



52632202220100100

ANNUAL STATEMENT

For the Year Ended December 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

ALTUS DENTAL INSURANCE CO., INC.

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

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

Country of Domicile US

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

Incorporated/Organized August 1, 2000 Commenced Business September 1, 2001

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

Main Administrative Office 10 CHARLES STREET PROVIDENCE, RI, US 02904 877-223-0577
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 10 CHARLES STREET PROVIDENCE, RI, US 02904 877-223-0577
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.altusdental.com

Statutory Statement Contact GEORGE J. BEDARD 877-223-0577
(Name) (Area Code) (Telephone Number) (Extension)
gbedard@altusdental.com 401-457-7260
(E-Mail Address) (Fax Number)

OFFICERS

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

VICE-PRESIDENTS

Name	Title	Name	Title
<u>RICHARD A. FRITZ</u>	<u>VP & CFO</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF OPERATING OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>	<u>WENDY DUNCAN</u>	<u>VP - CHIEF MARKETING OFFICER</u>
<u>JAMES KINNEY</u>	<u>VP - SALES</u>	<u>ELLEN HENDRIX #</u>	<u>VP - UNDERWRITING&INS RISK SERVICE</u>

DIRECTORS OR TRUSTEES

<u>ELIZABETH CATUCCI</u>	<u>THOMAS P. ENRIGHT</u>	<u>FRANCIS J. FLYNN</u>	<u>CHRISTINE GADBOIS #</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
16th day of FEBRUARY, 2023, by

KELLY COTOIA
My commission expires 8/7/25

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments						
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
1.06 Industrial and miscellaneous	45,033,485	90.37	45,033,485		45,033,485	90.37
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	45,033,485	90.37	45,033,485		45,033,485	90.37
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,696,450	3.40	1,696,450		1,696,450	3.40
6.02 Cash equivalents (Schedule E, Part 2)	1,055,609	2.12	1,055,609		1,055,609	2.12
6.03 Short-term investments (Schedule DA)	2,048,321	4.11	2,048,321		2,048,321	4.11
6.04 Total cash, cash equivalents and short-term investments	4,800,380	9.63	4,800,380		4,800,380	9.63
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	49,833,865	100.00	49,833,865		49,833,865	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13		
5.2 Totals, Part 3, Column 9		
6. Total gain (loss) on disposals, Part 3, Column 19	NONE	
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		42,366,143
2. Cost of bonds and stocks acquired, Part 3, Column 7		10,227,011
3. Accrual of discount		51,888
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		
5. Total gain (loss) on disposals, Part 4, Column 19		(6,980)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,102,196
7. Deduct amortization of premium		506,978
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		4,598
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		45,033,486
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		45,033,486

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	39,794,028	37,589,209	40,685,955	38,979,000
	9. Canada	3,199,383	3,094,768	3,226,856	3,217,000
	10. Other Countries	2,040,074	1,891,935	2,061,575	2,025,000
	11. Totals	45,033,485	42,575,912	45,974,386	44,221,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	45,033,485	42,575,912	45,974,386	44,221,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	45,033,485	42,575,912	45,974,386	

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 12.7	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					NONE	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					NONE	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					NONE	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					NONE	XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1					NONE	XXX						
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						XXX						

505

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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,658,100	26,587,875	500,000			XXX	33,745,975	71.675	32,204,632	76.015	33,494,309	251,667
6.2 NAIC 2	2,436,923	10,898,908				XXX	13,335,831	28.325	10,161,511	23.985	13,053,665	282,165
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	9,095,024	37,486,783	500,000			XXX	47,081,806	100.000	42,366,143	100.000	46,547,974	533,832
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					NONE	XXX						
7.3 NAIC 3					NONE	XXX						
7.4 NAIC 4					NONE	XXX						
7.5 NAIC 5					NONE	XXX						
7.6 NAIC 6					NONE	XXX						
7.7 Totals					NONE	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						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

9016

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 12.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 6,658,100	26,587,875	500,000				33,745,975	71.675	X X X	X X X	33,494,309	251,667
12.2 NAIC 2	(d) 2,436,923	10,898,908					13,335,831	28.325	X X X	X X X	13,053,665	282,165
12.3 NAIC 3	(d)								X X X	X X X		
12.4 NAIC 4	(d)								X X X	X X X		
12.5 NAIC 5	(d)								X X X	X X X		
12.6 NAIC 6	(d)						(c)		X X X	X X X		
12.7 Totals	9,095,024	37,486,783	500,000				(b) 47,081,806	100.000	X X X	X X X	46,547,974	533,832
12.8 Line 12.7 as a % of Col. 7	19.317	79.621	1.062				100.000	X X X	X X X	X X X	98.866	1.134
13. Total Bonds Prior Year												
13.1 NAIC 1	6,158,731	26,045,901					X X X	X X X	32,204,632	76.015	31,811,253	393,379
13.2 NAIC 2	1,000,321	9,161,190					X X X	X X X	10,161,511	23.985	9,611,724	549,787
13.3 NAIC 3							X X X	X X X				
13.4 NAIC 4							X X X	X X X				
13.5 NAIC 5							X X X	X X X	(c)			
13.6 NAIC 6							X X X	X X X	(c)			
13.7 Totals	7,159,052	35,207,091					X X X	X X X	(b) 42,366,143	100.000	41,422,977	943,166
13.8 Line 13.7 as a % of Col. 9	16.898	83.102					X X X	X X X	100.000	X X X	97.774	2.226
14. Total Publicly Traded Bonds												
14.1 NAIC 1	6,658,100	26,336,208	500,000				33,494,309	71.141	31,811,253	75.086	33,494,309	X X X
14.2 NAIC 2	2,386,947	10,666,719					13,053,665	27.725	9,611,724	22.687	13,053,665	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	9,045,047	37,002,927	500,000				46,547,974	98.866	41,422,977	97.774	46,547,974	X X X
14.8 Line 14.7 as a % of Col. 7	19.432	79.494	1.074				100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	19.211	78.593	1.062				98.866	X X X	X X X	X X X	98.866	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1		251,667					251,667	0.535	393,379	0.929	X X X	251,667
15.2 NAIC 2	49,976	232,189					282,165	0.599	549,787	1.298	X X X	282,165
15.3 NAIC 3											X X X	
15.4 NAIC 4											X X X	
15.5 NAIC 5											X X X	
15.6 NAIC 6											X X X	
15.7 Totals	49,976	483,856					533,832	1.134	943,166	2.226	X X X	533,832
15.8 Line 15.7 as a % of Col. 7	9.362	90.638					100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.106	1.028					1.134	X X X	X X X	X X X	X X X	1.134

