



55301202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021
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@deltadentalri.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	125,000	0.07	125,000		125,000	0.07
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	481,712	0.27	481,712		481,712	0.27
1.06 Industrial and miscellaneous	55,808,487	31.77	55,808,487		55,808,487	31.77
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	56,415,199	32.11	56,415,199		56,415,199	32.11
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,245	0.00	1,245		1,245	0.00
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,245	0.00	1,245		1,245	0.00
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	12,892,808	7.34	12,892,808		12,892,808	7.34
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	66,192,288	37.68	66,192,288		66,192,288	37.68
3.05 Mutual funds	12,456,497	7.09	12,456,497		12,456,497	7.09
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	91,541,593	52.11	91,541,593		91,541,593	52.11
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)	6,910,367	3.93	6,910,367		6,910,367	3.93
6.02 Cash equivalents (Schedule E, Part 2)	980,796	0.56	980,796		980,796	0.56
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	7,891,163	4.49	7,891,163		7,891,163	4.49
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	19,818,105	11.28	19,818,105		19,818,105	11.28
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	175,667,305	100.00	175,667,305		175,667,305	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		10,501,408
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	97,666	
2.2 Additional investment made after acquisition (Part 2, Column 9)	564,875	662,541
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	8,654,156	
5.2 Totals, Part 3, Column 9		8,654,156
6. Total gain (loss) on disposals, Part 3, Column 19		1,028,024
7. Deduct amounts received on disposals, Part 3, Column 16		1,028,024
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)		19,818,105
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		19,818,105

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

1. Book/adjusted carrying value, December 31 of prior year		148,615,683
2. Cost of bonds and stocks acquired, Part 3, Column 7		6,732,576
3. Accrual of discount		32,825
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	4,908,958	
4.4 Part 4, Column 11	(43,480)	4,865,478
5. Total gain (loss) on disposals, Part 4, Column 19		(47,132)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		11,719,520
7. Deduct amortization of premium		640,669
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19	(12)	
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		(12)
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		118,809
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		147,958,038
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		147,958,038

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	122,999	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	481,712	475,418	488,218	468,316
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	48,238,619	48,993,958	49,314,558	46,970,000
	9. Canada	4,712,926	4,722,289	4,764,808	4,600,000
	10. Other Countries	2,856,942	2,929,245	2,879,907	2,765,000
	11. Totals	55,808,487	56,645,492	56,959,273	54,335,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	56,415,199	57,243,909	57,572,491	54,928,316
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	1,245	1,245	1,193	
	15. Canada				
	16. Other Countries				
	17. Totals	1,245	1,245	1,193	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,245	1,245	1,193	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	25,345,107	25,345,107	13,529,562	
	21. Canada	4,045	4,045	3,408	
	22. Other Countries	153	153	141	
	23. Totals	25,349,305	25,349,305	13,533,111	
Parent, Subsidiaries and Affiliates	24. Totals	66,192,288	66,192,288	36,465,025	
	25. Total Common Stocks	91,541,593	91,541,593	49,998,136	
	26. Total Stocks	91,542,838	91,542,838	49,999,329	
	27. Total Bonds and Stocks	147,958,037	148,786,747	107,571,820	

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	0.222	125,000	0.190	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	0.222	125,000	0.190	125,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,273	478,440				XXX	481,712	0.854	490,291	0.746	481,712	
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	3,273	478,440				XXX	481,712	0.854	490,291	0.746	481,712	

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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. 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	8,419,100	41,676,578				XXX	50,095,679	88.798	60,510,640	92.042	49,824,021	271,658
6.2 NAIC 2	1,353,821	4,358,987				XXX	5,712,808	10.126	4,616,705	7.022	5,712,808	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	9,772,922	46,035,565				XXX	55,808,487	98.925	65,127,345	99.064	55,536,829	271,658
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) 8,422,373	42,280,018					50,702,391	89.874	X X X	X X X	50,430,733	271,658
11.2 NAIC 2	(d) 1,353,821	4,358,987					5,712,808	10.126	X X X	X X X	5,712,808	
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	9,776,194	46,639,005					(b) 56,415,199	100.000	X X X	X X X	56,143,541	271,658
11.8 Line 11.7 as a % of Col. 7	17.329	82.671					100.000	X X X	X X X	X X X	99.518	0.482
12. Total Bonds Prior Year												
12.1 NAIC 1	7,997,640	53,128,291					X X X	X X X	61,125,931	92.978	60,847,634	278,298
12.2 NAIC 2	1,303,252	3,313,453					X X X	X X X	4,616,705	7.022	4,366,705	250,000
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	9,300,893	56,441,743					X X X	X X X	(b) 65,742,636	100.000	65,214,338	528,298
12.8 Line 12.7 as a % of Col. 9	14.147	85.853					X X X	X X X	100.000	X X X	99.196	0.804
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,422,373	42,008,360					50,430,733	89.392	60,847,634	92.554	50,430,733	X X X
13.2 NAIC 2	1,353,821	4,358,987					5,712,808	10.126	4,366,705	6.642	5,712,808	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	9,776,194	46,367,347					56,143,541	99.518	65,214,338	99.196	56,143,541	X X X
13.8 Line 13.7 as a % of Col. 7	17.413	82.587					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	17.329	82.189					99.518	X X X	X X X	X X X	99.518	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1		271,658					271,658	0.482	278,298	0.423	X X X	271,658
14.2 NAIC 2									250,000	0.380	X X X	
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		271,658					271,658	0.482	528,298	0.804	X X X	271,658
14.8 Line 14.7 as a % of Col. 7		100.000					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		0.482					0.482	X X X	X X X	X X X	X X X	0.482

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(a) Includes \$ 271,658 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													
4.01 Issuer Obligations		125,000				X X X	125,000	0.222	125,000	0.190	125,000		
4.02 Residential Mortgage-Backed Securities						X X X							
4.03 Commercial Mortgage-Backed Securities						X X X							
4.04 Other Loan-Backed and Structured Securities						X X X							
4.05 Totals		125,000				X X X	125,000	0.222	125,000	0.190	125,000		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.01 Issuer Obligations		473,497				X X X	473,497	0.839	477,933	0.727	473,497		
5.02 Residential Mortgage-Backed Securities	3,273	4,942				X X X	8,215	0.015	12,358	0.019	8,215		
5.03 Commercial Mortgage-Backed Securities						X X X							
5.04 Other Loan-Backed and Structured Securities						X X X							
5.05 Totals	3,273	478,440				X X X	481,712	0.854	490,291	0.746	481,712		
6. Industrial and Miscellaneous													
6.01 Issuer Obligations	9,772,922	46,035,565				X X X	55,808,487	98.925	65,127,345	99.064	55,536,829	271,658	
6.02 Residential Mortgage-Backed Securities						X X X							
6.03 Commercial Mortgage-Backed Securities						X X X							
6.04 Other Loan-Backed and Structured Securities						X X X							
6.05 Totals	9,772,922	46,035,565				X X X	55,808,487	98.925	65,127,345	99.064	55,536,829	271,658	
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	9,772,922	46,634,062				X X X	56,406,984	99.985	X X X	X X X	56,135,326	271,658
11.02 Residential Mortgage-Backed Securities	3,273	4,942				X X X	8,215	0.015	X X X	X X X	8,215	
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	9,776,194	46,639,005					56,415,199	100.000	X X X	X X X	56,143,541	271,658
11.09 Line 11.08 as a % of Col. 7	17.329	82.671					100.000	X X X	X X X	X X X	99.518	0.482
12. Total Bonds Prior Year												
12.01 Issuer Obligations	9,295,951	56,434,327				X X X	X X X	X X X	65,730,278	99.981	65,201,981	528,298
12.02 Residential Mortgage-Backed Securities	4,941	7,417				X X X	X X X	X X X	12,358	0.019	12,358	
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	9,300,893	56,441,743					X X X	X X X	65,742,636	100.000	65,214,338	528,298
12.09 Line 12.08 as a % of Col. 9	14.147	85.853					X X X	X X X	100.000%	X X X	99.196	0.804
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,772,922	46,362,405				X X X	56,135,326	99.504	65,201,981	99.178	56,135,326	X X X
13.02 Residential Mortgage-Backed Securities	3,273	4,942				X X X	8,215	0.015	12,358	0.019	8,215	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	9,776,194	46,367,347					56,143,541	99.518	65,214,338	99.196	56,143,541	X X X
13.09 Line 13.08 as a % of Col. 7	17.413	82.587					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	17.329	82.189					99.518	X X X	X X X	X X X	99.518	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		271,658				X X X	271,658	0.482	528,298	0.804	X X X	271,658
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		271,658					271,658	0.482	528,298	0.804	X X X	271,658
14.09 Line 14.08 as a % of Col. 7		100.000					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		0.482					0.482	X X X	X X X	X X X	X X X	0.482

