



55301202320100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2023  
OF THE CONDITION AND AFFAIRS OF THE

## DELTA DENTAL OF RHODE ISLAND

NAIC Group Code 1571 1571 NAIC Company Code 55301 Employer's ID Number 05-0296998  
(Current Period) (Prior Period)

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

Country of Domicile USA

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

Incorporated/Organized October 22, 1959 Commenced Business April 1, 1966

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

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

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

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

Internet Web Site Address deltadentalri.com

Statutory Statement Contact DUANE EASTER 877-223-0577  
(Name) (Area Code) (Telephone Number) (Extension)  
deaster@deltadentalri.com 401-457-7260  
(E-Mail Address) (Fax Number)

### OFFICERS

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

### VICE-PRESIDENTS

Name	Title	Name	Title
<u>RICHARD A. FRITZ</u>	<u>VP &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	125,000	0.07	125,000		125,000	0.07
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	467,033	0.28	467,033		467,033	0.28
1.06 Industrial and miscellaneous	52,813,042	31.58	52,813,042		52,813,042	31.58
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	53,405,075	31.93	53,405,075		53,405,075	31.93
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)	19,494,983	11.66	19,494,983		19,494,983	11.66
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	70,638,955	42.23	70,638,955		70,638,955	42.23
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds	11,806,621	7.06	11,807,052		11,807,052	7.06
3.09 Total common stocks	101,940,559	60.95	101,940,990		101,940,990	60.95
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)	(681,141)	(0.41)	(681,141)		(681,141)	(0.41)
6.02 Cash equivalents (Schedule E, Part 2)	1,438,472	0.86	1,438,472		1,438,472	0.86
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	757,331	0.45	757,331		757,331	0.45
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	11,150,926	6.67	11,150,926		11,150,926	6.67
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	167,253,891	100.00	167,254,322		167,254,322	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		11,683,430
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)	282,001	282,001
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	(814,505)	
5.2 Totals, Part 3, Column 9		(814,505)
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		11,150,926
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		11,150,926

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

1. Book/adjusted carrying value, December 31 of prior year		146,005,493
2. Cost of bonds and stocks acquired, Part 3, Column 7		15,479,669
3. Accrual of discount		212,433
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	7,300,427	
4.4 Part 4, Column 11	(846,208)	6,454,219
5. Total gain (loss) on disposals, Part 4, Column 19		184,031
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,537,258
7. Deduct amortization of premium		452,952
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)		155,345,635
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		155,345,635

## 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	125,000	120,141	125,000	125,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	467,033	442,395	482,576	462,569
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	42,157,536	41,261,616	43,188,945	42,398,000
	9. Canada	6,650,937	6,493,694	6,775,188	6,600,000
	10. Other Countries	4,004,569	3,952,184	4,001,197	4,150,000
	11. Totals	52,813,042	51,707,494	53,965,330	53,148,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	53,405,075	52,270,030	54,572,906	53,735,569
<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	31,080,081	31,080,081	19,192,651	
	21. Canada				
	22. Other Countries	221,523	221,523	160,082	
	23. Totals	31,301,604	31,301,604	19,352,733	
Parent, Subsidiaries and Affiliates	24. Totals	70,638,955	70,638,955	36,465,025	
	<b>25. Total Common Stocks</b>	101,940,559	101,940,559	55,817,758	
	26. Total Stocks	101,940,559	101,940,559	55,817,758	
	27. Total Bonds and Stocks	155,345,634	154,210,589	110,390,664	

**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						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						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						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		125,000				XXX	125,000	0.234	125,000	0.231	125,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		125,000				XXX	125,000	0.234	125,000	0.231	125,000	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	1,676	465,357				XXX	467,033	0.875	473,837	0.875	467,033	
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	1,676	465,357				XXX	467,033	0.875	473,837	0.875	467,033	

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NONE

NONE

NONE

**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	15,976,851	22,283,612	681,569			XXX	38,942,032	72.918	45,560,073	84.151	38,683,872	258,161
6.2 NAIC 2	2,461,390	10,185,118	1,224,502			XXX	13,871,010	25.973	7,981,771	14.743	13,871,010	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	18,438,241	32,468,731	1,906,071			XXX	52,813,042	98.891	53,541,844	98.894	52,554,882	258,161
<b>7. Hybrid Securities</b>												
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						
<b>8. Parent, Subsidiaries and Affiliates</b>												
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						
<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	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						
<b>10. Unaffiliated Bank Loans</b>												
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						
<b>11. Unaffiliated Certificates of Deposit</b>												
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						

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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) 15,978,527	22,873,969	681,569				39,534,066	74.027	X X X	X X X	39,275,905	258,161
12.2 NAIC 2	(d) 2,461,390	10,185,118	1,224,502				13,871,010	25.973	X X X	X X X	13,871,010	
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) (c)		X X X	X X X		
12.7 Totals	18,439,917	33,059,088	1,906,071				(b) 53,405,075	100.000	X X X	X X X	53,146,915	258,161
12.8 Line 12.7 as a % of Col. 7	34.528	61.903	3.569				100.000	X X X	X X X	X X X	99.517	0.483
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	7,951,881	38,207,028					X X X	X X X	46,158,909	85.257	45,893,967	264,943
13.2 NAIC 2	3,057,853	4,923,919					X X X	X X X	7,981,771	14.743	7,981,771	
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				
13.6 NAIC 6							X X X	X X X	(c) (c)			
13.7 Totals	11,009,734	43,130,947					X X X	X X X	(b) 54,140,681	100.000	53,875,738	264,943
13.8 Line 13.7 as a % of Col. 9	20.335	79.665					X X X	X X X	100.000	X X X	99.511	0.489
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	15,978,527	22,615,809	681,569				39,275,905	73.543	45,893,967	84.768	39,275,905	X X X
14.2 NAIC 2	2,461,390	10,185,118	1,224,502				13,871,010	25.973	7,981,771	14.743	13,871,010	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	18,439,917	32,800,927	1,906,071				53,146,915	99.517	53,875,738	99.511	53,146,915	X X X
14.8 Line 14.7 as a % of Col. 7	34.696	61.717	3.586				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	34.528	61.419	3.569				99.517	X X X	X X X	X X X	99.517	X X X
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1		258,161					258,161	0.483	264,943	0.489	X X X	258,161
15.2 NAIC 2											X X X	
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		258,161					258,161	0.483	264,943	0.489	X X X	258,161
15.8 Line 15.7 as a % of Col. 7		100.000					100.000	X X X	X X X	X X X	100.000	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		0.483					0.483	X X X	X X X	X X X	0.483	0.483