S107

(a) Includes \$ 533,832 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 \$ 750,598; NAIC 2 \$ 1,297,724; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX						
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,095,024	37,486,783	500,000			XXX	47,081,806	100.000	42,366,143	100.000	46,547,974	533,832
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	9,095,024	37,486,783	500,000			XXX	47,081,806	100.000	42,366,143	100.000	46,547,974	533,832
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals						XXX						

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	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. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X			X X X	X X X		
12. Total Bonds Current Year												
12.01 Issuer Obligations	9,095,024	37,486,783	500,000			X X X	47,081,806	100.000	X X X	X X X	46,547,974	533,832
12.02 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
12.03 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
12.04 Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	9,095,024	37,486,783	500,000				47,081,806	100.000	X X X	X X X	46,547,974	533,832
12.10 Line 12.09 as a % of Col. 7	19.317	79.621	1.062				100.000	X X X	X X X	X X X	98.866	1.134
13. Total Bonds Prior Year												
13.01 Issuer Obligations	7,159,052	35,207,091				X X X	X X X	X X X	42,366,143	100.000	41,422,977	943,166
13.02 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
13.03 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
13.04 Other Loan-Backed and Structured Securities						X X X	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	X X X		
13.06 Affiliated Bank Loans						X X X	X X X	X X X				
13.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08 Unaffiliated Certificates of Deposit	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	X X X
13.09 Totals	7,159,052	35,207,091					X X X	X X X	42,366,143	100.000	41,422,977	943,166
13.10 Line 13.09 as a % of Col. 9	16.898	83.102					X X X	X X X	100.000	X X X	97.774	2.226
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	9,045,047	37,002,927	500,000			X X X	46,547,974	98.866	41,422,977	97.774	46,547,974	X X X
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 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		X X X
14.09 Totals	9,045,047	37,002,927	500,000				46,547,974	98.866	41,422,977	97.774	46,547,974	X X X
14.10 Line 14.09 as a % of Col. 7	19.432	79.494	1.074				100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	19.211	78.593	1.062				98.866	X X X	X X X	X X X	98.866	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	49,976	483,856				X X X	533,832	1.134	943,166	2.226	X X X	533,832
15.02 Residential Mortgage-Backed Securities						X X X					X X X	
15.03 Commercial Mortgage-Backed Securities						X X X					X X X	
15.04 Other Loan-Backed and Structured Securities						X X X					X X X	
15.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
15.06 Affiliated Bank Loans						X X X					X X X	
15.07 Unaffiliated Bank Loans						X X X					X X X	
15.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X	X X X	
15.09 Totals	49,976	483,856					533,832	1.134	943,166	2.226	X X X	533,832
15.10 Line 15.09 as a % of Col. 7	9.362	90.638					100.000	X X X	X X X	X X X	X X X	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.106	1.028					1.134	X X X	X X X	X X X	X X X	1.134

NONE
NONE
NONE

609

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	2,548,673	2,548,673			
3. Accrual of discount	7,569	7,569			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	502	502			
6. Deduct consideration received on disposals	500,000	500,000			
7. Deduct amortization of premium	8,423	8,423			
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)	2,048,321	2,048,321			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,048,321	2,048,321			

(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	823,934		823,934	
2. Cost of cash equivalents acquired	9,030,016		9,030,016	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	8,798,341		8,798,341	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,055,609		1,055,609	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,055,609		1,055,609	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

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

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

SCHEDULE A - PART 3

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

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

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

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.

XXX

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
6299999 Totals																NONE		XXX	

E07

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

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

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
NONE										
6299999 Totals										X X X

E08

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
NONE																		
6299999 Totals																		

