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# ANNUAL STATEMENT

For the Year Ended December 31, 2023  
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 DUANE EASTER 877-223-0577  
(Name) (Area Code) (Telephone Number) (Extension)  
deaster@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 &amp; CFO</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF OPERATING OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>	<u>MICHELLE MUSCATELLO #</u>	<u>VP - COMMUNICATIONS &amp; EXTERNAL AFFAI</u>
<u>JAMES KINNEY</u>	<u>VP - SALES</u>	<u>ELLEN HENDRIX</u>	<u>VP - UNDERWRITING&amp;INS RISK SERVICE</u>

### DIRECTORS OR TRUSTEES

<u>ELIZABETH CATUCCI</u>	<u>THOMAS P. ENRIGHT</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>MICHAEL F. SABITONI #</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  
21st day of FEBRUARY, 2024, 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	48,484,210	95.39	48,484,210		48,484,210	95.39
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	48,484,210	95.39	48,484,210		48,484,210	95.39
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)	925,374	1.82	925,374		925,374	1.82
6.02 Cash equivalents (Schedule E, Part 2)	1,416,658	2.79	1,416,658		1,416,658	2.79
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	2,342,032	4.61	2,342,032		2,342,032	4.61
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	50,826,242	100.00	50,826,242		50,826,242	100.00

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

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

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
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	<b>NONE</b>	
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		45,033,486
2. Cost of bonds and stocks acquired, Part 3, Column 7		11,610,095
3. Accrual of discount		204,631
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	(46,097)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		(46,097)
5. Total gain (loss) on disposals, Part 4, Column 19		
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,835,000
7. Deduct amortization of premium		482,905
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		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		48,484,210
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		48,484,210

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	42,753,943	41,545,677	43,865,560	42,844,000
	9. Canada	3,696,241	3,649,732	3,727,031	3,717,000
	10. Other Countries	2,034,026	1,951,909	2,061,575	2,025,000
	11. Totals	48,484,210	47,147,318	49,654,166	48,586,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	48,484,210	47,147,318	49,654,166	48,586,000
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), 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				
	<b>25. Total Common Stocks</b>				
	26. Total Stocks				
	27. Total Bonds and Stocks	48,484,210	47,147,318	49,654,166	

**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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1					<b>NONE</b>	XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
<b>2. All Other Governments</b>												
2.1 NAIC 1					<b>NONE</b>	XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1					<b>NONE</b>	XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1					<b>NONE</b>	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						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1					<b>NONE</b>	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						

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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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	9,100,972	21,128,789	1,096,877			XXX	31,326,638	64.612	33,745,975	71.675	31,076,279	250,360
6.2 NAIC 2	772,265	13,108,604	2,801,260			XXX	16,682,129	34.407	13,335,831	28.325	16,446,404	235,726
6.3 NAIC 3		475,443				XXX	475,443	0.981			475,443	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	9,873,237	34,712,836	3,898,137			XXX	48,484,210	100.000	47,081,806	100.000	47,998,125	486,085
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX						
7.2 NAIC 2						NONE						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1						XXX						
8.2 NAIC 2						NONE						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	NONE						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1						XXX						
10.2 NAIC 2						NONE						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1						XXX						
11.2 NAIC 2						NONE						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 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 12.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 9,100,972	21,128,789	1,096,877				31,326,638	64.612	X X X	X X X	31,076,279	250,360
12.2 NAIC 2	(d) 772,265	13,108,604	2,801,260				16,682,129	34.407	X X X	X X X	16,446,404	235,726
12.3 NAIC 3	(d)	475,443					475,443	0.981	X X X	X X X	475,443	
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	9,873,237	34,712,836	3,898,137				(b) 48,484,210	100.000	X X X	X X X	47,998,125	486,085
12.8 Line 12.7 as a % of Col. 7	20.364	71.596	8.040				100.000	X X X	X X X	X X X	98.997	1.003
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	6,658,100	26,587,875	500,000				X X X	X X X	33,745,975	71.675	33,494,309	251,667
13.2 NAIC 2	2,436,923	10,898,908					X X X	X X X	13,335,831	28.325	13,053,665	282,165
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	9,095,024	37,486,783	500,000				X X X	X X X	(b) 47,081,806	100.000	46,547,974	533,832
13.8 Line 13.7 as a % of Col. 9	19.317	79.621	1.062				X X X	X X X	100.000	X X X	98.866	1.134
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	8,850,612	21,128,789	1,096,877				31,076,279	64.096	33,494,309	71.141	31,076,279	X X X
14.2 NAIC 2	772,265	12,872,878	2,801,260				16,446,404	33.921	13,053,665	27.725	16,446,404	X X X
14.3 NAIC 3		475,443					475,443	0.981			475,443	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	9,622,878	34,477,110	3,898,137				47,998,125	98.997	46,547,974	98.866	47,998,125	X X X
14.8 Line 14.7 as a % of Col. 7	20.048	71.830	8.121				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	19.847	71.110	8.040				98.997	X X X	X X X	X X X	98.997	X X X
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	250,360						250,360	0.516	251,667	0.535	X X X	250,360
15.2 NAIC 2		235,726					235,726	0.486	282,165	0.599	X X X	235,726
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	250,360	235,726					486,085	1.003	533,832	1.134	X X X	486,085
15.8 Line 15.7 as a % of Col. 7	51.505	48.495					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	0.516	0.486					1.003	X X X	X X X	X X X	X X X	1.003