NONE
NONE

6019

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	510,512		510,512	
2. Cost of cash equivalents acquired	17,869,949		17,869,949	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	17,399,665		17,399,665	
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)	980,796		980,796	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	980,796		980,796	

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

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

EOS

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 Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative 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
			City	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	1.C	05/14/2013	1	52,085	27,948	27,948	(24,137)							24.570
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC		PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	1.C	03/04/2021	1	533,917	547,521	547,521	13,604						210,130	
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	1.C	05/31/2013	1	2,215,567	2,752,288	2,752,288	536,721							3.884
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	1.C	12/31/2015	1	4,553,608	12,344,939	12,344,939	7,791,331							4.531
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								7,355,177	15,672,696	15,672,696	8,317,519						210,130	X X X
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.	1.C	03/31/2014		3,808,773	4,145,409	4,145,409	336,636							100.000
1699999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated								3,808,773	4,145,409	4,145,409	336,636							X X X
4899999	Subtotal Unaffiliated								7,355,177	15,672,696	15,672,696	8,317,519						210,130	X X X
4999999	Subtotal Affiliated								3,808,773	4,145,409	4,145,409	336,636							X X X
5099999	Totals								11,163,950	19,818,105	19,818,105	8,654,155						210,130	X X X

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number									
1A	1A	1B \$	1C \$	19,818,105	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								
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	03/04/2021		97,666				
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	04/30/2021			115,319			
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	06/30/2021			74,982			
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	07/19/2021			72,087			
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	08/31/2021			122,459			
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	10/31/2021			15,074			
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	12/31/2021			36,330			
000000-00-0	POINT JUDITH CAPITAL PARTNER IV	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	03/25/2021			128,624			
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated							97,666	564,875		X X X
4899999	Subtotal Unaffiliated							97,666	564,875		X X X
5099999	Totals							97,666	564,875		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 VI	PROVIDENCE	RI	POINT JUDITH CAPITAL PARTN	12/31/2015	12/31/2021								1,028,024		1,028,024	1,028,024		
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation														1,028,024		1,028,024	1,028,024	
4899999	Subtotal Unaffiliated														1,028,024		1,028,024	1,028,024	
5099999	Totals														1,028,024		1,028,024	1,028,024	

EO9

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 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
832322-QX-2	SMITHFIELD R I				1.C FE	125,000	98.399	122,999	125,000	125,000					1.029	1.029	JJ	593	800	11/20/2020	01/15/2025
1899999	U.S. Political Subdivisions - Issuer Obligations					125,000	X X X	122,999	125,000	125,000					X X X	X X X	X X X	593	800	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					125,000	X X X	122,999	125,000	125,000					X X X	X X X	X X X	593	800	X X X	X X X
230563-CU-0 73358W-UE-2	CUMBERLAND CNTY N J IMPT AUTH PORT AUTH N Y & N J				1.C FE 1.E FE	315,056 164,999	99.057 106.279	307,077 159,419	310,000 150,000	313,640 159,857		(968) (3,468)			1.450 3.471	1.122 1.070	MS AO	1,498 1,099	4,495 5,207	07/02/2020 07/02/2020	09/01/2025 10/15/2025
2599999	U.S. Special Revenue - Issuer Obligations					480,055	X X X	466,496	460,000	473,497		(4,436)			X X X	X X X	X X X	2,597	9,702	X X X	X X X
31371M-GB-7	FN 255894 - RMBS			4	1.A	8,163	107.296	8,923	8,316	8,215		7			5.000	5.682	MON	35	419	10/05/2007	10/01/2025
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					8,163	X X X	8,923	8,316	8,215		7			X X X	X X X	X X X	35	419	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					488,218	X X X	475,419	468,316	481,712		(4,429)			X X X	X X X	X X X	2,632	10,121	X X X	X X X
88579Y-AR-2	3M CO			1	1.E FE	526,080	105.798	528,989	500,000	517,295		(4,589)			3.000	1.999	FA	6,000	15,000	01/24/2020	08/07/2025
023135-AN-6	AMAZON.COM INC			1,2	1.D FE	525,390	107.250	536,249	500,000	513,025		(4,621)			3.800	2.784	JD	1,372	19,000	04/02/2019	12/05/2024
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	250,008	104.536	261,340	250,000	250,009		(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	104.971	367,397	350,000	353,440		(1,619)			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	102.499	307,498	300,000	308,174		(2,980)			2.150	1.118	MS	1,989	6,450	06/15/2020	09/10/2024
02665W-DL-2	AMERICAN HONDA FINANCE CORP			1	1.G FE	860,406	99.616	846,739	850,000	857,612		(2,118)			1.200	0.941	JJ	4,902	10,200	10/05/2020	07/08/2025
02665W-DN-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	250,835	98.432	246,081	250,000	250,624		(165)			1.000	0.931	MS	771	2,500	09/22/2020	09/10/2025
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	268,352	105.345	263,364	250,000	265,874		(2,478)			2.875	1.399	MS	2,116	3,594	04/12/2021	09/15/2026
037833-AS-9	APPLE INC			1	1.B FE	563,505	105.766	581,713	550,000	556,397		(2,599)			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	101.622	203,245	200,000	199,762		225			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	105.365	263,414	250,000	256,060		(3,419)			4.200	2.738	JD	467	10,500	10/25/2017	12/15/2023
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	259,804	102.851	257,127	250,000	253,307		(2,746)			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	101.370	253,425	250,000	258,484		(2,502)			1.850	0.815	MN	771	4,625	09/22/2020	05/01/2025
06367W-MQ-3	BANK OF MONTREAL			C	1.F FE	251,890	103.102	257,756	250,000	251,016		(392)			2.500	2.331	JD	52	6,250	09/19/2019	06/28/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	486,510	102.143	510,714	500,000	495,943		2,411			2.200	2.714	FA	4,125	11,000	12/01/2017	08/16/2023
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.E FE	275,202	109.150	272,874	250,000	267,002		(4,262)			3.950	2.077	MN	1,180	9,875	01/17/2020	11/18/2025
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	250,250	105.393	263,483	250,000	250,128		(45)			3.250	3.230	MS	2,483	8,125	03/01/2019	09/11/2024
06406R-AL-1	BANK OF NEW YORK MELLON CORP				1.E FE	200,376	102.637	205,274	200,000	200,223		(76)			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	104.815	262,038	250,000	256,520		(2,989)			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	99.377	1,192,528	1,200,000	1,216,932		(4,828)			1.300	0.883	JD	867	15,600	10/13/2020	06/11/2025
06739F-HV-6	BARCLAYS BANK PLC			C	1.F FE	202,840	105.968	211,937	200,000	201,383		(551)			3.750	3.443	MN	958	7,500	04/05/2019	05/15/2024
084670-BJ-6	BERKSHIRE HATHAWAY INC			1	1.C FE	801,955	102.570	820,556	800,000	800,248		(217)			3.000	2.971	FA	9,333	24,000	02/19/2013	02/11/2023
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	279,749	107.510	268,774	250,000	271,658		(6,640)			3.900	1.124	AO	2,221	4,875	10/13/2020	04/09/2025
09778P-AD-7	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	302,736	100.219	300,657	300,000	302,035		(593)			1.350	1.142	JD	338	4,567	10/26/2020	06/01/2025