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(a) Includes \$ 258,161 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		125,000				XXX	125,000	0.234	125,000	0.231	125,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		125,000				XXX	125,000	0.234	125,000	0.231	125,000	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations		464,486				XXX	464,486	0.870	469,013	0.866	464,486	
5.02 Residential Mortgage-Backed Securities	1,676	871				XXX	2,547	0.005	4,824	0.009	2,547	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,676	465,357				XXX	467,033	0.875	473,837	0.875	467,033	
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	18,438,241	32,468,731	1,906,071			XXX	52,813,042	98.891	53,541,844	98.894	52,554,882	258,161
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	18,438,241	32,468,731	1,906,071			XXX	52,813,042	98.891	53,541,844	98.894	52,554,882	258,161
<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						

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### 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	18,438,241	33,058,217	1,906,071			X X X	53,402,528	99.995	X X X	X X X	53,144,368	258,161
12.02 Residential Mortgage-Backed Securities	1,676	871				X X X	2,547	0.005	X X X	X X X	2,547	
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	18,439,917	33,059,088	1,906,071				53,405,075	100.000	X X X	X X X	53,146,915	258,161
12.10 Line 12.09 as a % of Col. 7	34.528	61.903	3.569				100.000	X X X	X X X	X X X	99.517	0.483
<b>13. Total Bonds Prior Year</b>												
13.01 Issuer Obligations	11,007,537	43,128,320				X X X	X X X	X X X	54,135,857	99.991	53,870,914	264,943
13.02 Residential Mortgage-Backed Securities	2,197	2,627				X X X	X X X	X X X	4,824	0.009	4,824	
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	11,009,734	43,130,947					X X X	X X X	54,140,681	100.000	53,875,738	264,943
13.10 Line 13.09 as a % of Col. 9	20.335	79.665					X X X	X X X	100.000	X X X	99.511	0.489
<b>14. Total Publicly Traded Bonds</b>												
14.01 Issuer Obligations	18,438,241	32,800,056	1,906,071			X X X	53,144,368	99.512	53,870,914	99.502	53,144,368	X X X
14.02 Residential Mortgage-Backed Securities	1,676	871				X X X	2,547	0.005	4,824	0.009	2,547	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	18,439,917	32,800,927	1,906,071				53,146,915	99.517	53,875,738	99.511	53,146,915	X X X
14.10 Line 14.09 as a % of Col. 7	34.696	61.717	3.586				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	34.528	61.419	3.569				99.517	X X X	X X X	X X X	99.517	X X X
<b>15. Total Privately Placed Bonds</b>												
15.01 Issuer Obligations		258,161				X X X	258,161	0.483	264,943	0.489	X X X	258,161
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		258,161					258,161	0.483	264,943	0.489	X X X	258,161
15.10 Line 15.09 as a % of Col. 7		100.000					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		0.483					0.483	X X X	X X X	X X X	X X X	0.483

NONE  
NONE  
NONE

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## 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	1,250,599	1,250,599			
2. Cost of short-term investments acquired					
3. Accrual of discount	199	199			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(77,269)	(77,269)			
6. Deduct consideration received on disposals	1,172,501	1,172,501			
7. Deduct amortization of premium	1,028	1,028			
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)					

(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	5,768,225		5,768,225	
2. Cost of cash equivalents acquired	15,472,015		15,472,015	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	19,801,768		19,801,768	
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)	1,438,472		1,438,472	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,438,472		1,438,472	

(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>																
<b>0699999 Totals</b>																

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														

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>				
<b>3399999 Totals</b>								

EOS

### SCHEDULE B - PART 3

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

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

E06

## SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
000000-00-0	BETASPRING FUND 100, LLC		PROVIDENCE	RI	BETASPRING FUND 100, LLC	1.C	05/14/2013	1	13,206	13,206	13,206								24.570	
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC		PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	1.C	03/04/2021	1	551,476	592,490	592,490	(26,295)							128,434	
000000-00-0	CRESSET REAL ESTATE FUND I, LLC		PROVIDENCE	RI	CRESSET REAL ESTATE FUND I, LLC	1.C	05/24/2022	1	481,929	587,525	587,525	(109,091)							180,691	
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	1.C	05/31/2013	1	455,664	277,444	277,444	(178,225)							3.884	
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNER	1.C	12/31/2015	1	5,984,958	5,434,842	5,434,842	(550,115)							4.531	
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								7,487,233	6,905,507	6,905,507	(863,726)							309,125	X X X
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.	1.C	03/31/2014		4,196,197	4,245,419	4,245,419	49,221							100.000	
1699999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated								4,196,197	4,245,419	4,245,419	49,221								X X X
6099999	Subtotal Unaffiliated								7,487,233	6,905,507	6,905,507	(863,726)							309,125	X X X
6199999	Subtotal Affiliated								4,196,197	4,245,419	4,245,419	49,221								X X X
6299999	Totals								11,683,430	11,150,926	11,150,926	(814,505)							309,125	X X X

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number									
1A	1A	1B \$	1C \$	11,150,926	1D \$	1E \$	1F \$	1G \$	
1B	2A	2B \$	2C \$						
1C	3A	3B \$	3C \$						
1D	4A	4B \$	4C \$						
1E	5A	5B \$	5C \$						
1F	6								

## SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	CRESSET PARTNERS BDC FUND I, LLC	PROVIDENCE	RI	CRESSET PARTNERS BDC FUND I, LLC	10/31/2023			67,310		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	03/31/2022			60,237		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	05/31/2023			49,425		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	08/31/2023			26,257		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	09/30/2023			24,713		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	10/31/2023			36,142		
000000-00-0	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	PROVIDENCE	RI	CRESSET REAL ESTATE LOGISTIC FUND I, LLC	12/31/2023			17,917		
1599999	Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated							282,001		X X X
6099999	Subtotal Unaffiliated							282,001		X X X
6299999	Totals							282,001		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	n	BOND CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
832322-QX-2	SMITHFIELD RI				1.C FE	125,000	96.113	120,141	125,000	125,000					1.029	1.029	JJ	593	1,286	11/20/2020	01/15/2025
0619999999	U.S. Political Subdivisions - Issuer Obligations					125,000	X X X	120,141	125,000	125,000					X X X	X X X	X X X	593	1,286	X X X	X X X
0709999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions Direct and Guarante					125,000	X X X	120,141	125,000	125,000					X X X	X X X	X X X	593	1,286	X X X	X X X
230563-CU-0 73358W-UE-2	CUMBERLAND CNTY N J IMPT AUTH PORT AUTH N Y & N J				1.C FE 1.D FE	315,056 164,999	94.663 97.629	293,455 146,444	310,000 150,000	311,673 152,813		(988) (3,539)			1.450 3.471	1.122 1.070	MS AO	1,498 1,099	4,495 5,207	07/02/2020 07/02/2020	09/01/2025 10/15/2025
0819999999	U.S. Special Revenue - Issuer Obligations					480,055	X X X	439,899	460,000	464,486		(4,527)			X X X	X X X	X X X	2,597	9,702	X X X	X X X
31371M-GB-7	FN 255894 - RMBS			4	1.A	2,521	97.179	2,496	2,569	2,547		6			5.000	5.682	MON	11	133	10/05/2007	10/01/2025
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					2,521	X X X	2,496	2,569	2,547		6			X X X	X X X	X X X	11	133	X X X	X X X
0909999999	Subtotals - U.S. Special Revenue					482,576	X X X	442,395	462,569	467,033		(4,521)			X X X	X X X	X X X	2,608	9,835	X X X	X X X
88579Y-AR-2	3M CO			1	2.A FE	526,080	96.848	484,239	500,000	507,840		(4,775)			3.000	1.999	FA	6,000	15,000	01/24/2020	08/07/2025
88579Y-BJ-9	3M CO			1,2	2.A FE	218,398	88.353	220,882	250,000	221,083		2,686			2.375	4.732	FA	2,062	2,969	05/22/2023	08/26/2029
023135-AN-6	AMAZON.COM INC			1,2	1.E FE	525,390	98.679	493,396	500,000	503,392		(4,883)			3.800	2.784	JD	1,372	19,000	04/02/2019	12/05/2024
023135-AZ-9	AMAZON.COM INC			1,2	1.E FE	250,008	98.492	246,230	250,000	250,002		(5)			2.800	2.799	FA	2,508	7,000	04/05/2019	08/22/2024
02665W-CT-6	AMERICAN HONDA FINANCE CORP			1	1.G FE	357,847	99.932	349,763	350,000	350,052		(1,719)			3.550	3.047	JJ	5,833	12,425	03/08/2019	01/12/2024
02665W-DD-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	312,756	97.812	293,435	300,000	302,120		(3,042)			2.150	1.118	MS	1,989	6,450	06/15/2020	09/10/2024
02665W-DL-2	AMERICAN HONDA FINANCE CORP			1	1.G FE	860,406	94.840	806,136	850,000	853,316		(2,158)			1.200	0.941	JJ	4,902	10,200	10/05/2020	07/08/2025
02665W-DN-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	250,835	93.909	234,773	250,000	250,288		(168)			1.000	0.931	MS	771	2,500	09/22/2020	09/10/2025
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	268,352	95.502	238,755	250,000	258,871		(3,523)			2.875	1.399	MS	2,116	7,188	04/12/2021	09/15/2026
031162-DD-9	AMGEN INC			1,2	2.A FE	228,363	94.053	235,132	250,000	230,393		2,030			3.000	4.737	FA	2,688	3,750	05/22/2023	02/22/2029
037833-AS-9	APPLE INC			1	1.B FE	563,505	99.267	545,967	550,000	550,970		(2,752)			3.450	2.933	MN	2,899	18,975	03/08/2019	05/06/2024
06367W-B8-5	BANK OF MONTREAL				1.F FE	261,675	95.922	239,806	250,000	253,420		(2,541)			1.850	0.815	MN	771	4,625	09/22/2020	05/01/2025
06367W-MQ-3	BANK OF MONTREAL				1.G FE	251,890	98.444	246,111	250,000	250,204		(411)			2.500	2.331	JD	52	6,250	09/19/2019	06/28/2024
06368L-GV-2	BANK OF MONTREAL			1,2	1.F FE	253,083	101.872	254,680	250,000	252,653		(429)			5.203	4.909	FA	5,420	7,190	03/17/2023	02/01/2028
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.E FE	275,202	98.016	245,040	250,000	258,212		(4,439)			3.950	2.077	MN	1,180	9,875	01/17/2020	11/18/2025
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	250,250	98.318	245,794	250,000	250,032		(50)			3.250	3.230	MS	2,483	8,125	03/01/2019	09/11/2024
06406R-AL-1	BANK OF NEW YORK MELLON CORP				1.E FE	200,376	97.665	195,330	200,000	200,066		(79)			2.100	2.059	AO	782	4,200	12/11/2019	10/24/2024
064159-MK-9	BANK OF NOVA SCOTIA				1.F FE	263,040	99.704	249,260	250,000	250,350		(3,118)			3.400	2.130	FA	3,306	8,500	10/10/2019	02/11/2024
064159-VL-7	BANK OF NOVA SCOTIA				1.F FE	1,223,272	94.668	1,136,010	1,200,000	1,207,155		(4,908)			1.300	0.883	JD	867	15,600	10/13/2020	06/11/2025
06739F-HV-6	BARCLAYS BANK PLC			C	1.E FE	202,840	99.325	198,650	200,000	200,224		(590)			3.750	3.443	MN	958	7,500	04/05/2019	05/15/2024
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	279,749	98.703	246,757	250,000	258,161		(6,782)			3.900	1.124	AO	2,221	9,750	10/13/2020	04/09/2025
09778P-AD-7	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	302,736	94.566	283,698	300,000	300,823		(609)			1.350	1.142	JD	338	4,050	10/26/2020	06/01/2025
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.G FE	478,860	96.962	484,810	500,000	484,301		4,324			3.588	4.630	AO	3,837	17,940	10/04/2022	04/14/2027
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	258,616	98.634	246,586	250,000	250,951		(1,934)			2.900	2.107	JJ	3,122	7,250	11/21/2019	07/26/2024