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(a) Includes \$ 486,085 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

	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
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX						
<b>2. All Other Governments</b>												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations						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						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals						XXX						
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	9,873,237	34,712,836	3,898,137			XXX	48,484,211	100.000	47,081,806	100.000	47,998,125	486,085
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	9,873,237	34,712,836	3,898,137			XXX	48,484,211	100.000	47,081,806	100.000	47,998,125	486,085
<b>7. Hybrid Securities</b>												
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						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals						XXX						

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

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

	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
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
<b>11. Unaffiliated Certificates of Deposit</b>												
11.01 Totals						X X X						
<b>12. Total Bonds Current Year</b>												
12.01 Issuer Obligations	9,873,237	34,712,836	3,898,137			X X X	48,484,211	100.000	X X X	X X X	47,998,125	486,085
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	9,873,237	34,712,836	3,898,137				48,484,211	100.000	X X X	X X X	47,998,125	486,085
12.10 Line 12.09 as a % of Col. 7	20.364	71.596	8.040				100.000	X X X	X X X	X X X	98.997	1.003
<b>13. Total Bonds Prior Year</b>												
13.01 Issuer Obligations	9,095,024	37,486,783	500,000			X X X	X X X	X X X	47,081,806	100.000	46,547,974	533,832
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				
13.09 Totals	9,095,024	37,486,783	500,000				X X X	X X X	47,081,806	100.000	46,547,974	533,832
13.10 Line 13.09 as a % of Col. 9	19.317	79.621	1.062				X X X	X X X	100.000	X X X	98.866	1.134
<b>14. Total Publicly Traded Bonds</b>												
14.01 Issuer Obligations	9,622,878	34,477,110	3,898,137			X X X	47,998,125	98.997	46,547,974	98.866	47,998,125	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
14.09 Totals	9,622,878	34,477,110	3,898,137				47,998,125	98.997	46,547,974	98.866	47,998,125	X X X
14.10 Line 14.09 as a % of Col. 7	20.048	71.830	8.121				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	19.847	71.110	8.040				98.997	X X X	X X X	X X X	98.997	X X X
<b>15. Total Privately Placed Bonds</b>												
15.01 Issuer Obligations	250,360	235,726				X X X	486,085	1.003	533,832	1.134	X X X	486,085
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	
15.09 Totals	250,360	235,726					486,085	1.003	533,832	1.134	X X X	486,085
15.10 Line 15.09 as a % of Col. 7	51.505	48.495					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	0.516	0.486					1.003	X X X	X X X	X X X	X X X	1.003

6019

NONE  
NONE  
NONE

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,048,322	2,048,322			
2. Cost of short-term investments acquired					
3. Accrual of discount	5,366	5,366			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	2,050,000	2,050,000			
7. Deduct amortization of premium	3,688	3,688			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

0110

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

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 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	<b>NONE</b>	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	<b>NONE</b>	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

## SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
<b>NONE</b>																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

SI12

## SCHEDULE DB - PART C - SECTION 2

### Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				<b>NONE</b>						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

## SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....		
3. Total (Line 1 plus Line 2) .....		
4. Part D, Section 1, Column 6 .....		
5. Part D, Section 1, Column 7 .....		
6. Total (Line 3 minus Line 4 minus Line 5) .....		

NONE

Fair Value Check

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

Potential Exposure Check

13. Part A, Section 1, Column 21 .....		
14. Part B, Section 1, Column 20 .....		
15. Part D, Section 1, Column 12 .....		
16. Total (Line 13 plus Line 14 minus Line 15) .....		

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,055,609		1,055,609	
2. Cost of cash equivalents acquired	12,122,486		12,122,486	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	11,761,437		11,761,437	
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)	1,416,658		1,416,658	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,416,658		1,416,658	

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



### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
<b>NONE</b>																
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.							
<b>NONE</b>																			
0399999 Totals																			

E03

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

### SCHEDULE B - PART 2

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

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

E05

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
E06																	
0599999 Totals																	