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For 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
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.F FE	253,495	105.454	263,636	250,000	251,536		(690)			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	106.353	159,530	150,000	152,034		(676)			3.535	3.033	MN	840	5,303	05/03/2019	11/04/2024
110122-AW-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	496,860	104.333	521,664	500,000	498,882		582			3.250	3.377	MN	2,701	16,250	05/18/2018	11/01/2023
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	258,616	104.599	261,497	250,000	254,777		(1,853)			2.900	2.107	JJ	3,122	7,250	11/21/2019	07/26/2024
110122-DN-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	300,000	97.412	292,237	300,000	300,000					0.750	0.750	MN	300	2,250	11/17/2020	11/13/2025
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	531,515	105.221	526,106	500,000	510,472		(5,324)			3.750	2.610	MN	1,927	18,750	11/17/2017	11/24/2023
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	250,385	102.722	256,804	250,000	250,227		(77)			2.150	2.117	MN	791	5,375	11/21/2019	11/08/2024
00440E-AV-9	CHUBB INA HOLDINGS INC			1,2	1.F FE	274,752	107.310	268,276	250,000	271,296		(3,456)			3.350	1.208	MN	1,349	8,375	04/26/2021	05/03/2026
17325F-AS-7	CITIBANK NA			1,2	1.E FE	206,344	105.232	210,464	200,000	202,818		(1,364)			3.650	2.912	JJ	3,204	7,300	05/03/2019	01/23/2024
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC			1	1.G FE	1,719,968	107.499	1,397,492	1,300,000	1,371,725		(80,258)			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	109.265	710,220	650,000	722,115		(19,559)			3.950	0.832	AO	5,420	25,675	10/29/2020	10/15/2025
20034D-JA-8	COMERICA BANK			1	1.G FE	505,727	103.225	516,127	500,000	503,132		(1,177)			2.500	2.247	JJ	5,486	12,500	10/10/2019	07/23/2024
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	160,451	101.986	168,277	165,000	163,760		903			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	100.912	201,825	200,000	205,107		(1,447)			1.700	0.947	JJ	1,568	3,967	07/01/2020	07/15/2025
278062-AC-8	EATON CORP			1	2.A FE	505,704	101.713	508,565	500,000	500,984		(1,154)			2.750	2.510	MN	2,253	13,750	09/22/2017	11/02/2022
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	538,880	106.932	534,659	500,000	524,640		(7,389)			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	101.448	152,172	150,000	150,171		(218)			2.700	2.549	AO	923	4,050	01/06/2017	10/09/2022
36962G-6F-6	GENERAL ELECTRIC CO			1	2.A FE	101,915	101.602	101,602	100,000	100,245		(353)			3.150	2.783	MS	998	3,150	12/27/2016	09/07/2022
36962G-6S-8	GENERAL ELECTRIC CO			1	2.A FE	444,902	102.076	459,344	450,000	449,400		568			3.100	3.234	JJ	6,665	13,950	02/01/2013	01/09/2023
36966R-6W-1	GENERAL ELECTRIC CO			1	2.A FE	112,291	101.713	101,713	100,000	101,096		(2,372)			5.150	2.700	JD	229	5,150	01/06/2017	06/15/2022
36966R-7A-8	GENERAL ELECTRIC CO			1	2.A FE	492,718	104.420	470,934	451,000	463,476		(7,798)			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	105.106	1,061,572	1,010,000	1,025,413		(7,398)			3.700	2.908	AO	9,343	37,370	11/08/2019	04/01/2024
375558-BC-6	GILEAD SCIENCES INC			1,2	2.A FE	513,646	101.340	506,699	500,000	501,325		(2,618)			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	102.416	768,123	750,000	745,375		3,689			2.800	3.325	MS	6,008	21,000	06/08/2018	03/18/2023
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	502,633	104.363	521,815	500,000	501,277		(519)			3.000	2.887	JD	1,250	15,000	04/05/2019	06/01/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC			1	1.F FE	727,692	100.294	656,926	655,000	655,627		(9,902)			5.750	4.187	JJ	16,425	37,662	07/16/2013	01/24/2022
437076-AZ-5	HOME DEPOT INC			1,2	1.F FE	506,460	101.942	509,709	500,000	500,753		(726)			2.700	2.548	AO	3,375	13,500	04/17/2013	04/01/2023
404280-BB-4	HSBC HOLDINGS PLC		C	1	1.G FE	943,232	107.797	916,270	850,000	930,671		(12,561)			3.900	1.653	MN	3,315	33,150	04/26/2021	05/25/2026
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	725,443	120.732	670,061	555,000	684,290		(33,136)			7.000	0.806	AO	6,583	38,850	10/26/2020	10/30/2025
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	638,510	103.918	649,486	625,000	628,980		(2,427)			3.375	2.960	FA	8,789	21,094	03/23/2018	08/01/2023
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	476,354	101.904	484,045	475,000	475,213		(243)			2.875	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	98.588	246,470	250,000	251,198		(341)			0.950	0.809	JJ	1,095	2,480	07/13/2020	07/15/2025
24422E-UX-5	JOHN DEERE CAPITAL CORP			1	1.F FE	510,325	103.449	517,246	500,000	505,332		(2,367)			2.600	2.097	MS	4,117	13,000	11/08/2019	03/07/2024
46625H-JE-1	JPMORGAN CHASE & CO			1	1.F FE	505,940	101.999	509,996	500,000	500,808		(1,090)			3.250	3.022	MS	4,424	16,250	12/23/2016	09/23/2022
46625H-JY-7	JPMORGAN CHASE & CO			1	1.G FE	236,857	106.384	250,002	235,000	235,938		(326)			3.875	3.718	MS	2,808	9,105	01/18/2019	09/10/2024
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	847,087	105.410	843,282	800,000	821,186		(10,597)			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	105.230	263,075	250,000	267,743		(4,936)			3.300	1.221	AO	2,063	8,250	07/07/2020	10/01/2025
524901-AV-7	LEGG MASON INC			1	1.F FE	595,985	112.142	560,710	500,000	578,610		(17,375)			4.750	0.926	MS	6,993	23,750	01/15/2021	03/15/2026
540424-AQ-1	LOEWS CORP			1,2	1.F FE	242,565	101.973	254,932	250,000	247,878		1,491			2.625	3.264	MN	839	6,563	04/11/2018	05/15/2023
540424-AS-7	LOEWS CORP			1,2	1.F FE	277,332	108.168	270,420	250,000	273,273		(4,059)			3.750	1.350	AO	2,344	4,688	04/12/2021	04/01/2026
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	687,456	108.491	650,945	600,000	665,695		(18,390)			4.150	0.959	AO	6,225	24,900	10/29/2020	10/01/2025
57636Q-AB-0	MASTERCARD INC			1	1.E FE	258,810	105.248	263,120	250,000	254,062		(1,733)			3.375	2.625	AO	2,109	8,438	03/08/2019	04/01/2024