E09

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			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
00287Y-BV-0	ABBVIE INC			1,2	2 A FE	269,448	93.046	232,614	250,000	264,509		(3,778)			2.950	1.345	MN	819	7,375	09/10/2021	11/21/2026
00817Y-AV-0	AETNA INC			1,2	2 B FE	250,148	98.849	247,123	250,000	250,049		(99)			2.800	2.731	JD	311	3,597	06/09/2022	06/15/2023
001055-BK-7	AFLAC INC			1,2	1 G FE	499,515	88.988	444,940	500,000	499,688		95			1.125	1.145	MS	1,656	5,625	03/08/2021	03/15/2026
010392-FY-9	ALABAMA POWER CO			1,2	1 E FE	251,190	95.848	239,621	250,000	251,111		(79)			3.750	3.644	MS	3,620		08/17/2022	09/01/2027
023135-CP-9	AMAZON.COM INC			2	1 D FE	250,593	99.880	249,700	250,000	250,590		(2)			4.550	4.495	JD	948	(853)	12/23/2022	12/01/2027
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP			1,2	1 F FE	484,080	93.638	468,191	500,000	485,477		1,397			3.300	4.037	MN	2,658	11,779	07/19/2022	05/03/2027
02665W-BH-3	AMERICAN HONDA FINANCE CORP			1	1 G FE	315,208	91.333	273,999	300,000	310,480		(2,757)			2.300	1.325	MS	2,147	6,900	04/12/2021	09/09/2026
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1 G FE	243,288	97.627	244,069	250,000	248,414		1,360			2.900	3.480	FA	2,719	7,250	01/11/2019	02/16/2024
02665W-DN-8	AMERICAN HONDA FINANCE CORP			1	1 G FE	300,801	90.368	271,105	300,000	300,436		(160)			1.000	0.945	MS	925	4,500	09/14/2020	09/10/2025
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1 G FE	270,150	93.033	232,582	250,000	263,564		(3,821)			2.875	1.264	MS	2,116	7,188	04/09/2021	09/15/2026
037833-CJ-7	APPLE INC			1,2	1 B FE	241,353	95.792	239,480	250,000	241,400		48			3.350	4.272	FA	3,303	(3,234)	12/23/2022	02/09/2027
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1 G FE	278,247	92.456	277,367	300,000	279,312		1,065			3.337	4.923	JD	445	5,006	09/19/2022	12/15/2027
05964H-AS-4	BANCO SANTANDER SA		C		1 G FE	252,445	97.276	243,189	250,000	252,284		(161)			5.294	5.070	FA	4,890		08/17/2022	08/18/2027
06051G-FF-1	BANK OF AMERICA CORP				1 F FE	261,180	98.781	246,953	250,000	252,969		(2,303)			4.000	3.022	AO	2,500	10,000	04/12/2019	04/01/2024
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1 F FE	1,086,640	98.913	1,038,581	1,050,000	1,055,447		(9,545)			3.864	2.922	JJ	17,807	40,572	09/13/2019	07/23/2024
06051G-JQ-3	BANK OF AMERICA CORP			1,2,5	1 F FE	228,163	88.429	221,073	250,000	230,116		1,954			1.658	3.758	MS	1,267	4,145	08/17/2022	03/11/2027
06053F-AA-7	BANK OF AMERICA CORP				1 F FE	791,575	99.623	747,171	750,000	754,560		(7,926)			4.100	3.001	JJ	13,410	30,750	02/08/2018	07/24/2023
06367W-HH-9	BANK OF MONTREAL		C		1 F FE	254,650	98.139	245,348	250,000	251,145		(1,015)			3.300	2.872	FA	3,346	8,250	05/24/2019	02/05/2024
06374V-BX-3	BANK OF MONTREAL		C	2	1 F FE	250,000	100.063	250,157	250,000	250,000					6.250	6.250	MN	1,997		11/14/2022	11/15/2027
06406R-AE-7	BANK OF NEW YORK MELLON CORP			2	1 E FE	500,231	99.866	499,329	500,000	500,000		(55)			2.950	2.950	JJ	6,228	7,375	01/25/2018	01/29/2023