### SCHEDULE BA - PART 1

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

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

E07

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 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)						
<b>NONE</b>																		
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				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
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	269,448	95.885	239,711	250,000	260,683		(3,827)			2.950	1.345	MN	819	7,375	09/10/2021	11/21/2026
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	681,159	93.423	700,669	750,000	686,055		4,896			3.200	4.884	MN	2,667	12,000	07/27/2023	11/21/2029
001055-BK-7	AFLAC INC			1,2	1.G FE	499,515	91.001	455,005	500,000	499,784		96			1.125	1.145	MS	1,656	5,625	03/08/2021	03/15/2026
010392-FY-9	ALABAMA POWER CO			1,2	1.G FE	251,190	98.002	245,006	250,000	250,887		(223)			3.750	3.644	MS	3,125	9,870	08/17/2022	09/01/2027
023135-CP-9	AMAZON.COM INC			1,2	1.E FE	250,593	101.462	253,656	250,000	250,485		(105)			4.550	4.495	JD	948	11,375	12/23/2022	12/01/2027
025816-CW-7	AMERICAN EXPRESS CO			2	2.A FE	480,755	98.744	493,718	500,000	482,494		1,739			4.050	4.802	MN	3,263	10,125	05/22/2023	05/03/2029
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	484,080	95.424	477,122	500,000	488,598		3,121			3.300	4.037	MN	2,658	16,500	07/19/2022	05/03/2027
02665W-BH-3	AMERICAN HONDA FINANCE CORP			1	1.G FE	315,208	94.494	283,482	300,000	307,691		(2,789)			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	99.619	249,047	250,000	249,822		1,407			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	93.909	281,728	300,000	300,275		(161)			1.000	0.945	MS	925	3,000	09/14/2020	09/10/2025
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	270,150	95.502	238,755	250,000	259,702		(3,863)			2.875	1.264	MS	2,116	7,188	04/09/2021	09/15/2026
031162-DD-9	AMGEN INC			1,2	2.A FE	226,075	94.053	235,132	250,000	228,095		2,020			3.000	4.952	FA	2,688	3,750	06/15/2023	02/22/2029
037833-CJ-7	APPLE INC			1,2	1.B FE	241,353	97.413	243,532	250,000	243,363		1,963			3.350	4.272	FA	3,303	8,375	12/23/2022	02/09/2027
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	278,247	95.615	286,846	300,000	283,096		3,785			3.337	4.923	JD	445	10,011	09/19/2022	12/15/2027
05964H-AS-4	BANCO SANTANDER SA		C		2.A FE	252,445	100.246	250,616	250,000	251,834		(449)			5.294	5.070	FA	4,890	13,235	08/17/2022	08/18/2027
06051G-FF-1	BANK OF AMERICA CORP				1.E FE	261,180	99.650	249,124	250,000	250,599		(2,370)			4.000	3.022	AO	2,500	10,000	04/12/2019	04/01/2024
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.E FE	464,610	94.399	471,996	500,000	470,491		5,881			3.593	5.124	JJ	7,984	8,983	03/15/2023	07/21/2028
06051G-JQ-3	BANK OF AMERICA CORP			1,2,5	1.G FE	228,163	92.562	231,404	250,000	235,422		5,306			1.658	3.759	MS	1,267	4,145	08/17/2022	03/11/2027
06055J-AN-9	BANK OF AMERICA CORP			2	1.G FE	500,250	98.244	491,218	500,000	500,000		(250)			5.400	5.400	FA	9,225	13,500	03/17/2023	02/28/2028
06367W-HH-9	BANK OF MONTREAL				1.F FE	254,650	99.684	249,210	250,000	250,100		(1,044)			3.300	2.872	FA	3,346	8,250	05/24/2019	02/05/2024
06374V-BX-3	BANK OF MONTREAL			2	1.F FE	250,000	100.120	250,300	250,000	250,000					6.250	6.250	MN	1,997	15,625	11/14/2022	11/15/2027
064159-MK-9	BANK OF NOVA SCOTIA				1.F FE	574,075	99.704	548,372	550,000	550,639		(5,689)			3.400	2.345	FA	7,273	18,700	09/19/2019	02/11/2024
064159-VL-7	BANK OF NOVA SCOTIA				1.F FE	306,216	94.668	284,003	300,000	301,992		(1,366)			1.300	0.836	JD	217	1,950	11/17/2020	06/11/2025
06417X-AD-3	BANK OF NOVA SCOTIA			1	1.F FE	271,839	91.845	275,536	300,000	280,254		5,853			1.950	4.248	FA	2,421	2,763	07/19/2022	02/02/2027
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	231,113	93.942	234,855	250,000	235,726		3,537			3.150	4.907	FA	3,281	7,875	09/09/2022	08/01/2027
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	255,034	98.634	246,586	250,000	250,522		(1,060)			2.900	2.464	JJ	3,122	7,250	07/11/2019	07/26/2024
808513-AL-9	CHARLES SCHWAB CORP			1,2	1.G FE	311,919	97.243	291,730	300,000	302,364		(2,455)			3.000	2.150	MS	2,775	9,000	12/24/2019	03/10/2025
808513-AU-9	CHARLES SCHWAB CORP			1,2	1.G FE	459,650	94.254	471,272	500,000	464,985		5,335			3.200	5.131	JJ	6,933	8,000	04/20/2023	01/25/2028
166764-BX-7	CHEVRON CORP			1,2	1.D FE	226,843	92.989	232,472	250,000	231,876		4,913			1.995	4.338	MN	693	4,988	12/23/2022	05/11/2027
166756-AL-0	CHEVRON USA INC			1,2	1.D FE	419,350	88.862	444,312	500,000	438,007		15,368			1.018	4.796	FA	1,965	5,090	10/12/2022	08/12/2027
17325F-AS-7	CITIBANK NA			1	1.E FE	508,130	99.894	479,493	480,000	480,000		(6,511)			3.650	3.650	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	95.545	286,635	300,000	300,000					5.000	5.000	JJ	6,333	15,000	07/29/2022	07/29/2027
172967-JC-6	CITIGROUP INC				2.B FE	1,973,975	97.954	1,704,394	1,740,000	1,870,051		(43,655)			4.300	1.636	MN	8,521	74,820	08/30/2021	11/20/2026
189054-AY-5	CLOROX CO			1,2	2.A FE	245,070	98.756	246,890	250,000	245,482		412			4.400	4.788	MN	1,833	5,500	06/15/2023	05/01/2029
20030N-BY-6	COMCAST CORP			1,2	1.G FE	237,953	96.472	241,180	250,000	240,751		2,733			3.300	4.601	FA	3,438	8,250	12/23/2022	02/01/2027
20030N-CH-2	COMCAST CORP			1,2	1.G FE	482,873	96.440	482,198	500,000	484,901		2,028			3.550	4.322	MN	2,958	8,875	05/08/2023	05/01/2028
20030N-CS-8	COMCAST CORP			1,2	1.G FE	288,765	98.706	246,766	250,000	262,748		(7,779)			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	103.307	361,575	350,000	360,524		(2,476)			5.350	4.479	MN	2,393	19,141	12/09/2022	11/15/2027
126149-AD-5	CONOPCO INC			1	1.E FE	677,940	107.333	536,666	500,000	590,450		(30,009)			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	97.324	486,622	500,000	499,952		58			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	94.817	237,043	250,000	259,032		(3,724)			2.850	1.299	FA	2,692	7,125	08/13/2021	08/15/2026