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 Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		Dates	
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			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.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	290,593	109,212	273,029	250,000	280,018		(8,148)		4.125	0.756	MN	1,318	10,313	09/14/2020	11/15/2025
59156R-BB-3	METLIFE INC			1	1.G FE	727,554	105,788	739,456	699,000	707,890		(5,216)		4.368	3.543	MJSD	1,357	30,532	03/23/2018	09/15/2023
594918-AQ-7	MICROSOFT CORP			1	1.A FE	249,010	101,496	253,739	250,000	249,818		205		2.125	2.210	MN	679	5,312	11/30/2017	11/15/2022
617446-7Y-9	MORGAN STANLEY				2.A FE	141,829	110,412	138,015	125,000	140,932		(896)		4.350	1.519	MS	1,707		09/24/2021	09/08/2026
68389X-BL-8	ORACLE CORP			1,2	2.A FE	388,115	101,967	407,868	400,000	396,166		2,164		2.400	2.982	MS	2,827	9,600	03/02/2018	09/15/2023
68389X-BT-1	ORACLE CORP			1,2	2.A FE	640,449	102,363	614,179	600,000	627,447		(8,492)		2.500	1.027	AO	3,750	15,000	06/19/2020	04/01/2025
713448-CM-8	PEPSICO INC			1,2	1.E FE	266,790	105,039	262,596	250,000	258,155		(4,148)		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	101,622	279,461	275,000	274,230		903		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	104,186	520,932	500,000	501,896		(1,218)		3.800	3.537	JJ	8,233	19,000	06/08/2018	07/25/2023
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	423,920	104,645	418,580	400,000	411,420		(5,598)		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	102,694	975,597	950,000	953,180		(1,201)		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	117,701	235,402	200,000	227,051		(9,672)		8.000	2.700	MS	5,333	16,000	03/19/2019	09/01/2024
744448-CL-3	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	327,354	103,985	311,954	300,000	318,207		(6,251)		2.900	0.758	MN	1,112	8,700	07/10/2020	05/15/2025
747525-AE-3	QUALCOMM INC			1	1.F FE	500,875	100,973	504,863	500,000	500,079		(202)		3.000	2.958	MN	1,708	15,000	11/17/2017	05/20/2022
747525-AR-4	QUALCOMM INC			1,2	1.F FE	921,003	101,912	968,167	950,000	943,241		6,055		2.600	3.277	JJ	10,360		06/08/2018	01/30/2023
747525-AT-0	QUALCOMM INC			1,2	1.F FE	381,980	104,205	416,820	400,000	391,548		3,325		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	107,839	754,870	700,000	761,920		(17,084)		3.750	1.185	MS	7,729	26,250	10/29/2020	09/15/2025
773903-AG-4	ROCKWELL AUTOMATION INC			1,2	1.F FE	270,923	104,493	261,231	250,000	264,024		(4,728)		2.875	0.919	MS	2,396	7,188	07/14/2020	03/01/2025
78013X-ZU-5	ROYAL BANK OF CANADA			C	1.F FE	708,066	103,352	723,466	700,000	704,301		(1,626)		2.550	2.300	JJ	8,181	17,850	09/13/2019	07/16/2024
80283L-AJ-2	SANTANDER UK PLC			C	1.E FE	663,474	105,813	687,782	650,000	656,281		(2,717)		4.000	3.538	MS	7,800	26,000	05/03/2019	03/13/2024
857477-AL-7	STATE STREET CORP				1.F FE	253,203	103,118	257,796	250,000	250,860		(607)		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	105,311	473,899	450,000	459,823		(4,926)		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	105,990	317,971	300,000	304,274		(1,625)		3.500	2.905	JJ	5,250	10,500	01/25/2019	07/01/2024
89114Q-CA-4	TORONTO-DOMINION BANK			C	1.E FE	816,868	103,684	829,475	800,000	809,011		(3,552)		2.650	2.174	JD	1,119	21,200	11/21/2019	06/12/2024
89114Q-CB-2	TORONTO-DOMINION BANK			C	1.E FE	253,250	104,643	261,608	250,000	251,512		(659)		3.250	2.963	MS	2,483	8,125	04/12/2019	03/11/2024
89114Q-CK-2	TORONTO-DOMINION BANK			C	1.E FE	299,292	97,016	291,049	300,000	299,455		145		0.750	0.800	MS	688	2,250	11/17/2020	09/11/2025
89236T-GX-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	327,900	105,057	315,170	300,000	319,043		(5,741)		3.000	1.008	AO	2,250	9,000	06/11/2020	04/01/2025
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	513,750	104,483	522,414	500,000	507,570		(2,654)		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	103,237	929,131	900,000	901,953		(745)		2.500	2.410	FA	9,375	22,500	09/19/2019	08/01/2024
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	285,973	107,926	269,815	250,000	275,230		(7,846)		4.000	0.766	MN	1,667	10,000	08/18/2020	05/01/2025
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	776,188	103,457	806,961	780,000	778,424		525		2.000	2.675	MN	3,155	20,280	11/08/2019	05/05/2024
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	508,938	104,566	522,830	500,000	504,032		(1,838)		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	102,024	255,060	250,000	250,011		(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	102,752	256,879	250,000	251,378		(515)		2.200	1.980	MS	1,833	5,500	11/26/2019	09/01/2024
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	514,671	107,912	485,605	450,000	494,588		(13,882)		3.900	0.726	AO	4,388	17,550	07/24/2020	04/01/2025
91324P-BZ-4	UNITEDHEALTH GROUP INC			1,2	1.F FE	250,959	101,672	254,180	250,000	250,185		(201)		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	101,560	761,700	750,000	752,192		(3,990)		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	108,348	270,870	250,000	265,521		(4,200)		3.750	1.926	JJ	4,323	9,375	02/07/2020	07/15/2025
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.F FE	302,157	103,333	309,999	300,000	301,221		(447)		2.375	2.214	FA	2,692	7,125	11/08/2019	08/15/2024
90320W-AD-5	UPMC			1	1.F FE	1,542,413	106,249	1,487,485	1,400,000	1,501,931		(30,504)		3.600	1.305	AO	10,640	50,400	10/19/2020	04/03/2025
91159H-HK-9	US BANCORP			2	1.F FE	195,325	106,097	196,279	185,000	190,525		(2,029)		3.600	2.411	MS	2,035	6,660	08/02/2019	09/11/2024
91159H-HM-5	US BANCORP			2	1.F FE	325,155	105,777	317,330	300,000	321,601		(3,554)		3.100	1.345	AO	1,653	4,650	04/12/2021	04/27/2026