064159-MK-9	BANK OF NOVA SCOTIA		C		1 F FE	574,075	98.265	540,459	550,000	556,328		(5,558)			3.400	2.345	FA	7,272	18,700	09/19/2019	02/11/2024
064159-VL-7	BANK OF NOVA SCOTIA		C		1 F FE	306,216	91.466	274,398	300,000	303,358		(1,355)			1.300	0.836	JD	217	5,850	11/17/2020	06/11/2025
06417X-AD-3	BANK OF NOVA SCOTIA		C	1	1 F FE	271,839	89.087	267,260	300,000	274,401		2,562			1.950	4.247	FA	2,421	6,370	07/19/2022	02/02/2027
100743-AK-9	BOSTON GAS CO			1,2	2 A FE	231,113	89.983	224,958	250,000	232,189		1,076			3.150	4.904	FA	3,281	(897)	09/09/2022	08/01/2027
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1 F FE	255,034	97.298	243,246	250,000	251,582		(1,032)			2.900	2.464	JJ	3,122	7,250	07/11/2019	07/26/2024
808513-AL-9	CHARLES SCHWAB CORP			1,2	1 F FE	311,919	96.298	288,895	300,000	304,819		(2,408)			3.000	2.150	MS	2,775	9,000	12/24/2019	03/10/2025
808513-AT-2	CHARLES SCHWAB CORP			1,2	1 F FE	700,160	99.782	698,474	700,000	700,000		(41)			2.650	2.650	JJ	8,038	18,550	12/19/2017	01/25/2023
166764-BX-7	CHEVRON CORP			1,2	1 D FE	226,843	89.840	224,600	250,000	226,963		120			1.995	4.338	MN	693	(651)	12/23/2022	05/11/2027
166756-AL-0	CHEVRON USA INC			1,2	1 D FE	419,350	85.938	429,690	500,000	422,639		3,289			1.018	4.796	FA	1,965	(877)	10/12/2022	08/12/2027
17275R-BE-1	CISCO SYSTEMS INC			1	1 E FE	249,285	99.587	248,967	250,000	249,969		142			2.600	2.649	FA	2,221	9,750	01/19/2020	02/28/2023
17325F-AS-7	CITIBANK NA			1,2	1 E FE	508,130	98.619	473,373	480,000	486,511		(6,519)			3.650	2.239	JJ	7,689	17,520	08/16/2019	01/23/2024
17330P-UT-4	CITIGROUP GLOBAL MARKETS HOLDINGS INC			2	1 F FE	300,000	95.245	285,734	300,000	300,000					5.000	4.999	JJ	6,333		08/31/2022	07/29/2027
172967-JC-6	CITIGROUP INC				2 B FE	1,973,975	96.839	1,684,999	1,740,000	1,913,705		(42,977)			4.300	1.636	MN	8,521	74,820	08/30/2021	11/20/2026
20030N-BY-6	COMCAST CORP			1,2	1 G FE	237,953	94.302	235,755	250,000	238,018		65			3.300	4.601	FA	3,438	(3,369)	12/23/2022	01/01/2027
20030N-CS-8	COMCAST CORP			1,2	1 G FE	288,765	97.984	244,959	250,000	270,527		(7,728)			3.950	0.777	AO	2,085	9,875	08/14/2020	10/15/2025
20030N-EA-5	COMCAST CORP			1,2	1 G FE	363,153	102.358	358,254	350,000	363,000		(153)			5.350	4.479	MN	2,809	(1,873)	12/09/2022	11/15/2027
126149-AD-5	CONOPCO INC			1	1 E FE	677,940	108.855	544,275	500,000	620,459		(29,713)			7.250	1.017	JD	1,611	36,250	01/20/2021	12/15/2026
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1 G FE	499,710	94.981	474,903	500,000	499,894		57			2.125	2.137	AO	1,977	10,625	11/08/2019	10/24/2024
25746U-CK-3	DOMINION ENERGY INC			1,2	2 B FE	267,790	92.234	230,586	250,000	262,756		(3,676)			2.850	1.299	FA	2,692	7,125	08/13/2021	08/15/2026
26441C-AS-4	DUKE ENERGY CORP			1,2	2 B FE	1,061,368	92.595	925,954	1,000,000	1,043,867		(12,480)			2.650	1.331	MS	8,833	26,500	09/24/2021	09/01/2026
263534-CN-7	E I DU PONT DE NEMOURS AND CO			1,2	1 G FE	313,395	92.507	277,522	300,000	306,955		(2,797)			1.700	0.745	JJ	2,352	5,100	09/08/2020	07/15/2025