## 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	
26441C-AS-4	DUKE ENERGY CORP			2.B FE	1,061,367	94.814	948,144	1,000,000	1,031,244			(12,623)		2.650	1.331	MS	8,833	26,500	09/24/2021	09/01/2026	
263534-CN-7	EIDP INC			1.G FE	313,395	94.874	284,622	300,000	304,137			(2,818)		1.700	0.745	JJ	2,352	5,100	09/08/2020	07/15/2025	
532457-BH-0	ELI LILLY AND CO			1.E FE	309,522	97.423	292,268	300,000	302,238			(1,873)		2.750	2.100	JD	688	8,250	12/24/2019	06/01/2025	
86765B-AU-3	ENERGY TRANSFER LP			2.C FE	230,313	96.359	240,897	250,000	234,650			3,564		4.000	5.849	AO	2,500	10,000	10/12/2022	10/01/2027	
29364W-AZ-1	ENTERGY LOUISIANA LLC			1.F FE	720,280	94.192	706,436	750,000	728,039			5,436		3.120	3.987	MS	7,700	23,400	08/17/2022	09/01/2027	
30040W-AR-9	EVERSOURCE ENERGY			2.B FE	257,083	99.022	247,556	250,000	255,201			(1,390)		4.600	3.944	JJ	5,750	11,628	08/17/2022	07/01/2027	
402479-CF-4	FLORIDA POWER & LIGHT CO			1.F FE	242,255	95.865	239,663	250,000	244,416			1,494		3.300	4.007	MN	710	8,250	07/19/2022	05/30/2027	
369550-AY-4	GENERAL DYNAMICS CORP			1.G FE	255,273	97.325	243,313	250,000	250,813			(1,133)		2.375	1.909	MN	759	5,938	12/11/2019	11/15/2024	
375558-AW-3	GILEAD SCIENCES INC			2.A FE	542,357	99.405	506,964	510,000	510,000			(8,141)		3.700	2.076	AO	4,718	18,870	11/26/2019	04/01/2024	
38141G-YA-6	GOLDMAN SACHS GROUP INC			2.A FE	217,833	91.719	229,299	250,000	227,688			7,951		1.431	4.681	MS	1,113	3,578	10/04/2022	03/09/2027	
38141G-ZR-8	GOLDMAN SACHS GROUP INC			2.A FE	477,230	95.891	479,453	500,000	481,130			3,900		3.615	4.661	MS	5,322	9,038	04/11/2023	03/15/2028	
38145G-AH-3	GOLDMAN SACHS GROUP INC			1.F FE	789,440	96.343	698,490	725,000	753,515			(14,917)		3.500	1.366	MN	3,172	25,375	08/19/2021	11/16/2026	
38150A-NW-1	GOLDMAN SACHS GROUP INC			2.A FE	500,000	97.664	488,319	500,000	500,000					4.250	5.227	FA	7,969	21,250	08/12/2022	08/16/2029	
418056-AH-0	HASBRO INC			2.B FE	526,830	104.806	524,032	500,000	523,804			(3,026)		6.600	5.403	JJ	15,217	16,500	04/26/2023	07/15/2028	
418056-AY-3	HASBRO INC			2.B FE	275,005	94.795	236,989	250,000	263,227			(4,730)		3.550	1.553	MN	1,035	8,850	06/25/2021	11/19/2026	
404280-BH-1	HSBC HOLDINGS PLC		C	2.B FE	873,613	97.679	757,013	775,000	830,484			(18,504)		4.375	1.823	MN	3,579	33,906	09/24/2021	11/23/2026	
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1.G FE	327,665	104.112	260,280	250,000	278,159			(15,224)		7.000	0.781	AO	1,699	17,500	09/22/2020	10/30/2025	
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP			1.G FE	299,370	99.626	298,879	300,000	299,985			131		3.625	3.670	FA	1,699	10,875	01/04/2019	02/12/2024	
46625H-RV-4	JPMORGAN CHASE & CO			1.G FE	331,470	95.454	286,362	300,000	314,642			(5,753)		2.950	0.968	AO	1,947	8,850	01/15/2021	10/01/2026	
46647P-BF-2	JPMORGAN CHASE & CO			1.G FE	263,981	97.680	244,200	250,000	252,820			(3,554)		2.301	0.859	AO	1,214	5,753	10/29/2020	10/15/2025	