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	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
91159H-HU-7	US BANCORP			2	1.E FE	278,240	109.334	273,336	250,000	269,172		(4,836)			3.950	1.847	MN	1,207	9,875	02/07/2020	11/17/2025
91159J-AA-4	US BANCORP			2	1.F FE	492,070	101.131	505,657	500,000	498,845		2,093			2.950	3.387	JJ	6,801	14,750	08/17/2018	07/15/2022
918204-BA-5	VF CORP			1,2	2.A FE	1,278,488	102.763	1,233,135	1,200,000	1,256,152		(17,079)			2.400	0.924	AO	5,440	28,800	10/05/2020	04/23/2025
92826C-AC-6	VISA INC			1,2	1.D FE	750,488	101.796	763,468	750,000	750,084		(88)			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	101.777	305,331	300,000	306,906		(2,223)			1.850	1.078	FA	2,097	5,550	06/11/2020	02/15/2025
931142-DP-5	WALMART INC			1,2	1.C FE	254,450	104.661	261,652	250,000	251,921		(891)			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	101.668	508,342	500,000	496,783		3,277			2.350	3.040	JD	522	11,750	08/17/2018	12/15/2022
931142-DV-2	WALMART INC			1,2	1.C FE	1,039,196	104.671	1,099,040	1,050,000	1,044,264		1,834			2.650	2.844	JD	1,237	27,825	04/02/2019	12/15/2024
254687-CT-1	WALT DISNEY CO				1.G FE	60,947	112.715	56,357	50,000	55,058		(2,368)			7.750	2.651	JJ	1,733	3,875	06/14/2019	01/20/2024
94974B-FC-9	WELLS FARGO & CO				1.E FE	513,515	100.577	502,883	500,000	500,509		(2,754)			3.500	2.934	MS	5,493	17,500	12/28/2016	03/08/2022
94974B-FJ-4	WELLS FARGO & CO				1.G FE	253,798	102.809	257,024	250,000	250,894		(775)			3.450	3.122	FA	3,306	8,625	01/25/2018	02/13/2023
94974B-GA-2	WELLS FARGO & CO				1.E FE	832,174	105.149	841,188	800,000	817,416		(6,207)			3.300	2.457	MS	8,213	26,400	08/21/2019	09/09/2024
95000U-2C-6	WELLS FARGO & CO			1,2	1.E FE	308,712	104.999	314,998	300,000	303,808		(1,841)			3.750	3.083	JJ	4,906	11,250	04/02/2019	01/24/2024
95001D-6W-5	WELLS FARGO & CO			2	1.E FE	258,125	97.974	244,934	250,000	251,487		(4,533)			2.500	0.675	AO	1,059	6,250	07/10/2020	04/30/2025
966837-AE-6	WHOLE FOODS MARKET INC			1,2	1.E FE	300,275	113.856	284,639	250,000	288,025		(10,350)			5.200	0.950	JD	1,011	13,000	10/26/2020	12/03/2025
983024-AF-7	WYETH LLC			1	1.F FE	116,453	110.774	110,774	100,000	107,328		(3,369)			6.450	2.805	FA	2,688	6,450	03/19/2019	02/01/2024
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					56,959,273	X X X	56,645,491	54,335,000	55,808,487		(509,977)			X X X	X X X	X X X	441,208	1,771,479	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					56,959,273	X X X	56,645,491	54,335,000	55,808,487		(509,977)			X X X	X X X	X X X	441,208	1,771,479	X X X	X X X
7699999	Totals - Issuer Obligations					57,564,328	X X X	57,234,986	54,920,000	56,406,984		(514,413)			X X X	X X X	X X X	444,398	1,781,981	X X X	X X X
7799999	Totals - Residential Mortgage-Backed Securities					8,163	X X X	8,923	8,316	8,215		7			X X X	X X X	X X X	35	419	X X X	X X X
8099999	Totals - SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
8199999	Totals - Affiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
8299999	Totals - Unaffiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
8399999	Total Bonds					57,572,491	X X X	57,243,909	54,928,316	56,415,199		(514,406)			X X X	X X X	X X X	444,433	1,782,400	X X X	X X X

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	1A \$ 258,033	1B \$ 756,159	1C \$ 3,031,856	1D \$ 1,740,169	1E \$ 9,733,723	1F \$ 18,344,062	1G \$ 16,838,390
1B	2A \$ 5,712,807	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, 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	46,539	177,630	46,539	42,493		1,551		744		744		05/21/2015	
002824-10-0	ABBOTT LABORATORIES ORD			1,480.000	208,295	140,740	208,295	60,720		2,664		46,250		46,250		09/22/2015	
00507V-10-9	ACTIVISION BLIZZARD ORD			1,550.000	103,122	66,530	103,122	62,913		729		(40,796)		(40,796)		08/05/2016	
007903-10-7	ADVANCED MICRO DEVICES ORD			600.000	86,340	143,900	86,340	49,497				31,314		31,314		12/01/2020	
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310.000	209,142	159,650	209,142	46,262		1,016		53,920		53,920		09/22/2015	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			78.000	23,732	304,260	23,732	10,001	117	456		2,421		2,421		11/24/2015	
02079K-30-5	ALPHABET CL A ORD			142.000	411,380	2,897,040	411,380	85,208				162,505		162,505		10/26/2015	
02079K-10-7	ALPHABET CL C ORD			142.000	410,890	2,893,590	410,890	75,124				162,123		162,123		10/26/2015	
023135-10-6	AMAZON COM ORD			157.000	523,491	3,334,340	523,491	206,505				12,153		12,153		07/22/2020	
03076C-10-6	AMERIPRISE FINANCE ORD			570.000	171,946	301,660	171,946	53,261		2,525		61,178		61,178		04/12/2016	
031162-10-0	AMGEN ORD			587.000	132,057	224,970	132,057	79,949		4,132		(2,906)		(2,906)		01/14/2015	
036752-10-3	ANTHEM ORD			445.000	206,275	463,540	206,275	58,245		2,011		63,390		63,390		01/14/2015	
037833-10-0	APPLE ORD			9,140.000	1,622,990	177,570	1,622,990	220,953		7,906		410,203		410,203		05/21/2015	
060505-10-4	BANK OF AMERICA ORD			5,970.000	265,605	44,490	265,605	94,685		4,657		84,655		84,655		01/14/2015	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			732.000	218,868	299,000	218,868	107,370				49,139		49,139		01/14/2015	
852234-10-3	BLOCK CL A ORD			750.000	121,133	161,510	121,133	141,954				(42,098)		(42,098)		12/01/2020	
097023-10-5	BOEING ORD			459.000	92,406	201,320	92,406	68,542				(5,848)		(5,848)		11/24/2015	
110122-10-8	BRISTOL MYERS SQUIBB ORD			80.000	4,988	62,350	4,988	4,472		157		26		26		05/21/2015	
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD		C	67.000	4,045	60,380	4,045	3,408		9		638		638		07/30/2021	
125509-10-9	CIGNA CORPORATION			360.000	82,667	229,630	82,667	67,427		1,440		7,722		7,722		12/20/2018	
172967-42-4	CITIGROUP ORD			1,830.000	110,514	60,390	110,514	94,684		3,733		(2,324)		(2,324)		10/26/2015	
22052L-10-4	CORTEVA ORD			159.002	7,518	47,280	7,518	1,794		86		1,361		1,361		11/05/2014	
22160K-10-5	COSTCO WHOLESALE ORD			100.000	56,770	567,700	56,770	38,234		307		19,092		19,092		12/01/2020	
126650-10-0	CVS HEALTH ORD			960.000	99,034	103,160	99,034	65,078		1,920		33,466		33,466		01/14/2015	
23331A-10-9	D R HORTON ORD			340.000	36,873	108,450	36,873	10,336		281		13,440		13,440		04/12/2016	
237194-10-5	DARDEN RESTAURANTS ORD			880.000	132,563	150,640	132,563	61,669		3,036		27,738		27,738		03/30/2017	
247361-70-2	DELTA AIR LINES ORD			550.000	21,494	39,080	21,494	25,602				(622)		(622)		04/23/2015	
260557-10-3	DOW ORD			160.000	8,789	56,720	8,789	6,828		448		195		195		11/05/2014	
26441C-20-4	DUKE ENERGY ORD			700.000	73,430	104,900	73,430	59,304		2,730		9,338		9,338		08/05/2016	
26614N-10-2	DUPONT DE NEMOURS ORD			160.000	12,925	80,780	12,925	14,908		192		1,547		1,547		11/05/2014	
278642-10-3	EBAY ORD			2,190.000	145,635	66,500	145,635	67,435		1,577		35,588		35,588		08/05/2016	
285512-10-9	ELECTRONIC ARTS ORD			930.000	122,667	131,900	122,667	53,433		632		(10,881)		(10,881)		02/18/2015	
518439-10-4	ESTEE LAUDER CL A ORD			630.000	233,226	370,200	233,226	47,143		1,380		65,526		65,526		09/22/2015	
30034W-10-6	EVERGY ORD			897.000	61,543	68,610	61,543	43,076		1,953		11,751		11,751		08/05/2016	
30231G-10-2	EXXON MOBIL ORD			1,897.000	116,077	61,190	116,077	77,757		6,621		37,883		37,883		01/14/2015	
366505-10-5	GARRETT MOTION ORD		C	19.000	153	8,030	153	141				68		68		03/06/2013	