017

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			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
532457-BH-0	ELI LILLY AND CO			1,2	1.F FE	309,522	95.788	287,363	300,000	304,110		(1,835)			2.750	2.100	JD	688	8,250	12/24/2019	06/01/2025
86765B-AU-3	ENERGY TRANSFER LP			1,2	2.C FE	230,313	93.556	233,889	250,000	231,085		773			4.000	5.849	AO	2,500	(361)	10/12/2022	10/01/2027
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	720,280	91.973	689,800	750,000	722,603		2,323			3.120	3.986	MS	7,800	14,105	08/17/2022	09/01/2027
30040W-AR-9	EVERSOURCE ENERGY			1,2	2.A FE	257,083	98.799	246,997	250,000	256,590		(492)			4.600	3.944	JJ	5,878		08/17/2022	07/01/2027
402479-CF-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	242,255	93.574	233,934	250,000	242,922		667			3.300	4.007	MN	710	5,271	07/19/2022	05/30/2027
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1.G FE	255,273	95.434	238,586	250,000	251,946		(1,112)			2.375	1.909	MN	759	5,938	12/11/2019	11/15/2024
36966T-DS-8	GENERAL ELECTRIC CO			1,2	2.A FE	407,138	98.649	379,798	385,000	388,507		(3,926)			4.000	2.931	MN	1,968	15,400	12/19/2017	11/15/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	303,723	99.644	298,933	300,000	301,512		(2,211)			4.150	2.807	JD	415	6,536	06/09/2022	06/19/2023
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	542,357	98.272	501,187	510,000	518,141		(7,990)			3.700	2.076	AO	4,718	18,870	11/26/2019	04/01/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	217,833	87.717	219,293	250,000	219,737		1,904			1.431	4.681	MS	1,113	(258)	10/04/2022	03/09/2027
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	789,440	93.941	681,072	725,000	768,432		(14,725)			3.500	1.366	MN	3,172	38,064	08/19/2021	11/16/2026
38150A-NW-1	GOLDMAN SACHS GROUP INC			2	1.F FE	500,000	92.899	464,494	500,000	500,000					4.250	5.059	FA	7,969		08/12/2022	08/16/2029
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	49,160	99.610	49,805	50,000	49,976		191			3.350	3.744	FA	633	1,675	06/08/2018	02/15/2023
418056-AY-3	HASBRO INC			1,2	2.B FE	275,005	93.869	234,672	250,000	267,957		(4,660)			3.550	1.553	MN	1,035	8,875	06/25/2021	11/19/2026
404280-BH-1	HSBC HOLDINGS PLC		C	2	2.A FE	873,613	95.573	740,692	775,000	848,988		(18,182)			4.375	1.823	MN	3,579	33,906	09/24/2021	11/23/2026
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	327,665	105.866	264,665	250,000	293,383		(15,120)			7.000	0.781	AO	2,965	17,500	09/22/2020	10/30/2025
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	299,370	98.133	294,398	300,000	299,854		126			3.625	3.670	FA	4,199	10,875	01/04/2019	02/12/2024
46625H-RL-6	JPMORGAN CHASE & CO			2	1.E FE	478,135	99.040	495,201	500,000	498,203		4,642			2.700	3.667	MN	1,613	13,500	05/18/2018	05/18/2023
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.E FE	331,470	93.485	280,456	300,000	320,395		(5,706)			2.950	0.968	AO	2,213	8,850	01/15/2021	10/01/2026
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1.E FE	252,792	107.099	267,748	250,000	250,570		(594)			4.023	3.770	JD	726	10,058	01/11/2019	12/05/2024
46647P-BF-2	JPMORGAN CHASE & CO			1,2,5	1.E FE	263,981	94.418	236,045	250,000	256,374		(3,528)			2.301	0.859	AO	1,214	5,753	10/29/2020	10/15/2025
48128G-Y5-3	JPMORGAN CHASE & CO			2	1.E FE	250,000	85.195	212,988	250,000	250,000					0.825	0.825	JD	52	2,063	12/18/2020	12/22/2025
628931-AB-3	JPMORGAN CHASE BANK NA			1,2	1.E FE	293,296	104.646	239,640	229,000	252,592		(12,447)			8.250	2.461	MN	3,149	18,893	08/16/2019	11/01/2024
53944Y-AP-8	LLOYDS BANKING GROUP PLC		C	2	1.G FE	435,808	86.630	433,151	500,000	438,909		3,101			1.627	4.750	MN	1,130	3,220	11/02/2022	05/11/2027
540424-AS-7	LOEWS CORP			1,2	1.F FE	278,888	96.702	241,755	250,000	268,548		(6,039)			3.750	1.222	AO	2,344	9,375	04/13/2021	04/01/2026
565849-AP-1	MARATHON OIL CORP			1,2	2.C FE	661,787	95.706	669,944	700,000	663,422		1,635			4.400	5.723	JJ	14,202	(7,339)	10/13/2022	07/15/2027
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II			1,2	1.B FE	256,191	98.131	245,328	250,000	251,667		(1,270)			3.600	3.060	AO	2,050	9,000	04/12/2019	04/09/2024
57636Q-AG-9	MASTERCARD INC			1,2	1.E FE	271,230	94.710	236,776	250,000	264,528		(3,875)			2.950	1.309	MN	819	7,375	04/04/2021	11/21/2026
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	634,125	98.054	539,295	550,000	597,510		(17,875)			4.125	0.788	MN	2,899	22,688	12/10/2020	11/15/2025
617446-7Y-9	MORGAN STANLEY			1,2	2.A FE	938,235	97.111	801,167	825,000	908,662		(21,934)			4.350	1.508	MS	11,265	35,888	09/24/2021	09/08/2026
61747Y-EC-5	MORGAN STANLEY			1,2,5	1.E FE	215,908	87.002	217,504	250,000	217,711		1,803			1.512	4.724	JJ	1,691	(788)	10/04/2022	07/20/2027
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	302,643	98.632	295,895	300,000	302,511		(132)			4.625	4.416	JJ	7,246	(3,045)	09/09/2022	07/15/2027
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.E FE	335,331	94.836	284,509	300,000	318,466		(6,937)			3.250	0.869	MN	1,246	9,750	07/17/2020	11/15/2025
68389X-BL-8	ORACLE CORP			1,2	2.B FE	143,819	97.965	146,948	150,000	149,155		1,174			2.400	3.220	MS	1,060	3,600	03/02/2018	09/15/2023
68389X-BT-1	ORACLE CORP			1,2	2.B FE	268,587	94.340	235,849	250,000	259,209		(4,204)			2.500	0.780	AO	1,563	6,250	10/05/2020	04/01/2025
718546-AZ-7	PHILLIPS 66			1,2	2.A FE	444,355	89.738	448,689	500,000	448,346		3,991			1.300	4.910	FA	2,456		09/26/2022	02/15/2026
69349L-AK-4	PNC BANK NA			2	1.G FE	483,200	99.632	498,159	500,000	499,696		3,817			2.950	3.737	JJ	6,187	14,750	05/18/2018	01/30/2023
69353R-EF-1	PNC BANK NA			2	1.F FE	264,278	97.168	242,919	250,000	255,301		(2,955)			3.300	2.056	AO	1,398	8,250	11/21/2019	10/30/2024
747525-AT-0	QUALCOMM INC			1,2	1.F FE	239,890	97.550	243,876	250,000	247,181		1,950			2.900	3.744	MN	826	7,250	01/18/2019	05/20/2024
751212-AC-5	RALPH LAUREN CORP			1,2	1.G FE	452,078	97.439	389,757	400,000	428,121		(10,911)			3.750	0.937	MS	4,417	15,000	10/19/2020	09/15/2025
755111-BY-6	RAYTHEON CO			1,2	1.G FE	274,721	95.749	248,946	260,000	265,428		(3,104)			3.150	1.900	JD	364	8,190	12/11/2019	12/15/2024
78013X-ZU-5	ROYAL BANK OF CANADA		C	1	1.E FE	759,623	96.404	723,029	750,000	753,134		(1,977)			2.550	2.272	JJ	8,766	19,125	08/21/2019	07/16/2024