48128G-Y5-3	JPMORGAN CHASE & CO			1.G FE	250,000	91.190	227,974	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.G FE	293,296	101.985	233,546	229,000	239,849			(12,743)		8.250	2.461	MN	3,149	18,893	08/16/2019	11/01/2024	
53944Y-AP-8	LLOYDS BANKING GROUP PLC		C	2.A FE	435,808	91.532	457,658	500,000	451,757			12,848		1.627	4.758	MN	1,130	8,135	11/02/2022	05/11/2027	
540424-AS-7	LOEWS CORP			1.G FE	278,888	97.672	244,180	250,000	262,444			(6,104)		3.750	1.222	AO	2,344	9,375	04/13/2021	04/01/2026	
565849-AP-1	MARATHON OIL CORP			2.C FE	661,787	97.620	683,339	700,000	670,706			7,284		4.400	5.724	JJ	14,202	30,800	10/13/2022	07/15/2027	
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II			1.D FE	256,191	99.435	248,588	250,000	250,360			(1,307)		3.600	3.060	AO	2,050	9,000	04/12/2019	04/09/2024	
57636Q-AG-9	MASTERCARD INC			1.E FE	271,230	96.277	240,693	250,000	260,605			(3,923)		2.950	1.309	MN	819	7,375	04/04/2021	11/21/2026	
57636Q-AW-4	MASTERCARD INC			1.E FE	756,158	102.969	772,270	750,000	755,261			(896)		4.875	4.686	MS	11,375	18,281	03/15/2023	03/09/2028	
582839-AH-9	MEAD JOHNSON NUTRITION CO			1.G FE	634,125	98.821	543,518	550,000	579,507			(18,003)		4.125	0.788	MN	2,899	22,688	12/10/2020	11/15/2025	
617446-7Y-9	MORGAN STANLEY			2.A FE	938,235	98.159	809,813	825,000	886,435			(22,228)		4.350	1.508	MS	11,265	35,888	09/24/2021	09/08/2026	
61744Y-AK-4	MORGAN STANLEY			1.E FE	283,110	95.451	286,354	300,000	285,132			2,022		3.591	4.818	JJ	4,758	5,387	04/20/2023	07/22/2028	
61747Y-EC-5	MORGAN STANLEY			1.E FE	215,908	90.994	227,484	250,000	225,358			7,647		1.512	4.724	JJ	1,691	3,780	10/04/2022	07/20/2027	
61747Y-EV-3	MORGAN STANLEY			1.E FE	519,135	104.883	524,413	500,000	516,167			(2,968)		6.296	5.343	AO	6,383	31,480	03/15/2023	10/18/2028	
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			2.A FE	478,983	89.574	492,655	550,000	483,601			4,618		2.750	5.175	MN	2,521	7,563	07/27/2023	11/01/2029	
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			2.A FE	302,643	99.902	299,707	300,000	301,997			(514)		4.625	4.416	JJ	6,398	14,722	09/09/2022	07/15/2027	
67021C-AK-3	NSTAR ELECTRIC CO			1.F FE	335,331	96.845	290,535	300,000	311,473			(6,993)		3.250	0.869	MN	1,246	9,750	07/17/2020	11/15/2025	
68389X-BT-1	ORACLE CORP			2.B FE	268,587	96.817	242,044	250,000	254,978			(4,231)		2.500	0.780	AO	1,563	6,250	10/05/2020	04/01/2025	
68389X-CH-6	ORACLE CORP			2.B FE	368,478	107.550	376,425	350,000	367,233			(1,245)		6.150	5.142	MN	3,109	10,763	07/20/2023	11/09/2029	
713448-EL-8	PEPSICO INC			1.E FE	225,586	92.147	230,367	250,000	227,505			1,919		2.625	4.466	JJ	2,771	3,281	06/15/2023	07/29/2029	
718546-AZ-7	PHILLIPS 66			2.A FE	444,355	92.831	464,155	500,000	464,058			15,712		1.300	4.910	FA	2,456	6,500	09/26/2022	02/15/2026	
69353R-EF-1	PNC BANK NA			1.F FE	264,278	98.232	245,580	250,000	252,287			(3,014)		3.300	2.056	AO	5,523	4,125	11/21/2019	10/30/2024	
747525-AT-0	QUALCOMM INC			1.F FE	239,890	99.044	247,610	250,000	249,203			2,022		2.900	3.744	MN	826	7,250	01/18/2019	05/20/2024	