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.		
369550-10-8	GENERAL DYNAMICS ORD			437.000	91,101	208,470	91,101	59,547		2,041		26,067		26,067		01/14/2015	
375558-10-3	GILEAD SCIENCES ORD			980.000	71,158	72,610	71,158	50,676		2,783		14,063		14,063		01/14/2015	
436440-10-1	HOLOGIC ORD			1,200.000	91,872	76,560	91,872	46,015				4,476		4,476		10/26/2015	
437076-10-2	HOME DEPOT ORD			548.000	227,425	415,010	227,425	44,808		3,617		81,866		81,866		07/22/2015	
438516-10-6	HONEYWELL INTERNATIONAL ORD			190.000	39,617	208,510	39,617	12,650		716		(796)		(796)		03/06/2013	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			2,690.000	46,779	17,390	46,779	37,741				7,424		7,424		03/24/2015	
452308-10-9	ILLINOIS TOOL ORD			180.000	44,424	246,800	44,424	17,087		835		7,726		7,726		04/23/2015	
46625H-10-0	JPMORGAN CHASE ORD			1,900.000	300,865	158,350	300,865	98,327		7,030		59,432		59,432		07/22/2015	
521865-20-4	LEAR ORD			390.000	71,351	182,950	71,351	54,865		690		9,329		9,329		03/30/2017	
548661-10-7	LOWE'S COMPANIES ORD			580.000	149,918	258,480	149,918	38,859		1,624		56,823		56,823		01/14/2015	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			710.000	65,483	92,230	65,483	51,150		3,152		405		405		01/14/2015	
56585A-10-2	MARATHON PETROLEUM ORD			1,890.995	121,005	63,990	121,005	73,483		4,387		42,793		42,793		01/14/2015	
571748-10-2	MARSH & MCLENNAN ORD			1,000.000	173,820	173,820	173,820	74,380		2,000		56,820		56,820		03/30/2017	
58933Y-10-5	MERCK & CO. INC.			1,630.000	124,923	76,640	124,923	83,538		4,238		41,334		41,334		07/22/2015	
30303M-10-2	META PLATFORMS CL A ORD			270.000	90,815	336,350	90,815	26,890				17,061		17,061		08/05/2016	
592688-10-5	METTLER TOLEDO ORD			141.000	239,307	1,697,210	239,307	41,545				78,612		78,612		01/14/2015	
595112-10-3	MICRON TECHNOLOGY ORD			3,500.000	326,025	93,150	326,025	210,092	350	350		62,895		62,895		12/01/2020	
594918-10-4	MICROSOFT ORD			2,960.000	995,507	336,320	995,507	373,908		6,808		337,144		337,144		12/01/2020	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			149.000	34,187	229,440	34,187	12,240		611		15,310		15,310		03/24/2015	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,750.000	116,043	66,310	116,043	73,902		2,266		13,720		13,720		04/12/2016	
615369-10-5	MOODYS ORD			160.000	62,493	390,580	62,493	14,826		397		16,054		16,054		01/14/2015	
61945C-10-3	MOSAIC ORD			1,120.000	44,005	39,290	44,005	30,901		308		18,234		18,234		06/23/2015	
65339F-10-1	NEXTERA ENERGY ORD			560.000	52,282	93,360	52,282	31,239		862		9,078		9,078		04/01/2020	
654106-10-3	NIKE CL B ORD			410.000	68,335	166,670	68,335	33,268		464		10,332		10,332		04/01/2020	
67066G-10-4	NVIDIA ORD			2,000.000	588,220	293,850	588,220	267,145		320		326,600		326,600		12/01/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			390.000	139,768	358,380	139,768	18,628		312		63,648		63,648		05/21/2015	
68622V-10-6	ORGANON ORD			163.000	4,963	30,450	4,963	4,126		91		889		889		07/22/2015	
70450Y-10-3	PAYPAL HOLDINGS ORD			900.000	169,722	188,580	169,722	171,594				(41,058)		(41,058)		12/01/2020	
717081-10-3	PFIZER ORD			3,600.000	212,580	59,050	212,580	101,226		5,616		80,064		80,064		01/14/2015	
69351T-10-6	PPL ORD			860.000	25,852	30,060	25,852	31,743	357	1,428		1,600		1,600		08/05/2016	
742718-10-9	PROCTER & GAMBLE ORD			1,050.000	171,759	163,580	171,759	78,323		3,570		25,662		25,662		09/22/2015	
74460D-10-9	PUBLIC STORAGE REIT ORD			270.000	101,131	374,560	101,131	53,520		2,160		38,780		38,780		01/14/2015	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			31.000	807	26,030	807	380				148		148		03/06/2013	
806857-10-8	SCHLUMBERGER ORD			1,155.000	34,592	29,950	34,592	24,012	144	577		9,379		9,379		06/23/2015	
828806-10-9	SIMON PROP GRP REIT ORD			64.000	10,225	159,770	10,225	5,284		458		4,767		4,767		01/14/2015	
844741-10-8	SOUTHWEST AIRLINES ORD			1,540.000	65,974	42,840	65,974	60,765				(5,806)		(5,806)		01/14/2015	
74144T-10-8	T ROWE PRICE GROUP ORD			670.000	131,749	196,640	131,749	54,284		4,904		30,318		30,318		01/14/2015	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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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.		
882508-10-4	TEXAS INSTRUMENTS ORD			1,085.000	204,490	188.470	204,490	81,816		4,568		26,409		26,409		12/01/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			549.000	85,880	156.430	85,880	56,605		1,916		8,817		8,817		01/14/2015	
89832Q-10-9	TRUIST FINANCIAL ORD			1,075.000	62,941	58.550	62,941	31,008		2,000		11,417		11,417		04/01/2020	
907818-10-8	UNION PACIFIC ORD			690.000	173,832	251.930	173,832	54,812		2,960		30,160		30,160		01/14/2015	
91913Y-10-0	VALERO ENERGY ORD			960.000	72,106	75.110	72,106	41,843		3,763		17,798		17,798		06/25/2014	
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,320.000	120,547	51.960	120,547	110,520		5,852		(15,753)		(15,753)		10/26/2015	
92826C-83-9	VISA CL A ORD			1,314.000	284,757	216.710	284,757	150,298		1,754		(2,654)		(2,654)		07/22/2020	
931142-10-3	WALMART ORD			1,210.000	175,075	144.690	175,075	99,087	666	2,650		653		653		08/31/2015	
254687-10-6	WALT DISNEY ORD			1,055.000	163,409	154.890	163,409	82,118				(27,736)		(27,736)		03/30/2017	
98978V-10-3	ZOETIS CL A ORD			240.000	58,567	244.030	58,567	12,098		240		18,847		18,847		06/23/2015	
9099999	Industrial and Miscellaneous (Unaffiliated) Publicly Traded				12,892,808	X X X	12,892,808	5,389,583	1,634	144,467		2,889,050		2,889,050		X X X	X X X
02215#-10-3	Investment - ALTUS GROUP INC			1,000.000	66,192,288	66,192,000	66,192,288	36,465,025				430,488		430,488		12/31/2008	
9399999	Parent, Subsidiaries and Affiliates Other				66,192,288	X X X	66,192,288	36,465,025				430,488		430,488		X X X	X X X
464287-20-0	ISHARES: CORE S&P 500			2,630.000	1,254,484	476.990	1,254,484	658,334		15,063		267,208		267,208		04/01/2020	
464287-80-4	ISHARES: CORE S&P SM-CP			1,830.000	209,553	114.560	209,553	203,954		2,260		5,691		5,691		08/12/2021	
464287-46-5	ISHARES: MSCI EAFE ETF			9,750.000	767,130	78.730	767,130	682,482	1,591	23,927		56,258		56,258		01/21/2020	
464288-27-3	ISHARES: MSCI EAFE SM-CP			6,700.000	489,703	73.100	489,703	350,641	430	14,217		31,825		31,825		04/28/2015	
464287-23-4	ISHARES: MSCI EM MKTS			18,750.000	915,938	48.860	915,938	771,679		17,768		(52,688)		(52,688)		08/02/2017	
81369Y-86-0	SEL SECTOR: RL EST SPDR			12,800.000	663,168	51.810	663,168	369,340		17,331		195,200		195,200		04/01/2020	
81369Y-40-7	SEL SECTOR: C DSC SPDR			2,350.000	480,434	204.410	480,434	450,664		859		29,700		29,700		11/26/2021	
81369Y-30-8	SEL SECTOR: C STP SPDR			4,000.000	308,440	77.100	308,440	284,103		2,931		24,297		24,297		11/26/2021	
81369Y-85-2	SEL SECTOR: COMM SVC SPDR			8,475.000	658,338	77.680	658,338	685,890		1,895		(27,552)		(27,552)		11/26/2021	
81369Y-50-6	SEL SECTOR: ENERGY SPDR			900.000	49,950	55.490	49,950	46,518		626		3,423		3,423		11/26/2021	
81369Y-60-5	SEL SECTOR: FINL S SPDR			1,150.000	44,908	39.050	44,908	41,471		212		3,436		3,436		09/20/2021	
81369Y-20-9	SEL SECTOR: H CARE SPDR			5,460.000	769,259	140.890	769,259	716,071		4,028		53,188		53,188		11/26/2021	
81369Y-70-4	SEL SECTOR: INDUST SPDR			1,330.000	140,727	105.810	140,727	134,021		803		6,706		6,706		09/20/2021	
81369Y-10-0	SEL SECTOR: MATRLS SPDR			225.000	20,387	90.630	20,387	17,667		99		2,725		2,725		09/20/2021	
81369Y-80-3	SEL SECTOR: TECH SPDR			6,950.000	1,208,396	173.830	1,208,396	1,057,860		3,291		150,258		150,258		10/04/2021	
81369Y-88-6	SEL SECTOR: UTIL SPDR			2,650.000	189,688	71.580	189,688	175,387		1,820		14,300		14,300		11/26/2021	
78464A-81-3	SPDR S&P 600 SM CAP			13,715.000	1,363,408	99.410	1,363,408	531,935		19,002		272,517		272,517		01/21/2020	
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			5,645.000	2,922,586	517.870	2,922,586	965,511	8,397	27,703		552,928		552,928		04/01/2020	
9499999	Mutual Funds				12,456,497	X X X	12,456,497	8,143,528	10,418	153,835		1,589,420		1,589,420		X X X	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.		
9799999	Total Common Stocks				91,541,593	X X X	91,541,593	49,998,136	12,052	298,302		4,908,958		4,908,958		X X X	X X X
9899999	Total Preferred and Common Stocks				91,542,838	X X X	91,542,838	49,999,329	12,052	298,315		4,908,958		4,908,958	(12)	X X X	X X X