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## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig 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
918204-BA-5	VF CORP			1,2	2.C FE	95.259	1,143,108	1,200,000	1,221,537			(17,378)		2.400	0.924	AO	5,440	28,800	10/05/2020	04/23/2025
931142-DP-5	WALMART INC			1,2	1.C FE	99.266	248,164	250,000	250,055			(949)		3.300	2.913	AO	1,581	8,250	01/25/2019	04/22/2024
931142-DV-2	WALMART INC			1,2	1.C FE	97.792	1,026,814	1,050,000	1,048,095			1,943		2.650	2.844	JD	1,237	27,825	04/02/2019	12/15/2024
254687-CT-1	WALT DISNEY CO				1.G FE	100.076	50,038	50,000	50,130			(2,496)		7.750	2.651	JJ	1,733	3,875	06/14/2019	01/20/2024
94974B-GA-2	WELLS FARGO & CO				1.E FE	98.689	789,515	800,000	804,559			(6,500)		3.300	2.457	MS	8,213	26,400	08/21/2019	09/09/2024
95000U-2A-0	WELLS FARGO & CO			2,5	1.E FE	95.273	476,367	500,000	478,959			4,084		3.584	4.702	MN	1,941	17,920	04/06/2023	05/22/2028
95000U-2C-6	WELLS FARGO & CO			1,2	1.E FE	99.874	299,623	300,000	300,000			(1,910)		3.750	3.750	JJ	4,906	11,250	04/02/2019	01/24/2024
95001D-6W-5	WELLS FARGO & CO			2	2.A FE	95.894	239,735	250,000	250,000					2.500	2.500	AO	1,059	6,250	07/10/2020	04/30/2025
95001D-CT-5	WELLS FARGO & CO			2	2.A FE	98.051	490,253	500,000	500,975			1,275		5.000	5.324	JJ	10,833	12,500	03/23/2023	01/25/2028
966837-AE-6	WHOLE FOODS MARKET INC			1,2	1.E FE	101.156	252,890	250,000	267,325			(10,350)		5.200	0.950	JD	1,011	13,000	10/26/2020	12/03/2025
384802-AE-4	WW GRAINGER INC			1,2	1.F FE	96.368	289,099	300,000	302,384			(2,272)		1.850	1.078	FA	2,097	5,550	06/11/2020	02/15/2025
983024-AF-7	WYETH LLC			1	1.F FE	100.035	100,035	100,000	100,303			(3,562)		6.450	2.805	FA	2,680	6,450	03/19/2019	02/01/2024
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						51,707,495	53,148,000	52,813,042			(198,149)		X X X	X X X	X X X	447,618	1,564,581	X X X	X X X
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)						51,707,495	53,148,000	52,813,042			(198,149)		X X X	X X X	X X X	447,618	1,564,581	X X X	X X X
2419999999	Totals - Issuer Obligations						52,267,535	53,733,000	53,402,528			(202,676)		X X X	X X X	X X X	450,808	1,575,569	X X X	X X X
2429999999	Totals - Residential Mortgage-Backed Securities						2,496	2,569	2,547			6		X X X	X X X	X X X	11	133	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
2469999999	Totals - Affiliated Bank Loans													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
2509999999	Total Bonds						52,270,031	53,735,569	53,405,075			(202,670)		X X X	X X X	X X X	450,819	1,575,702	X X X	X X X

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	1A \$ 2,547	1B \$ 550,970	1C \$ 1,734,823	1D \$ 650,107	1E \$ 10,324,848	1F \$ 11,986,483	1G \$ 14,284,285
1B	2A \$ 10,094,139	2B \$ 2,265,657	2C \$ 1,511,216				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						



## 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.		
002824-10-0	ABBOTT LABORATORIES ORD			1,480,000	162,904	110.070	162,904	60,720		3,019		414		414		09/22/2015	
00287Y-10-9	ABBVIE ORD			1,080,000	167,368	154.970	167,368	154,469		6,394		(7,171)		(7,171)		09/14/2022	
00724F-10-1	ADOBE ORD			357,000	212,986	596.600	212,986	135,092				77,894		77,894		12/14/2023	
007903-10-7	ADVANCED MICRO DEVICES ORD			600,000	88,446	147.410	88,446	49,497				49,584		49,584		12/01/2020	
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310,000	182,129	139.030	182,129	46,262	309	1,179		(13,912)		(13,912)		09/22/2015	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			168,000	45,998	273.800	45,998	34,376	294	1,154		(5,789)		(5,789)		08/12/2022	
02079K-30-5	ALPHABET CL A ORD			5,195,000	725,690	139.690	725,690	365,508				228,711		228,711		12/14/2023	
02079K-10-7	ALPHABET CL C ORD			2,840,000	400,241	140.930	400,241	75,123				148,248		148,248		10/26/2015	
023135-10-6	AMAZON COM ORD			6,520,000	990,649	151.940	990,649	663,099				416,229		416,229		10/03/2023	
03076C-10-6	AMERIPRISE FINANCE ORD			570,000	216,503	379.830	216,503	53,261		3,021		39,022		39,022		04/12/2016	
031162-10-0	AMGEN ORD			587,000	169,068	288.020	169,068	79,949		5,001		14,898		14,898		01/14/2015	
037833-10-0	APPLE ORD			10,345,000	1,991,723	192.530	1,991,723	393,946		9,828		643,725		643,725		01/18/2023	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			285,000	66,396	232.970	66,396	66,969	399	1,069		(573)		(573)		01/18/2023	
060505-10-4	BANK OF AMERICA ORD			5,970,000	201,010	33.670	201,010	94,685		5,492		3,284		3,284		01/14/2015	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			1,625,000	579,573	356.660	579,573	376,592				77,742		77,742		01/18/2023	
097023-10-5	BOEING ORD			459,000	119,643	260.660	119,643	68,543				32,208		32,208		11/24/2015	
11135F-10-1	BROADCOM ORD			70,000	78,138	1,116.250	78,138	77,890		368		247		247		12/14/2023	
149123-10-1	CATERPILLAR ORD			355,000	104,963	295.670	104,963	92,563		1,146		12,400		12,400		10/03/2023	
166764-10-0	CHEVRON ORD			1,325,000	197,637	149.160	197,637	211,167		8,003		(39,732)		(39,732)		01/18/2023	
125523-10-0	CIGNA ORD			180,000	53,901	299.450	53,901	48,245		886		(5,740)		(5,740)		12/20/2018	
17275R-10-2	CISCO SYSTEMS ORD			2,725,000	137,667	50.520	137,667	127,122		4,224		7,848		7,848		09/14/2022	
191216-10-0	COCA-COLA ORD			1,365,000	80,439	58.930	80,439	80,293				147		147		12/14/2023	
20030N-10-1	COMCAST CL A ORD			2,400,000	105,240	43.850	105,240	93,369		2,736		21,312		21,312		08/03/2022	
22160K-10-5	COSTCO WHOLESALE ORD			400,000	264,032	660.080	264,032	197,483	6,000	1,266		69,612		69,612		10/03/2023	
235851-10-2	DANAHER ORD			610,000	141,117	231.340	141,117	149,238	146	109		(8,188)		(8,188)		12/14/2023	
244199-10-5	DEERE ORD			190,000	75,975	399.870	75,975	76,814	279	424		(838)		(838)		10/03/2023	
25179M-10-3	DEVON ENERGY ORD			450,000	20,385	45.300	20,385	27,014		1,292		(7,295)		(7,295)		08/03/2022	
25746U-10-9	DOMINION ENERGY ORD			485,000	22,795	47.000	22,795	40,148		1,295		(6,945)		(6,945)		09/14/2022	
260557-10-3	DOW ORD			160,000	8,774	54.840	8,774	6,828		448		712		712		11/05/2014	
26441C-20-4	DUKE ENERGY ORD			700,000	67,928	97.040	67,928	59,304		2,842		(4,165)		(4,165)		08/05/2016	
26614N-10-2	DUPONT DE NEMOURS ORD			160,000	12,309	76.930	12,309	14,909		230		1,328		1,328		11/05/2014	
285512-10-9	ELECTRONIC ARTS ORD			930,000	127,233	136.810	127,233	53,433		707		13,606		13,606		02/18/2015	
036752-10-3	ELEVANCE HEALTH ORD			445,000	209,844	471.560	209,844	58,245		2,634		(18,427)		(18,427)		01/14/2015	
532457-10-8	ELI LILLY ORD			180,000	104,926	582.920	104,926	102,651				2,274		2,274		12/14/2023	
518439-10-4	ESTEE LAUDER CL A ORD			630,000	92,138	146.250	92,138	47,144		1,663		(64,172)		(64,172)		09/22/2015	
30034W-10-6	EVERGY ORD			897,000	46,823	52.200	46,823	43,076		2,225		(9,625)		(9,625)		08/05/2016	
30231G-10-2	EXXON MOBIL ORD			3,097,000	309,638	99.980	309,638	199,005		11,397		(32,225)		(32,225)		01/18/2023	