E101

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	F o r e i g 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
78016E-ZD-2	ROYAL BANK OF CANADA		C	1	1.E FE	146,302	95.351	143,027	150,000	146,631			329		3.625	4.197	MN	861	10,549	07/19/2022	05/04/2027
80282K-AZ-9	SANTANDER HOLDINGS USA INC			1,2	2.A FE	480,158	92.588	416,645	450,000	472,294		(5,955)		3.244	1.813	AO	3,487	14,598	09/10/2021	10/05/2026	
842587-CV-7	SOUTHERN CO			1,2	2.B FE	598,680	94.205	518,125	550,000	584,250		(10,252)		3.250	1.287	JJ	8,938	17,876	08/19/2021	07/01/2026	
857477-AL-7	STATE STREET CORP				1.F FE	498,580	99.307	496,535	500,000	499,894		282		3.100	3.158	MN	1,981	15,500	02/08/2018	05/15/2023	
857477-AN-3	STATE STREET CORP				1.E FE	520,485	97.653	488,267	500,000	508,021		(3,965)		3.300	2.454	JD	688	16,500	11/26/2019	12/16/2024	
87612E-BD-7	TARGET CORP			1	1.F FE	102,963	97.955	97,955	100,000	100,867		(558)		3.500	2.905	JJ	1,750	3,500	01/25/2019	07/01/2024	
89114X-4J-9	TORONTO-DOMINION BANK		C	2	1.E FE	167,292	99.882	166,803	167,000	167,246		(47)		6.250	6.067	JAJO	1,769	961	11/02/2022	10/31/2027	
89115A-2C-5	TORONTO-DOMINION BANK		C	1	1.E FE	496,859	96.858	484,288	500,000	497,141		282		4.108	4.251	JD	1,312	12,666	07/19/2022	06/08/2027	
07330M-AB-3	TRUIST BANK			2	1.F FE	337,907	96.292	288,877	300,000	321,380		(8,030)		3.625	0.869	MS	3,172	10,875	12/04/2020	09/16/2025	
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	608,819	106.292	603,239	600,000	603,115		(1,755)		2.850	2.540	AO	3,088	17,100	08/21/2019	10/26/2024	
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	304,812	96.064	288,193	300,000	301,589		(1,029)		2.500	2.140	FA	3,125	7,500	10/10/2019	08/01/2024	
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	609,767	97.777	537,774	550,000	578,137		(12,723)		4.000	1.583	MN	3,667	22,000	10/13/2020	05/01/2025	
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	1.G FE	279,595	95.882	239,705	250,000	265,938		(5,805)		3.150	0.766	MS	2,275	7,875	08/19/2020	09/17/2025	
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.F FE	994,215	99.395	993,950	1,000,000	999,710		1,159		2.500	2.619	AO	6,250	25,000	01/09/2018	04/01/2023	
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	501,200	106.380	506,919	500,000	500,625		(533)		2.800	2.692	MN	1,789	14,000	11/21/2019	11/15/2024	
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1.F FE	898,449	97.751	782,010	800,000	855,141		(18,273)		3.700	1.307	JD	1,316	29,600	12/04/2020	12/15/2025	
90320W-AD-5	UPMC			1	1.F FE	665,808	97.478	584,866	600,000	634,239		(14,951)		3.600	1.030	AO	4,560	21,600	12/04/2020	04/03/2025	
91159H-HK-9	US BANCORP			2	1.F FE	692,281	97.843	635,001	649,000	663,487		(8,761)		3.600	2.179	MS	7,139	23,364	08/21/2019	09/11/2024	
91913Y-AU-4	VALERO ENERGY CORP			1,2	2.B FE	270,110	94.244	235,610	250,000	264,557		(4,064)		3.400	1.657	MS	2,503	8,500	08/19/2021	09/15/2026	
91913Y-BB-5	VALERO ENERGY CORP			1,2	2.B FE	348,106	88.049	352,196	400,000	349,927		1,821		2.150	5.183	MS	2,532	(896)	11/09/2022	09/15/2027	
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	283,433	96.357	240,893	250,000	274,681		(6,415)		4.375	1.617	JD	486	10,938	08/19/2021	12/15/2026	
92826C-AD-4	VISA INC			1,2	1.D FE	264,358	96.547	241,367	250,000	257,000		(2,493)		3.150	2.079	JD	372	7,875	12/24/2019	12/14/2025	
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	545,438	95.130	475,648	500,000	531,259		(9,588)		3.450	1.423	JD	1,438	17,250	07/19/2021	06/01/2026	
254687-CT-1	WALT DISNEY CO				1.G FE	237,695	102.825	200,509	195,000	205,242		(9,482)		7.750	2.651	JJ	6,759	15,113	06/14/2019	01/20/2024	
337358-BH-7	WELLS FARGO & CO				1.G FE	321,630	107.640	269,101	250,000	302,405		(14,112)		7.574	1.538	FA	7,890	18,935	08/19/2021	08/01/2026	
94974B-FN-5	WELLS FARGO & CO				1.G FE	741,514	99.296	695,071	700,000	704,902		(7,700)		4.125	2.980	FA	10,908	28,875	12/19/2017	08/15/2023	
94974B-GA-2	WELLS FARGO & CO				1.E FE	516,826	97.211	486,056	500,000	505,828		(3,344)		3.300	2.588	MS	5,133	16,500	09/13/2019	09/09/2024	
966837-AE-6	WHOLE FOODS MARKET INC			1,2	1.E FE	93,785	101.586	82,285	81,000	87,107		(2,284)		5.200	2.186	JD	328	4,212	01/24/2020	12/03/2025	
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					45,974,386	X X X	42,575,920	44,221,000	45,033,486		(428,798)		X X X	X X X	X X X	379,970	1,222,511	X X X	X X X	
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					45,974,386	X X X	42,575,920	44,221,000	45,033,486		(428,798)		X X X	X X X	X X X	379,970	1,222,511	X X X	X X X	
2419999999	Totals - Issuer Obligations					45,974,386	X X X	42,575,920	44,221,000	45,033,486		(428,798)		X X X	X X X	X X X	379,970	1,222,511	X X X	X X X	
2459999999	Totals - SVO Identified Funds						X X X							X X X	X X X	X X X				X X X	X X X
2469999999	Totals - Affiliated Bank Loans						X X X							X X X	X X X	X X X				X X X	X X X
2479999999	Totals - Unaffiliated Bank Loans						X X X							X X X	X X X	X X X				X X X	X X X