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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
03076C-AH-9	AMERIPRISE FINANCIAL INC		04/12/2021	Citizens		268,352	250,000.00	559
00440E-AV-9	CHUBB INA HOLDINGS INC		04/26/2021	Citizens		274,752	250,000.00	4,025
404280-BB-4	HSBC HOLDINGS PLC	C	04/26/2021	Citizens		943,232	850,000.00	12,833
524901-AV-7	LEGG MASON INC		01/15/2021	Citizens		595,985	500,000.00	8,246
540424-AS-7	LOEWS CORP		04/12/2021	Citizens		277,332	250,000.00	312
617446-7Y-9	MORGAN STANLEY		09/24/2021	Citizens		141,829	125,000.00	287
91159H-HM-5	U.S. BANCORP		04/12/2021	Citizens		325,155	300,000.00	4,288
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,826,637	2,525,000.00	30,550
8399997	Subtotal - Bonds - Part 3				X X X	2,826,637	2,525,000.00	30,550
8399999	Total - Bonds				X X X	2,826,637	2,525,000	30,550
G1624R-10-7	BROOKFIELD PROPERTY PRF		07/30/2021	Corporate Action	48,900	1,211		
8599999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	1,211	X X X	
8999997	Subtotal - Preferred Stocks - Part 3				X X X	1,211	X X X	
8999999	Total - Preferred Stocks				X X X	1,211	X X X	
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD	C	07/30/2021	Corporate Action	67,950	3,456		
58933Y-10-5	MERCK & CO ORD		06/03/2021	Corporate Action	1,630,000	83,590		
68622V-10-6	ORGANON ORD		06/03/2021	Corporate Action	163,000	4,074		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	91,120	X X X	
464287-80-4	ISHARES: CORE S&P SM-CP		08/12/2021	Citizens	1,830,000	203,954		
81369Y-40-7	SEL SECTOR:C DSC SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	2,350,000	450,664		
81369Y-30-8	SEL SECTOR:C STP SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	4,000,000	284,103		
81369Y-85-2	SEL SECTOR: COMM SVC SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	8,475,000	685,890		
81369Y-50-6	SEL SECTOR: ENERGY SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	900,000	46,519		
81369Y-60-5	SEL SECTOR: FINL S SPDR		09/20/2021	NATL FINANCIAL SERVICES CORP (NFS)	1,150,000	41,472		
81369Y-20-9	SEL SECTOR: H CARE SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	5,460,000	716,071		
81369Y-70-4	SEL SECTOR: INDUST SPDR		09/20/2021	NATL FINANCIAL SERVICES CORP (NFS)	1,330,000	134,021		
81369Y-10-0	SEL SECTOR: MATRLS SPDR		09/20/2021	NATL FINANCIAL SERVICES CORP (NFS)	225,000	17,667		
81369Y-80-3	SEL SECTOR: TECH SPDR		10/04/2021	NATL FINANCIAL SERVICES CORP (NFS)	6,950,000	1,057,860		
81369Y-88-6	SEL SECTOR: UTIL SPDR		11/26/2021	NATL FINANCIAL SERVICES CORP (NFS)	2,650,000	175,387		
9499999	Common Stocks - Mutual Funds				X X X	3,813,608	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	3,904,728	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
9799999	Total - Common Stocks				X X X	3,904,728	X X X	
9899999	Total - Preferred and Common Stocks				X X X	3,905,939	X X X	
9999999	Totals				X X X	6,732,576	X X X	30,550