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
369550-10-8	GENERAL DYNAMICS ORD			437.000	113,476	259.670	113,476	59,547		2,281		5,052		5,052		01/14/2015	
38141G-10-4	GOLDMAN SACHS GROUP ORD			250.000	96,443	385.770	96,443	85,593		2,625		9,720		9,720		01/18/2023	
437076-10-2	HOME DEPOT ORD			830.000	287,637	346.550	287,637	126,026		6,186		28,045		28,045		10/03/2023	
438516-10-6	HONEYWELL INTERNATIONAL ORD			545.000	114,292	209.710	114,292	81,882		2,273		(2,502)		(2,502)		08/03/2022	
452308-10-9	ILLINOIS TOOL ORD			180.000	47,149	261.940	47,149	17,087	252	959		7,495		7,495		04/23/2015	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			625.000	102,219	163.550	102,219	87,820		4,144		14,398		14,398		01/18/2023	
478160-10-4	JOHNSON & JOHNSON ORD			1,590.000	249,217	156.740	249,217	272,647		7,473		(31,657)		(31,657)		09/14/2022	
46625H-10-0	JPMORGAN CHASE ORD			2,290.000	389,529	170.100	389,529	143,452		9,225		82,313		82,313		01/18/2023	
G54950-10-3	LINDE ORD	C		375.000	154,016	410.710	154,016	108,932		1,913		45,085		45,085		09/14/2022	
539830-10-9	LOCKHEED MARTIN ORD			210.000	95,180	453.240	95,180	92,193		2,552		(6,983)		(6,983)		08/03/2022	
548661-10-7	LOWE'S COMPANIES ORD			580.000	129,079	222.550	129,079	38,859		2,494		13,520		13,520		01/14/2015	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C		710.000	67,507	95.080	67,507	51,150		3,507		8,556		8,556		01/14/2015	
56585A-10-2	MARATHON PETROLEUM ORD			1,890.995	280,548	148.360	280,548	73,483		5,815		60,455		60,455		01/14/2015	
571748-10-2	MARSH & MCLENNAN ORD			1,000.000	189,470	189.470	189,470	74,380		2,600		23,990		23,990		03/30/2017	
57636Q-10-4	MASTERCARD CL A ORD			715.000	304,955	426.510	304,955	266,799		1,365		49,697		49,697		10/03/2023	
580135-10-1	MCDONALD'S ORD			750.000	222,383	296.510	222,383	192,039		3,647		26,734		26,734		10/03/2023	
58933Y-10-5	MERCK & CO ORD			1,630.000	177,703	109.020	177,703	83,538	1,255	4,760		(3,146)		(3,146)		07/22/2015	
30303M-10-2	META PLATFORMS CL A ORD			1,390.000	492,004	353.960	492,004	316,226				196,081		196,081		12/14/2023	
592688-10-5	METTLER TOLEDO ORD			141.000	171,027	1,212.960	171,027	41,545				(32,781)		(32,781)		01/14/2015	
594918-10-4	MICROSOFT ORD			5,070.000	1,906,523	376.040	1,906,523	941,990		14,145		693,107		693,107		01/18/2023	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,750.000	126,753	72.430	126,753	73,902	744	2,765		10,115		10,115		04/12/2016	
615369-10-5	MOODYS ORD			160.000	62,490	390.560	62,490	14,826		493		17,910		17,910		01/14/2015	
65339F-10-1	NEXTERA ENERGY ORD			1,775.000	107,814	60.740	107,814	131,026		3,319		(40,804)		(40,804)		01/18/2023	
654106-10-3	NIKE CL B ORD			410.000	44,514	108.570	44,514	33,268	152	418		(3,460)		(3,460)		04/01/2020	
67066G-10-4	NVIDIA ORD			2,000.000	990,440	495.220	990,440	267,144		320		698,160		698,160		12/01/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			390.000	158,079	405.330	158,079	18,628		624		47,405		47,405		05/21/2015	
68389X-10-5	ORACLE ORD			1,325.000	139,695	105.430	139,695	119,140		1,218		20,555		20,555		12/14/2023	
697435-10-5	PALO ALTO NETWORKS ORD			185.000	54,553	294.880	54,553	42,813				11,740		11,740		10/03/2023	
70450Y-10-3	PAYPAL HOLDINGS ORD			900.000	55,269	61.410	55,269	171,594				(8,829)		(8,829)		12/01/2020	
713448-10-8	PEPSICO ORD			1,290.000	219,094	169.840	219,094	220,458	1,632	5,748		(10,155)		(10,155)		01/18/2023	
717081-10-3	PFIZER ORD			3,600.000	103,644	28.790	103,644	101,226		5,904		(80,820)		(80,820)		01/14/2015	
723787-10-7	PIONEER NATURAL RESOURCE ORD			175.000	39,354	224.880	39,354	40,620		2,443		(945)		(945)		01/18/2023	
69351T-10-6	PPL ORD			860.000	23,306	27.100	23,306	31,743	206	813		(1,823)		(1,823)		08/05/2016	
742718-10-9	PROCTER & GAMBLE ORD			1,745.000	255,712	146.540	255,712	177,324		6,071		(7,246)		(7,246)		10/03/2023	
744320-10-2	PRUDENTIAL FINANCIAL ORD			525.000	54,448	103.710	54,448	55,822		2,625		2,231		2,231		08/12/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			270.000	82,350	305.000	82,350	53,521		3,240		6,699		6,699		01/14/2015	