E10.2

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
NONE																	
599999999	Total - Preferred and Common Stocks					XXX									XXX	XXX	

E12

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00817Y-AV-0	AETNA INC		06/09/2022	Citizens		250,148	250,000.00	
010392-FY-9	ALABAMA POWER CO		08/17/2022	Citizens		251,190	250,000.00	
023135-CP-9	AMAZON.COM INC		12/23/2022	Citizens		250,593	250,000.00	
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		07/19/2022	Citizens		484,080	500,000.00	
037833-CJ-7	APPLE INC		12/23/2022	Citizens		241,353	250,000.00	
05723K-AE-0	BAKER HUGHES HOLDINGS LLC		09/19/2022	Citizens		278,247	300,000.00	
05964H-AS-4	BANCO SANTANDER SA	C	08/17/2022	Citizens		252,445	250,000.00	
06051G-JQ-3	BANK OF AMERICA CORP		08/17/2022	Citizens		228,163	250,000.00	
06374V-BX-3	BANK OF MONTREAL	C	11/14/2022	Citizens		250,000	250,000.00	
06417X-AD-3	BANK OF NOVA SCOTIA	C	07/19/2022	Citizens		271,839	300,000.00	
100743-AK-9	BOSTON GAS CO		09/09/2022	Citizens		231,113	250,000.00	
166764-BX-7	CHEVRON CORP		12/23/2022	Citizens		226,843	250,000.00	
166756-AL-0	CHEVRON USA INC		10/12/2022	Citizens		419,350	500,000.00	
17330P-UT-4	CITIGROUP GLOBAL MARKETS HOLDINGS INC		08/31/2022	Citizens		300,000	300,000.00	
20030N-BY-6	COMCAST CORP		12/23/2022	Citizens		237,953	250,000.00	
20030N-EA-5	COMCAST CORP		12/09/2022	Citizens		363,153	350,000.00	
86765B-AU-3	ENERGY TRANSFER LP		10/12/2022	Citizens		230,313	250,000.00	
29364W-AZ-1	ENERGY LOUISIANA LLC		08/17/2022	Citizens		720,280	750,000.00	
30040W-AR-9	EVERSOURCE ENERGY		08/17/2022	Citizens		257,083	250,000.00	
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC		06/09/2022	Citizens		303,723	300,000.00	
38141G-YA-6	GOLDMAN SACHS GROUP INC		10/04/2022	Citizens		217,833	250,000.00	
38150A-NW-1	GOLDMAN SACHS GROUP INC		08/12/2022	Citizens		500,000	500,000.00	
402479-CF-4	GULF POWER CO		07/19/2022	Citizens		242,255	250,000.00	
53944Y-AP-8	LLOYDS BANKING GROUP PLC	C	11/02/2022	Citizens		435,808	500,000.00	
565849-AP-1	MARATHON OIL CORP		10/13/2022	Citizens		661,787	700,000.00	
61747Y-EC-5	MORGAN STANLEY		10/04/2022	Citizens		215,908	250,000.00	
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/09/2022	Citizens		302,643	300,000.00	
718546-AZ-7	PHILLIPS 66		09/26/2022	Citizens		444,355	500,000.00	758
78016E-ZD-2	ROYAL BANK OF CANADA	C	07/19/2022	Citizens		146,302	150,000.00	
89114X-4J-9	TORONTO-DOMINION BANK	C	11/02/2022	Citizens		167,292	167,000.00	
89115A-2C-5	TORONTO-DOMINION BANK	C	07/19/2022	Citizens		496,859	500,000.00	
91913Y-BB-5	VALERO ENERGY CORP		11/09/2022	Citizens		348,100	400,000.00	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	10,227,011	10,767,000.00	758
2509999997	Subtotal - Bonds - Part 3				X X X	10,227,011	10,767,000.00	758
2509999999	Subtotal - Bonds				X X X	10,227,011	10,767,000	758
6009999999	Totals				X X X	10,227,011	X X X	758