E13.1

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 -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.							
31371M-GB-7 31417Y-VX-2	FN 255894 - RMBS FN MA0629 - RMBS		12/01/2021 01/01/2021	Paydown Maturity @ 100.00		4,195 8	4,195.53 8.48	4,118 9	4,141 8		54		54		4,196 8				106	10/01/2025 01/01/2021	
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	4,203	4,204.01	4,127	4,149		54		54		4,204				106	X X X	
001814-AR-3 059165-ED-8 06051G-FZ-7 084664-BQ-3 055451-AL-2 10373Q-AY-6 05565Q-DG-0 191216-BE-9 22546Q-AR-8 41283L-AK-1 438516-BA-3 404280-AK-5 760719-AR-5 46625H-JC-5 59156R-BF-4 695114-CM-8 713448-BW-7 755111-BX-8 872540-AR-0 25468P-CN-4 904764-AM-9 949746-SA-0	ANR PIPELINE CO BALTIMORE GAS AND ELECTRIC CO BANK OF AMERICA CORP BERKSHIRE HATHAWAY FINANCE CORP BHP BILLITON FINANCE (USA) LTD BP CAPITAL MARKETS AMERICA INC BP CAPITAL MARKETS PLC COCA-COLA CO CREDIT SUISSE AG (NEW YORK BRANCH) HARLEY-DAVIDSON FINANCIAL SERVICES INC HONEYWELL INTERNATIONAL INC HSBC HOLDINGS PLC HSBC USA INC JPMORGAN CHASE & CO METLIFE INC PACIFICORP PEPSICO INC RAYTHEON CO TJX COMPANIES INC TWDC ENTERPRISES 18 CORP UNILEVER CAPITAL CORP WELLS FARGO & CO		11/01/2021 08/16/2021 10/21/2021 01/15/2021 11/21/2021 12/23/2021 12/23/2021 04/05/2021 10/29/2021 01/15/2021 03/01/2021 04/05/2021 05/15/2021 08/15/2021 07/23/2021 06/15/2021 08/25/2021 08/26/2021 06/04/2021 08/16/2021 02/10/2021 07/26/2021	Maturity @ 100.00 Call @ 100.00 Call @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Call @ 100.00 Call @ 100.00 Call @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Call @ 103.38 Maturity @ 100.00 Maturity @ 100.00 Call @ 100.00 Call @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00		1,000,000 300,000 500,000 1,250,000 1,100,000 210,128 260,633 536,420 500,000 250,000 700,000 300,000 250,000 224,000 310,128 1,900,000 240,000 257,246 825,143 200,000 250,000 250,000	1,000,000.00 300,000.00 500,000.00 1,250,000.00 1,100,000.00 200,000.00 250,000.00 500,000.00 250,000.00 700,000.00 300,000.00 250,000.00 224,000.00 300,000.00 1,900,000.00 240,000.00 250,000.00 750,000.00 200,000.00 250,000.00 250,000.00	1,351,525 321,908 513,240 1,343,063 1,114,621 197,418 256,153 497,595 508,020 260,123 760,053 331,851 312,151 240,199 303,380 1,989,585 237,835 259,283 838,388 199,018 257,684 249,860	1,053,252 302,763 508,504 1,250,541 1,102,266 198,335 253,006 498,699 501,261 250,000 701,455 301,757 254,827 226,721 301,182 1,902,687 239,798 257,228 831,121 199,788 250,348 249,983		(53,252) (2,763) (8,504) (541) (2,266) 475 (1,042) 114 (1,261) (1,455) (1,757) (4,827) (2,721) (330) (2,687) 202 (2,747) (8,018) 212 (348) 17		(53,252) (2,763) (8,504) (541) (2,266) 475 (1,042) 114 (1,261) (1,455) (1,757) (4,827) (2,721) (330) (2,687) 202 (2,747) (8,018) 212 (348) 17		1,000,000 300,000 500,000 1,250,000 1,100,000 198,810 251,964 498,814 500,000 250,000 700,000 300,000 250,000 224,000 300,852 1,900,000 240,000 254,481 823,103 200,000 250,000 250,000			11,318 8,669 1,186	11,318 8,669 1,186	96,250 7,875 12,516 26,563 35,750 7,684 8,598 6,800 15,000 3,563 14,875 7,650 11,406 9,744 5,537 36,575 7,200 4,358 16,697 5,500 5,312 5,250	11/01/2021 11/15/2021 10/21/2022 01/15/2021 11/21/2021 04/14/2024 11/28/2023 11/01/2023 10/29/2021 01/15/2021 03/01/2021 04/05/2021 05/15/2021 08/15/2021 12/15/2022 06/15/2021 08/25/2021 12/15/2022 04/15/2025 08/16/2021 02/10/2021 07/26/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	11,613,698	11,464,000.00	12,342,953	11,635,522		(93,499)		(93,499)		11,542,024		(47,135)	(47,135)	350,703	X X X	
8399997	Subtotal - Bonds - Part 4				X X X	11,617,901	11,468,204	12,347,080	11,639,671		(93,445)		(93,445)		11,546,228		(47,135)	(47,135)	350,809	X X X	
8399999	Total - Bonds				X X X	11,617,901	11,468,204.01	12,347,080	11,639,671		(93,445)		(93,445)		11,546,228		(47,135)	(47,135)	350,809	X X X	
G1624R-10-7	BROOKFIELD PROPERTY PRF		08/02/2021	Sold	0.900	18		18						18							
8599999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	18	X X X	18							18					X X X	
8999997	Subtotal - Preferred Stocks - Part 4				X X X	18	X X X	18							18					X X X	
8999999	Total - Preferred Stocks				X X X	18	X X X	18							18					X X X	

E14

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD	C	08/02/2021	Sold	0.950	52		48						48		3	3	317		
G16249-10-7	BROOKFIELD PROPERTY PARTNERS UNT		07/30/2021	Corporate Action	744.000	13,885		13,973	10,766	2,190			2,190	14,894						
58933Y-10-5	MERCK & CO ORD		06/03/2021	Corporate Action	1,630.000	87,664		87,664	133,334	(45,670)			(45,670)	87,664				4,238		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	101,601	X X X	101,685	144,100	(43,480)			(43,480)	102,606		3	3	4,555	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	101,601	X X X	101,685	144,100	(43,480)			(43,480)	102,606		3	3	4,555	X X X	
9799999	Total - Common Stocks				X X X	101,601	X X X	101,685	144,100	(43,480)			(43,480)	102,606		3	3	4,555	X X X	
9899999	Total - Preferred and Common Stocks				X X X	101,619	X X X	101,703	144,100	(43,480)			(43,480)	102,624		3	3	4,555	X X X	
9999999	Totals					11,719,520	X X X	12,448,783	11,783,771	(43,480)	(93,445)		(136,925)	11,648,852		(47,132)	(47,132)	355,364	X X X	

E14.1

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
02215#-10-3	INVT IN AFFIL - ALTUS GROUP		00000	050502610	8bii	66,192,288			1,000,000	100.000
1599999 Common Stocks - Non-Insurer Which Controls Insurer						66,192,288			XXX	XXX
000000-00-0	INVT IN AFFIL - ALTUS REALTY		00000	030396397	8bii	4,145,408				
1799999 Common Stocks - Other Affiliates						4,145,408			XXX	XXX
1899999 Total - Common Stocks						70,337,696			XXX	XXX
1999999 Totals						70,337,696			XXX	XXX

917

1. Total amount of goodwill 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

E16.1

SCHEDULE DA - PART 1

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

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

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1A
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	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 (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														
175999999 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																	
175999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
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												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			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)
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 \$

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			10,649,005	
CITIZENS BANK - OPERATING 19426046		PROVIDENCE, RI 02903			(1,690,893)	
CITIZENS BANK - CLAIMS 99000679		PROVIDENCE, RI 02903			(2,048,107)	
CITIZENS BANK - MELLON 1011032		PROVIDENCE, RI 02940			112	
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			6,910,117	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			6,910,117	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			6,910,367	X X X

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

1. January	(778,600)	4. April	860,972	7. July	682,622	10. October	294,435
2. February	(910,026)	5. May	675,064	8. August	619,459	11. November	1,477,077
3. March	(64,043)	6. June	(1,526,754)	9. September	44,985	12. December	6,910,367

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
316067-10-7	FIDELITY GOVT CASH RSRVS		12/31/2021	0.010	X X X	201,989		54
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/31/2021	0.050	X X X	778,807		781
8699999	All Other Money Market Mutual Funds					980,796		835
9999999	Total Cash Equivalents					980,796		835

E28

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					
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				

NONE

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