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### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
75513E-10-1	RTX ORD			1,200.000	100,968	84.140	100,968	114,619		2,784		(20,136)		(20,136)		08/03/2022	
78409V-10-4	S&P GLOBAL ORD			120.000	52,862	440.520	52,862	52,465				397		397		12/14/2023	
79466L-30-2	SALESFORCE ORD			775.000	203,934	263.140	203,934	136,501				85,767		85,767		12/14/2023	
806857-10-8	SCHLUMBERGER ORD			1,155.000	60,106	52.040	60,106	24,013	289	1,068		(1,640)		(1,640)		06/23/2015	
81762P-10-2	SERVICENOW ORD			65.000	45,922	706.490	45,922	44,392				1,529		1,529		12/14/2023	
842587-10-7	SOUTHERN ORD			625.000	43,825	70.120	43,825	49,502		1,738		(806)		(806)		09/14/2022	
74144T-10-8	T ROWE PRICE GROUP ORD			670.000	72,152	107.690	72,152	54,283		3,270		(918)		(918)		01/14/2015	
87612E-10-6	TARGET ORD			315.000	44,862	142.420	44,862	52,124		1,373		(2,207)		(2,207)		01/18/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			1,085.000	184,949	170.460	184,949	81,815		5,447		5,685		5,685		12/01/2020	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			375.000	199,046	530.790	199,046	207,009	131	311		(65)		(65)		10/03/2023	
872540-10-9	TJX ORD			1,190.000	111,634	93.810	111,634	86,142		1,159		13,710		13,710		10/03/2023	
89417E-10-9	TRAVELERS COMPANIES ORD			549.000	104,579	190.490	104,579	56,605		2,158		1,647		1,647		01/14/2015	
89832Q-10-9	TRUIST FINANCIAL ORD			1,075.000	39,689	36.920	39,689	31,008		2,236		(6,568)		(6,568)		04/01/2020	
907818-10-8	UNION PACIFIC ORD			690.000	169,478	245.620	169,478	54,813		3,588		26,600		26,600		01/14/2015	
9111312-10-6	UNITED PARCEL SERVICE CL B ORD			380.000	59,747	157.230	59,747	61,619				(1,872)		(1,872)		12/14/2023	
91324P-10-2	UNITEDHEALTH GRP ORD			675.000	355,367	526.470	355,367	343,901		4,380		(553)		(553)		10/03/2023	
91913Y-10-0	VALERO ENERGY ORD			960.000	124,800	130.000	124,800	41,843		3,917		3,014		3,014		06/25/2014	
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,770.000	104,429	37.700	104,429	130,906		7,264		(4,709)		(4,709)		08/03/2022	
92826C-83-9	VISA CL A ORD			1,465.000	381,413	260.350	381,413	184,790		2,536		73,917		73,917		10/03/2023	
931142-10-3	WALMART ORD			1,210.000	190,757	157.650	190,757	99,086	690	2,747		19,191		19,191		08/31/2015	
254687-10-6	WALT DISNEY ORD			1,185.000	106,994	90.290	106,994	97,806	356			4,041		4,041		08/12/2022	
98978V-10-3	ZOETIS CL A ORD			240.000	47,369	197.370	47,369	12,101		360		12,197		12,197		06/23/2015	
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				19,494,983	X X X	19,494,983	11,249,618	13,134	240,353		3,692,781		3,692,781		X X X	X X X
510999999	Total - Industrial and Miscellaneous (Unaffiliated)				19,494,983	X X X	19,494,983	11,249,618	13,134	240,353		3,692,781		3,692,781		X X X	X X X
560999999	Total - Unit Investment Trust					X X X										X X X	X X X
580999999	Total - Closed-End Funds					X X X										X X X	X X X
464287-20-0	ISHARES:CORE S&P 500		NO	2,630.000	1,256,167	477.630	1,256,167	658,334		18,144		245,695		245,695		04/01/2020	
464287-80-4	ISHARES:CORE S&P SM-CP		NO	1,830.000	198,098	108.250	198,098	203,954		2,603		24,906		24,906		08/12/2021	
464287-46-5	ISHARES:MSCI EAFE ETF		NO	9,750.000	734,663	75.350	734,663	682,482		21,860		94,673		94,673		01/21/2020	
464288-27-3	ISHARES:MSCI EAFE SM-CP		NO	6,700.000	414,797	61.910	414,797	350,663		12,259		36,348		36,348		04/28/2015	
464287-23-4	ISHARES:MSCI EM MKTS		NO	18,750.000	753,938	40.210	753,938	771,687		19,841		43,313		43,313		08/02/2017	
464287-52-3	ISHARES:SEMICONDUCTOR		NO	310.000	178,591	577.630	178,591	144,231		348		34,835		34,835		10/03/2023	