### 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	
751212-AC-5	RALPH LAUREN CORP		1,2	1.G FE	452,078	97.909	391,636	400,000	417,126		(10,995)			3.750	0.937	MS	4,417	15,000	10/19/2020	09/15/2025	
755111-BY-6	RAYTHEON CO		1,2	2.A FE	274,721	97.956	254,687	260,000	262,265		(3,163)			3.150	1.900	JD	364	8,190	12/11/2019	12/15/2024	
78013X-ZU-5	ROYAL BANK OF CANADA			1.E FE	759,623	98.512	738,842	750,000	751,112		(2,022)			2.550	2.272	JJ	8,766	19,125	08/21/2019	07/16/2024	
78016E-ZD-2	ROYAL BANK OF CANADA		1	1.E FE	146,302	96.591	144,887	150,000	147,352		722			3.625	4.197	MN	861	5,438	07/19/2022	05/04/2027	
913017-CY-3	RTX CORP		1,2	2.A FE	490,072	97.645	488,223	500,000	491,195		1,123			4.125	4.532	MN	2,578	20,625	04/20/2023	11/16/2028	
80282K-AZ-9	SANTANDER HOLDINGS USA INC		1,2	2.B FE	480,158	94.290	424,307	450,000	466,240		(6,054)			3.244	1.813	AO	3,487	14,589	09/10/2021	10/05/2026	
824348-BJ-4	SHERWIN-WILLIAMS CO		1,2	2.B FE	490,315	92.612	509,364	550,000	494,354		4,039			2.950	5.039	FA	6,129	8,113	07/27/2023	08/15/2029	
842587-CV-7	SOUTHERN CO		1,2	2.B FE	598,680	96.489	530,688	550,000	573,865		(10,384)			3.250	1.287	JJ	8,938	17,875	08/19/2021	07/01/2026	
857477-AN-3	STATE STREET CORP			1.E FE	520,485	98.387	491,935	500,000	503,965		(4,055)			3.300	2.455	JD	688	32,644	11/26/2019	12/16/2024	
87612E-BD-7	TARGET CORP		1	1.F FE	102,963	99.142	99,142	100,000	100,293		(574)			3.500	2.905	JJ	1,750	3,500	01/25/2019	07/01/2024	
89114X-4J-9	TORONTO-DOMINION BANK		2	1.E FE	167,292	100.063	167,105	167,000	167,000		(246)			6.250	6.250	JAJO	1,769	20,708	11/02/2022	10/31/2027	
89114X-6V-0	TORONTO-DOMINION BANK		2	1.F FE	500,175	100.135	500,675	500,000	500,053		(122)			5.750	5.712	JAJO	6,229	14,375	04/21/2023	04/13/2028	
89115A-2C-5	TORONTO-DOMINION BANK		1	1.E FE	496,859	98.161	490,804	500,000	497,739		598			4.108	4.251	JD	1,312	10,270	07/19/2022	06/08/2027	
07330M-AB-3	TRUIST BANK		2	1.F FE	337,907	96.811	290,433	300,000	313,293		(8,087)			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	608,401	600,000	601,322		(1,793)			2.850	2.541	AO	3,087	17,100	08/21/2019	10/26/2024	
05531F-BH-5	TRUIST FINANCIAL CORP		2	1.G FE	304,812	98.323	294,970	300,000	300,536		(1,053)			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	98.279	540,536	550,000	565,255		(12,882)			4.000	1.588	MN	3,667	22,000	10/13/2020	05/01/2025	
25468P-DF-0	TWDC ENTERPRISES 18 CORP		1	1.G FE	279,595	97.272	243,181	250,000	260,098		(5,840)			3.150	0.766	MS	2,275	7,875	08/19/2020	09/17/2025	
911312-BL-9	UNITED PARCEL SERVICE INC		1,2	1.F FE	501,200	106.380	511,260	500,000	500,103		(522)			2.800	2.697	MN	1,788	7,000	11/21/2019	11/15/2024	
91324P-DN-9	UNITEDHEALTH GROUP INC		1	1.F FE	898,449	98.313	786,506	800,000	836,673		(18,468)			3.700	1.312	JD	1,315	29,600	12/04/2020	12/15/2025	
91324P-DS-8	UNITEDHEALTH GROUP INC		1	1.F FE	181,750	92.917	185,835	200,000	183,317		1,567			2.875	4.575	FA	2,172	2,875	05/22/2023	08/15/2029	
90320W-AD-5	UPMC		1	1.F FE	665,808	97.766	586,594	600,000	619,152		(15,087)			3.600	1.030	AO	4,560	21,600	12/04/2020	04/03/2025	
91159H-HK-9	US BANCORP		2	1.G FE	692,281	98.638	640,159	649,000	654,547		(8,940)			3.600	2.180	MS	7,139	23,364	08/21/2019	09/11/2024	
91159H-JC-5	US BANCORP		2,5	1.F FE	454,852	91.895	459,474	500,000	462,864		8,012			2.215	4.321	JJ	4,738	5,538	04/11/2023	01/27/2028	
91159H-JF-8	US BANCORP		1,2,5	1.F FE	487,515	98.392	491,961	500,000	489,408		1,893			4.548	5.097	JJ	10,044	11,370	04/20/2023	07/22/2028	
91913Y-AU-4	VALERO ENERGY CORP		1,2	2.B FE	270,100	95.962	239,890	250,000	260,429		(4,125)			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	91.359	365,437	400,000	359,588		9,661			2.150	5.184	MS	2,532	8,600	11/09/2022	09/15/2027	
91914J-AA-0	VALERO ENERGY PARTNERS LP		1,2	2.B FE	283,433	97.847	244,616	250,000	268,164		(6,517)			4.375	1.617	JD	486	10,938	08/19/2021	12/15/2026	
92343V-GH-1	VERIZON COMMUNICATIONS INC		1,2	2.A FE	892,929	90.296	902,959	1,000,000	907,048		14,119			2.100	4.545	MS	5,775	15,750	05/08/2023	03/22/2028	
92826C-AD-4	VISA INC		1,2	1.D FE	264,358	97.484	243,710	250,000	254,456		(2,544)			3.150	2.079	JD	372	7,875	12/24/2019	12/14/2025	
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		1,2	3.B FE	545,438	95.089	475,443	500,000	475,443	(46,097)	(9,720)			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	100.076	195,148	195,000	195,507		(9,736)			7.750	2.651	JJ	6,759	15,113	06/14/2019	01/20/2024	
337358-BH-7	WELLS FARGO & CO			2.B FE	321,630	105.440	263,600	250,000	288,072		(14,333)			7.574	1.538	FA	7,890	18,935	08/19/2021	08/01/2026	
94974B-GA-2	WELLS FARGO & CO			1.E FE	516,826	98.689	493,447	500,000	502,404		(3,424)			3.300	2.588	MS	5,134	16,500	09/13/2021	09/09/2024	
95000U-2A-0	WELLS FARGO & CO		2,5	1.E FE	470,440	95.273	476,367	500,000	475,068		4,628			3.584	4.913	MN	1,941	17,920	04/20/2023	05/22/2028	
95000U-2V-4	WELLS FARGO & CO		1,2,5	1.E FE	466,095	95.039	475,196	500,000	472,241		6,146			3.526	5.074	MS	4,750	17,630	03/15/2023	03/24/2028	
966837-AE-6	WHOLE FOODS MARKET INC		1,2	1.E FE	93,796	101.156	81,936	81,000	84,823		(2,284)			5.200	2.186	JD	328	4,212	01/24/2020	12/03/2025	
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				49,654,166	X X X	47,147,318	48,586,000	48,484,210	(46,097)	(261,123)			X X X	X X X	X X X	431,682	1,540,836	X X X	X X X	
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)				49,654,166	X X X	47,147,318	48,586,000	48,484,210	(46,097)	(261,123)			X X X	X X X	X X X	431,682	1,540,836	X X X	X X X	

