/2021
760719-AR-5	HSBC USA INC		05/15/2021	Maturity @ 100.00		500,000	500,000.00	632,169	510,101		(10,101)		(10,101)		500,000				22,813	05/15/2021
449786-AP-7	ING BANK NV	C	06/09/2021	Maturity @ 100.00		500,000	500,000.00	544,680	505,589		(5,589)		(5,589)		500,000				12,500	06/09/2021
46625H-JC-5	JPMORGAN CHASE & CO		08/15/2021	Maturity @ 100.00		250,000	250,000.00	257,275	251,551		(1,551)		(1,551)		250,000				10,875	08/15/2021
59156R-BF-4	METLIFE INC		07/23/2021	Maturity @ 100.00		1,023,952	975,000.00	983,242	977,854		(797)		(797)		977,057		13,979	13,979	17,996	12/15/2022
78014R-BE-9	ROYAL BANK OF CANADA	C	09/30/2021	Call @ 100.00		250,000	250,000.00	250,000	250,000						250,000				5,625	09/30/2024
78014R-BJ-8	ROYAL BANK OF CANADA	C	11/01/2021	Call @ 100.00		500,000	500,000.00	500,000	500,000						500,000				10,750	10/30/2024
822582-AS-1	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 100.00		506,734	500,000.00	501,245	500,415		(244)		(244)		500,170		(170)	(170)	15,866	08/21/2022
872540-AR-0	TJX COMPANIES INC		06/04/2021	Call @ 100.00		550,095	500,000.00	559,071	555,073		(5,448)		(5,448)		549,625		(49,626)	(49,626)	11,132	04/15/2025
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00		500,000	500,000.00	496,165	499,175		825		825		500,000				13,750	08/16/2021
25468P-DJ-2	TWDC ENTERPRISES 18 CORP		02/12/2021	Maturity @ 100.00		500,000	500,000.00	490,605	499,562		438		438		500,000				5,750	02/12/2021
91324P-CH-3	UNITEDHEALTH GROUP INC		12/15/2021	Maturity @ 100.00		250,000	250,000.00	248,615	249,590		410		410		250,000				7,188	12/15/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	10,782,278	10,663,000.00	11,248,956	10,777,180		(62,500)		(62,500)		10,714,679		(35,644)	(35,644)	332,755	X X X
8399997	Subtotal - Bonds - Part 4				X X X	10,782,278	10,663,000	11,248,956	10,777,180		(62,500)		(62,500)		10,714,679		(35,644)	(35,644)	332,755	X X X
8399999	Total - Bonds				X X X	10,782,278	10,663,000.00	11,248,956	10,777,180		(62,500)		(62,500)		10,714,679		(35,644)	(35,644)	332,755	X X X
9999999	Totals					10,782,278	X X X	11,248,956	10,777,180		(62,500)		(62,500)		10,714,679		(35,644)	(35,644)	332,755	X X X

E14

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 Consideratio	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)					
NONE																			
9999999	Totals						X X X												

E15

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 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals									X X X	X X X

1. Total amount of goodwill nonadmitted \$ 0

E16

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				X X X	X X X

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 (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (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

E18

(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 Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted 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						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X						

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
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	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 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
0999999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	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	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	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)
NONE																		
Total									XXX									

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	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
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			1A \$0	1B \$0	1C \$0	1D \$0
			2A \$0	2B \$0	2C \$0	1E \$0
			3A \$0	3B \$0	3C \$0	1F \$0
			4A \$0	4B \$0	4C \$0	1G \$0
			5A \$0	5B \$0	5C \$0	
			6A \$0			

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1 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 18615368 CONTROL		PROVIDENCE RI 02903			3,583,681	
CITIZENS BANK 19425988 OPERATIVE		PROVIDENCE RI 02903			(8,029)	
CITIZENS BANK 99000695 CLAIMS		PROVIDENCE RI 02903			(2,221,487)	
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			1,354,165	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			1,354,165	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X			1,354,165	X X X

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

1. January	9,310,230	4. April	5,664,205	7. July	2,575,332	10. October	922,806
2. February	11,630,387	5. May	6,190,282	8. August	2,944,609	11. November	2,283,296
3. March	1,354,165	6. June	8,012,086	9. September	4,389,094	12. December	2,506,221

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
26188J-20-6	DREYFUS CASH MGT INST		12/31/2021	0.040	X X X	80		26
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/31/2021	0.050	X X X	823,854		820
8699999	All Other Money Market Mutual Funds					823,934		846
9999999	Total Cash Equivalents					823,934		846

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1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
Line Number	1A	1B	1C	1D	1E
	1A \$	1B \$	1C \$	1D \$	1E \$
	2A \$	2B \$	2C \$	2D \$	2E \$
	3A \$	3B \$	3C \$	3D \$	3E \$
	4A \$	4B \$	4C \$	4D \$	4E \$
	5A \$	5B \$	5C \$	5D \$	5E \$
	6 \$				

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	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	B DEPOSIT WITH THE STATE TREASURER	1,245,905	1,277,383		
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	XXX	XXX			
59. Total	XXX	XXX	1,245,905	1,277,383		

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

NONE

OVERFLOW PAGE FOR WRITE-INS