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### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
81369Y-40-7	SEL SECTOR:C DSC SPDR		NO	2,350.000	420,204	178.810	420,204	450,664		3,267		116,678		116,678		11/26/2021	
81369Y-30-8	SEL SECTOR:C STP SPDR		NO	4,000.000	288,120	72.030	288,120	284,103		7,569		(10,080)		(10,080)		11/26/2021	
81369Y-85-2	SEL SECTOR:COMM SVC SPDR		NO	8,475.000	615,794	72.660	615,794	685,890		5,054		209,078		209,078		11/26/2021	
81369Y-50-6	SEL SECTOR:ENERGY SPDR		NO	900.000	75,456	83.840	75,456	46,518		2,679		(3,267)		(3,267)		11/26/2021	
81369Y-60-5	SEL SECTOR:FINL S SPDR		NO	1,150.000	43,240	37.600	43,240	41,472		738		3,910		3,910		09/20/2021	
81369Y-20-9	SEL SECTOR:H CARE SPDR		NO	5,460.000	744,635	136.380	744,635	716,071		11,842		2,894		2,894		11/26/2021	
81369Y-70-4	SEL SECTOR:INDUST SPDR		NO	1,330.000	151,607	113.990	151,607	134,021		2,468		20,987		20,987		09/20/2021	
81369Y-10-0	SEL SECTOR:MATRLS SPDR		NO	225.000	19,247	85.540	19,247	17,667		385		1,769		1,769		09/20/2021	
81369Y-86-0	SEL SECTOR:RL EST SPDR		NO	6,400.000	256,320	40.050	256,320	184,670		8,490		19,840		19,840		04/01/2020	
81369Y-80-3	SEL SECTOR:TECH SPDR		NO	6,950.000	1,337,736	192.480	1,337,736	1,057,860		10,142		472,878		472,878		10/04/2021	
81369Y-88-6	SEL SECTOR:UTIL SPDR		NO	2,650.000	167,825	63.330	167,825	175,389		5,685		(19,001)		(19,001)		11/26/2021	
78468R-85-3	SPDR PTF S&P 600 SC		NO	30,488.000	1,285,984	42.180	1,285,984	531,928		11,734		754,482		754,482		01/21/2020	
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		NO	5,645.000	2,864,199	507.380	2,864,199	965,510	10,674	33,453		364,611		364,611		04/01/2020	
5819999999	Exchange Traded Funds				11,806,621	X X X	11,806,621	8,103,114	10,674	178,561		2,414,549		2,414,549		X X X	X X X
02215#-10-3	Investment - ALTUS GROUP INC		NO	1,000.000	70,638,955	70,639.000	70,638,955	36,465,025				1,193,097		1,193,097			
5929999999	Parent, Subsidiaries and Affiliates - Other				70,638,955	X X X	70,638,955	36,465,025				1,193,097		1,193,097		X X X	X X X
5979999999	Total - Parent, Subsidiaries and Affiliates				70,638,955	X X X	70,638,955	36,465,025				1,193,097		1,193,097		X X X	X X X
5989999999	Total - Common Stocks				101,940,559	X X X	101,940,559	55,817,757	23,808	418,914		7,300,427		7,300,427		X X X	X X X
5999999999	Total - Preferred and Common Stocks				101,940,559	X X X	101,940,559	55,817,757	23,808	418,914		7,300,427		7,300,427		X X X	X X X

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

Line Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1A	1A \$	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
88579Y-BJ-9	3M CO		05/22/2023	Citizens		218,398	250,000.00	1,435
031162-DD-9	AMGEN INC		05/22/2023	Citizens		228,363	250,000.00	1,896
06368L-GV-2	BANK OF MONTREAL	C	03/17/2023	Citizens		253,083	250,000.00	2,493
172967-LP-4	CITIGROUP INC		03/15/2023	Citizens		465,125	500,000.00	2,649
75524K-PG-3	CITIZENS BANK NA		03/27/2023	Citizens		943,168	1,000,000.00	5,719
189054-AY-5	CLOROX CO		05/22/2023	Citizens		295,770	300,000.00	807
20030N-CA-7	COMCAST CORP		03/15/2023	Citizens		232,363	250,000.00	678
38141G-ZK-3	GOLDMAN SACHS GROUP INC		03/15/2023	Citizens		448,335	500,000.00	807
458140-BH-2	INTEL CORP		06/26/2023	Citizens		434,080	500,000.00	1,429
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP		03/17/2023	Citizens		496,740	500,000.00	2,813
46625H-RY-8	JPMORGAN CHASE & CO		03/17/2023	Citizens		188,815	198,000.00	1,040
46647P-AF-3	JPMORGAN CHASE & CO		03/15/2023	Citizens		697,808	750,000.00	9,956
46647P-DA-1	JPMORGAN CHASE & CO		03/17/2023	Citizens		267,969	275,000.00	4,788
61744Y-AK-4	MORGAN STANLEY		03/17/2023	Citizens		470,953	500,000.00	2,943
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		07/19/2023	Citizens		264,060	300,000.00	1,833
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/17/2023	Citizens		999,555	1,000,000.00	5,104
68389X-CH-6	ORACLE CORP		07/20/2023	Citizens		211,281	200,000.00	2,460
68389X-CM-5	ORACLE CORP		05/08/2023	Citizens		498,360	500,000.00	5,813
713448-FR-4	PEPSICO INC		03/15/2023	Citizens		499,915	500,000.00	1,916
78016F-ZW-7	ROYAL BANK OF CANADA	C	04/06/2023	Citizens		1,007,135	1,000,000.00	10,753
89114X-6D-0	TORONTO-DOMINION BANK	C	03/17/2023	Citizens		750,163	750,000.00	817
91324P-EH-1	UNITEDHEALTH GROUP INC		07/21/2023	Citizens		242,360	250,000.00	1,833
91914J-AB-8	VALERO ENERGY PARTNERS LP		04/06/2023	Citizens		249,825	250,000.00	813
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/15/2023	Citizens		654,263	750,000.00	7,613
95000U-2A-0	WELLS FARGO & CO		04/06/2023	Citizens		474,875	500,000.00	6,919
95001D-CT-5	WELLS FARGO & CO		03/23/2023	Citizens		499,700	500,000.00	4,306
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	11,992,462	12,523,000.00	89,633
2509999997	Subtotal - Bonds - Part 3				X X X	11,992,462	12,523,000.00	89,633
2509999999	Subtotal - Bonds				X X X	11,992,462	12,523,000	89,633
00724F-10-1	ADOBE ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	357.000	135,092		
02079K-30-5	ALPHABET CL A ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	885.000	116,707		
023135-10-6	AMAZON COM ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,190.000	126,700		
037833-10-0	APPLE ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	720.000	97,421		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	285.000	66,969		
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	283.000	87,287		
11135F-10-1	BROADCOM ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	70.000	77,890		
149123-10-1	CATERPILLAR ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	355.000	92,563		
166764-10-0	CHEVRON ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	230.000	40,827		