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### SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired				
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.						
								<b>NONE</b>																
450999999 Total - Preferred Stocks								X	X	X												X	X	X

E11

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



### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00287Y-BX-6	ABBVIE INC		07/27/2023	Citizens		681,159	750,000.00	2,089
025816-CW-7	AMERICAN EXPRESS CO		05/22/2023	Citizens		480,755	500,000.00	1,125
031162-DD-9	AMGEN INC		06/15/2023	Citizens		226,075	250,000.00	2,375
06051G-GR-4	BANK OF AMERICA CORP		03/15/2023	Citizens		464,610	500,000.00	2,745
06055J-AN-9	BANK OF AMERICA CORP		03/17/2023	Citizens		500,250	500,000.00	1,575
808513-AU-9	CHARLES SCHWAB CORP		04/20/2023	Citizens		459,650	500,000.00	3,822
189054-AY-5	CLOROX CO		06/15/2023	Citizens		245,070	250,000.00	1,375
20030N-CH-2	COMCAST CORP		05/08/2023	Citizens		482,873	500,000.00	394
38141G-ZR-8	GOLDMAN SACHS GROUP INC		04/11/2023	Citizens		477,230	500,000.00	1,305
418056-AH-0	HASBRO INC		04/26/2023	Citizens		526,830	500,000.00	9,442
57636Q-AW-4	MASTERCARD INC		03/15/2023	Citizens		756,158	750,000.00	711
61744Y-AK-4	MORGAN STANLEY		04/20/2023	Citizens		283,110	300,000.00	2,663
61747Y-EV-3	MORGAN STANLEY		03/15/2023	Citizens		519,135	500,000.00	12,942
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		07/27/2023	Citizens		478,983	550,000.00	2,945
68389X-CH-6	ORACLE CORP		07/20/2023	Citizens		368,478	350,000.00	3,280
713448-EL-8	PEPSICO INC		06/15/2023	Citizens		225,586	250,000.00	2,497
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		04/20/2023	Citizens		490,072	500,000.00	8,880
824348-BJ-4	SHERWIN-WILLIAMS CO		07/27/2023	Citizens		490,315	550,000.00	6,584
89114X-6V-0	TORONTO-DOMINION BANK	C	04/21/2023	Citizens		500,175	500,000.00	639
91324P-DS-8	UNITEDHEALTH GROUP INC		05/22/2023	Citizens		181,750	200,000.00	1,565
91159H-JC-5	US BANCORP		04/11/2023	Citizens		454,852	500,000.00	2,277
91159H-JF-8	US BANCORP		04/20/2023	Citizens		487,515	500,000.00	5,622
92343V-GH-1	VERIZON COMMUNICATIONS INC		05/08/2023	Citizens		892,929	1,000,000.00	6,592
95000U-2A-0	WELLS FARGO & CO		04/20/2023	Citizens		470,440	500,000.00	7,417
95000U-2V-4	WELLS FARGO & CO		03/15/2023	Citizens		466,095	500,000.00	8,423
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	11,610,095	12,200,000.00	99,284
2509999997	Subtotal - Bonds - Part 3				X X X	11,610,095	12,200,000.00	99,284
2509999999	Subtotal - Bonds				X X X	11,610,095	12,200,000	99,284
6009999999	Totals				X X X	11,610,095	X X X	99,284