13

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.						
002824-BA-7	ABBOTT LABORATORIES		03/15/2022	Maturity @ 100.00		500,000	500,000.00	489,025	499,547		453		453	500,000					6,375	03/15/2022
001055-AM-4	AFLAC INC		09/30/2022	Call @ 100.00		250,000	250,000.00	260,495	255,713		(1,440)		(1,440)	254,273		(4,273)	(4,273)	7,930	11/15/2024	
021441-AF-7	ALTERA CORP		09/06/2022	Call @ 100.00		351,358	350,000.00	373,266	357,910		(2,829)		(2,829)	355,081		(3,723)	(3,723)	16,024	11/15/2023	
06051G-HC-6	BANK OF AMERICA CORP		12/20/2022	Call @ 100.00		125,000	125,000.00	121,418	123,648		657		657	124,305		695	695	3,755	12/20/2023	
06406R-AC-1	BANK OF NEW YORK MELLON CORP		05/16/2022	Call @ 100.00		300,000	300,000.00	290,922	297,350		707		707	298,057		1,943	1,943	3,992	05/16/2023	
05565Q-CS-5	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.00		552,240	550,000.00	557,632	554,172		(704)		(704)	553,468		(1,229)	(1,229)	12,746	11/04/2024	
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC		11/15/2022	Maturity @ 100.00		358,000	358,000.00	485,396	378,108		(20,108)		(20,108)	358,000				33,847	11/15/2022	
29736R-AE-0	ESTEE LAUDER COMPANIES INC		08/15/2022	Maturity @ 100.00		220,000	220,000.00	228,705	222,653		(2,653)		(2,653)	220,000				5,170	08/15/2022	
373334-JX-0	GEORGIA POWER CO		01/07/2022	Call @ 100.00		504,598	500,000.00	504,145	500,320		(14)		(14)	500,305		(305)	(305)	2,019	05/15/2022	
402479-CC-1	GULF POWER CO		05/16/2022	Maturity @ 100.00		500,000	500,000.00	503,940	500,292		(292)		(292)	500,000				7,750	05/15/2022	
404280-AN-9	HSBC HOLDINGS PLC	C	03/30/2022	Maturity @ 100.00		300,000	300,000.00	314,436	300,751		(751)		(751)	300,000				12,000	03/30/2022	
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CORP		10/28/2022	Call @ 100.00		500,000	500,000.00	513,657	502,288		(2,200)		(2,200)	500,088		(88)	(88)	13,936	11/09/2022	
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II		10/17/2022	Maturity @ 100.00		141,000	141,000.00	137,184	140,443		557		557	141,000				3,525	10/17/2022	
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC	C	02/28/2022	Maturity @ 100.00		500,000	500,000.00	504,170	500,169		(169)		(169)	500,000				7,383	02/28/2022	
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		01/13/2022	Maturity @ 100.00		500,000	500,000.00	500,230	500,002		(2)		(2)	500,000				7,000	01/13/2022	
66989H-AE-8	NOVARTIS CAPITAL CORP		09/21/2022	Maturity @ 100.00		500,000	500,000.00	486,125	497,447		2,553		2,553	500,000				12,000	09/21/2022	
78014R-BX-7	ROYAL BANK OF CANADA	C	01/31/2022	Call @ 100.00		200,000	200,000.00	200,000	200,000					200,000				4,600	01/30/2025	
78014R-BY-5	ROYAL BANK OF CANADA	C	01/31/2022	Call @ 100.00		300,000	300,000.00	300,000	300,000					300,000				6,600	01/31/2025	
91159J-AA-4	US BANCORP		06/15/2022	Call @ 100.00		500,000	500,000.00	500,675	500,061		(61)		(61)	500,000				13,521	07/15/2022	
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	7,102,196	7,094,000.00	7,271,421	7,130,874		(26,296)		(26,296)	7,104,577		(6,980)	(6,980)	180,173	X X X	
2509999997	Subtotal - Bonds - Part 4				X X X	7,102,196	7,094,000.00	7,271,421	7,130,874		(26,296)		(26,296)	7,104,577		(6,980)	(6,980)	180,173	X X X	
2509999999	Subtotal - Bonds				X X X	7,102,196	7,094,000.00	7,271,421	7,130,874		(26,296)		(26,296)	7,104,577		(6,980)	(6,980)	180,173	X X X	
6009999999	Totals					7,102,196	X X X	7,271,421	7,130,874		(26,296)		(26,296)	7,104,577		(6,980)	(6,980)	180,173	X X X	

E14

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideratio	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)					
NONE																			
600999999	Totals						X X X												

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals									XXX	XXX

1. Total amount of goodwill nonadmitted \$ 0

ET 6

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	Sign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
MORGAN STANLEY			06/09/2022	Citizens	05/22/2023	301,505		(2,150)			300,000	303,656	1,333		4.100	2.794	MN	6,150	615
UNITED PARCEL SERVICE INC			04/28/2022	Citizens	04/01/2023	750,598		(2,477)			750,000	753,075	4,688		2.500	2.006	AO	34,375	1,458
BOEING CO			05/25/2022	Citizens	05/01/2023	501,584		(3,796)			500,000	505,380	3,757		4.508	3.211	MN	11,270	1,628
PIONEER NATURAL RESOURCES CO			06/23/2022	Citizens	05/15/2023	494,634		7,513			500,000	487,121	351		0.550	3.500	MN	1,375	298
1019999999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,048,321		(910)			2,050,000	2,049,232	10,129		X X X	X X X	X X X	53,170	3,999
1109999999 Subtotals - Industrial and Miscellaneous (Unaffiliated)						2,048,321		(910)			2,050,000	2,049,232	10,129		X X X	X X X	X X X	53,170	3,999
2419999999 Totals - Issuer Obligations						2,048,321		(910)			2,050,000	2,049,232	10,129		X X X	X X X	X X X	53,170	3,999
2459999999 Totals - Subtotal - SVO Identified Funds															X X X	X X X	X X X		
2469999999 Totals - Subtotal - Affiliated Bank Loans															X X X	X X X	X X X		
2479999999 Totals - Subtotal - Unaffiliated Bank Loans															X X X	X X X	X X X		
2509999999 Totals - Bonds						2,048,321		(910)			2,050,000	2,049,232	10,129		X X X	X X X	X X X	53,170	3,999
7109999999 Subtotals - Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
7709999999 TOTALS						2,048,321		(910)			X X X	2,049,232	10,129		X X X	X X X	X X X	53,170	3,999

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1A							
1B		796,139					
1C							
1D							
1E							
1F							

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
									NONE														
1759999999 Totals						XXX	XXX	XXX	XXX						XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point			
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item								
NONE																								
1759999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X							X X X	X X X				

E20

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

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
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 Offse 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						
999999999 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	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						
999999999 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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
26188J-20-6 000000-00-0	DREYFUS CASH MGT INST RBS CITIZENS NA CASH SWEEP		12/31/2022 12/31/2022	4.310 4.150	X X X X X X	80 1,055,529		11,779
8309999999	All Other Money Market Mutual Funds					1,055,609		11,779
8609999999	Total Cash Equivalents					1,055,609		11,779

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	B DEPOSIT WITH THE STATE TREASURER	1,247,076	1,172,173		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total	XXX	XXX	1,247,076	1,172,173		

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