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### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
00817Y-AV-0	AETNA INC		06/15/2023	Maturity @ 100.00		250,000	250,000.00	250,148	250,049				(49)	(49)	250,000				3,500	06/15/2023
06051G-HL-6	BANK OF AMERICA CORP		07/24/2023	Call @ 100.00		1,050,000	1,050,000.00	1,086,640	1,055,447				(5,447)	(5,447)	1,050,000				40,572	07/23/2024
06053F-AA-7	BANK OF AMERICA CORP		07/24/2023	Maturity @ 100.00		750,000	750,000.00	791,575	754,560				(4,560)	(4,560)	750,000				30,750	07/24/2023
06406R-AE-7	BANK OF NEW YORK MELLON CORP		01/29/2023	Maturity @ 100.00		500,000	500,000.00	500,231	500,000						500,000				7,375	01/29/2023
808513-AT-2	CHARLES SCHWAB CORP		01/25/2023	Maturity @ 100.00		700,000	700,000.00	700,160	700,000						700,000				9,275	01/25/2023
17275R-BE-1	CISCO SYSTEMS INC		02/28/2023	Maturity @ 100.00		250,000	250,000.00	249,285	249,969				31	31	250,000				3,250	02/28/2023
36966T-DS-8	GENERAL ELECTRIC CO		11/15/2023	Maturity @ 100.00		385,000	385,000.00	407,138	388,507				(3,507)	(3,507)	385,000				15,400	11/15/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC		06/19/2023	Maturity @ 100.00		300,000	300,000.00	303,723	301,512				(1,512)	(1,512)	300,000				6,225	06/19/2023
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES INC		02/15/2023	Maturity @ 100.00		50,000	50,000.00	49,160	49,976				24	24	50,000				838	02/15/2023
46625H-RL-6	JPMORGAN CHASE & CO		05/18/2023	Maturity @ 100.00		500,000	500,000.00	478,135	498,203				1,797	1,797	500,000				6,750	05/18/2023
46647P-AY-2	JPMORGAN CHASE & CO		12/12/2023	Call @ 100.00		250,000	250,000.00	252,792	250,570				(570)	(570)	250,000				10,058	12/05/2024
68389X-BL-8	ORACLE CORP		09/15/2023	Maturity @ 100.00		150,000	150,000.00	143,819	149,155				846	846	150,000				3,600	09/15/2023
69349L-AK-4	PNC BANK NA		01/30/2023	Maturity @ 100.00		500,000	500,000.00	483,200	499,696				304	304	500,000				7,375	01/30/2023
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		500,000	500,000.00	498,580	499,894				106	106	500,000				7,750	05/15/2023
911312-BK-1	UNITED PARCEL SERVICE INC		04/01/2023	Maturity @ 100.00		1,000,000	1,000,000.00	994,215	999,710				290	290	1,000,000				21,875	04/01/2023
94974B-FN-5	WELLS FARGO & CO		08/15/2023	Maturity @ 100.00		700,000	700,000.00	741,514	704,902				(4,902)	(4,902)	700,000				28,875	08/15/2023
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	7,835,000	7,835,000.00	7,930,315	7,852,150			(17,149)	(17,149)	7,835,000				203,468	X X X
2509999997	Subtotal - Bonds - Part 4					X X X	7,835,000	7,835,000	7,930,315	7,852,150			(17,149)	(17,149)	7,835,000				203,468	X X X
2509999999	Subtotal - Bonds					X X X	7,835,000	7,835,000.00	7,930,315	7,852,150			(17,149)	(17,149)	7,835,000				203,468	X X X
6009999999	Totals						7,835,000	X X X	7,930,315	7,852,150			(17,149)	(17,149)	7,835,000				203,468	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 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)					
<b>NONE</b>																			
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
<b>NONE</b>										
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
<b>NONE</b>					
0399999 Total				XXX	XXX



### 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)	
									<b>NONE</b>														
175999999 Totals							XXX	XXX	XXX	XXX					XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

## SCHEDULE DB - PART 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)									
<b>NONE</b>																																	
175999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX						XXX							XXX									

E19

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									<b>NONE</b>																	
175999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>NONE</b>			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

E20.1



## SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

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

E21

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	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		
<b>NONE</b>												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			<b>NONE</b>						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			<b>NONE</b>					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

### SCHEDULE 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)
<b>NONE</b>																		
<b>Total</b>									XXX									

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## 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 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK 18615368 CONTROL					3,888,947	
CITIZENS BANK 19425988 OPERATIVE					(15,479)	
CITIZENS BANK 99000695 CLAIMS					(2,948,094)	
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			925,374	X X X
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			925,374	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X			925,374	X X X

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

1. January	2,326,909	4. April	(1,175,717)	7. July	(364,642)	10. October	1,591,898
2. February	3,213,489	5. May	(876,142)	8. August	572,926	11. November	1,073,926
3. March	3,510,202	6. June	(2,061,660)	9. September	1,022,569	12. December	925,374

## 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		12/31/2023 12/31/2023	4.300 5.250	X X X X X X	250,080 1,166,578		4 47,321
8309999999	All Other Money Market Mutual Funds					1,416,658		47,325
8609999999	Total Cash Equivalents					1,416,658		47,325

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	1,248,327	1,201,233		
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. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total	XXX	XXX	1,248,327	1,201,233		

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				

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**OVERFLOW PAGE FOR WRITE-INS**

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