### 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
191216-10-0	COCA-COLA ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,365.000	80,293		
22160K-10-5	COSTCO WHOLESALE ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	115.000	64,317		
235851-10-2	DANAHER ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	205.000	46,840		
244199-10-5	DEERE ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	190.000	76,814		
532457-10-8	ELI LILLY ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	180.000	102,651		
30231G-10-2	EXXON MOBIL ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	455.000	50,450		
38141G-10-4	GOLDMAN SACHS GROUP ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	145.000	50,667		
437076-10-2	HOME DEPOT ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	157.000	47,017		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	625.000	87,820		
46625H-10-0	JPMORGAN CHASE ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	50.000	6,833		
G54950-10-3	LINDE ORD	C	03/01/2023	CORPORATE ACTION	375.000	108,932		
57636Q-10-4	MASTERCARD CL A ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	155.000	60,529		
580135-10-1	MCDONALD'S ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	257.000	65,729		
30303M-10-2	META PLATFORMS CL A ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	685.000	211,083		
594918-10-4	MICROSOFT ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	705.000	166,601		
65339F-10-1	NEXTERA ENERGY ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	600.000	50,388		
68389X-10-5	ORACLE ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,325.000	119,140		
697435-10-5	PALO ALTO NETWORKS ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	185.000	42,813		
713448-10-8	PEPSICO ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	420.000	72,074		
723787-10-7	PIONEER NATURAL RESOURCE ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	55.000	12,892		
742718-10-9	PROCTER & GAMBLE ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	260.000	37,892		
78409V-10-4	S&P GLOBAL ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	120.000	52,465		
79466L-30-2	SALESFORCE ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	125.000	31,983		
81762P-10-2	SERVICENOW ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	65.000	44,392		
87612E-10-6	TARGET ORD		01/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	10.000	1,612		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	145.000	72,453		
872540-10-9	TJX ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	515.000	44,194		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	380.000	61,619		
91324P-10-2	UNITEDHEALTH GRP ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	100.000	51,000		
92826C-83-9	VISA CL A ORD		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	151.000	34,499		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	2,797,448	X X X	
464287-52-3	ISHARES:SEMICONDUCTOR		10/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	310.000	144,231		
78468R-85-3	SPDR PTF S&P 600 SC		06/12/2023	CORPORATE ACTION	30,488.000	531,935		
581999999	Common Stocks - Exchange Traded Funds				X X X	676,166	X X X	
598999997	Subtotal - Common Stocks - Part 3				X X X	3,473,614	X X X	
598999998	Summary Item from Part 5 for Common Stocks				X X X	13,593	X X X	
598999999	Subtotal - Common Stocks				X X X	3,487,207	X X X	

E13.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
599999999	Subtotal - Preferred and Common Stocks				X X X	3,487,207	X X X	
600999999	Totals				X X X	15,479,669	X X X	89,633

E132

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31371M-GB-7	FN 255894 - RMBS		12/01/2023	Paydown		2,307	2,306.91	2,264	2,282			25	25		2,307				57	10/01/2025
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	2,307	2,306.91	2,264	2,282			25	25		2,307				57	X X X
037833-DE-7	APPLE INC		01/12/2023	Maturity @ 100.00		200,000	200,000.00	198,880	199,992			8	8		200,000				2,400	01/13/2023
05348E-AT-6	AVALONBAY COMMUNITIES INC		12/15/2023	Maturity @ 100.00		250,000	250,000.00	269,738	252,546		(2,546)		(2,546)		250,000				10,500	12/15/2023
06051G-HF-9	BANK OF AMERICA CORP		03/05/2023	Call @ 100.00		250,000	250,000.00	259,804	250,494		(494)		(494)		250,000				4,438	03/05/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP		08/16/2023	Maturity @ 100.00		500,000	500,000.00	486,510	498,420		1,580		1,580		500,000				11,000	08/16/2023
084670-BJ-6	BERKSHIRE HATHAWAY INC		02/11/2023	Maturity @ 100.00		800,000	800,000.00	801,955	800,025		(25)		(25)		800,000				12,000	02/11/2023
110122-AW-8	BRISTOL-MYERS SQUIBB CO		11/01/2023	Maturity @ 100.00		500,000	500,000.00	496,860	499,484		516		516		500,000				16,250	11/01/2023
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP		11/24/2023	Maturity @ 100.00		500,000	500,000.00	531,515	505,009		(5,009)		(5,009)		500,000				18,750	11/24/2023
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	03/16/2023	Sold		422,500	500,000.00	503,420	501,452		(676)		(676)		500,776		(78,276)	(78,276)		06/09/2023
25243Y-AU-3	DIAGEO CAPITAL PLC	C	05/01/2023	Maturity @ 100.00		165,000	165,000.00	160,451	164,692		308		308		165,000				2,166	04/29/2023
36962G-6S-8	GENERAL ELECTRIC CO		01/09/2023	Maturity @ 100.00		450,000	450,000.00	444,902	449,987		13		13		450,000				6,975	01/09/2023
36966R-7A-8	GENERAL ELECTRIC CO		07/15/2023	Maturity @ 100.00		451,000	451,000.00	492,718	455,431		(4,431)		(4,431)		451,000				33,950	07/15/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC		06/19/2023	Maturity @ 100.00		500,000	500,000.00	506,315	502,467		(2,467)		(2,467)		500,000				10,375	06/19/2023
437076-AZ-5	HOME DEPOT INC		04/01/2023	Maturity @ 100.00		500,000	500,000.00	506,460	500,000						500,000				6,750	04/01/2023
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2023	Maturity @ 100.00		625,000	625,000.00	638,510	626,486		(1,486)		(1,486)		625,000				21,094	08/01/2023
46647P-AY-2	JPMORGAN CHASE & CO		12/05/2023	Call @ 100.00		800,000	800,000.00	847,087	810,314		(10,314)		(10,314)		800,000				32,184	12/05/2024
540424-AQ-1	LOEWS CORP		05/15/2023	Maturity @ 100.00		250,000	250,000.00	242,565	249,418		582		582		250,000				3,281	05/15/2023
59156R-BB-3	METLIFE INC		02/10/2023	Call @ 100.00		699,000	699,000.00	727,554	702,673		(572)		(572)		702,101		(3,101)	(3,101)	4,665	09/15/2023
68389X-BL-8	ORACLE CORP		09/15/2023	Maturity @ 100.00		400,000	400,000.00	388,115	398,397		1,603		1,603		400,000				9,600	09/15/2023
69349L-AM-0	PNC BANK NA		07/25/2023	Maturity @ 100.00		500,000	500,000.00	506,138	500,625		(625)		(625)		500,000				19,000	07/25/2023
747525-AR-4	QUALCOMM INC		01/30/2023	Maturity @ 100.00		950,000	950,000.00	921,003	949,501		499		499		950,000				12,350	01/30/2023
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		250,000	250,000.00	253,203	250,235		(235)		(235)		250,000				3,875	05/15/2023
857477-BC-6	STATE STREET CORP		12/04/2023	Call @ 100.00		450,000	450,000.00	472,172	454,767		(4,767)		(4,767)		450,000				16,992	12/03/2024
911312-BK-1	UNITED PARCEL SERVICE INC		04/01/2023	Maturity @ 100.00		250,000	250,000.00	250,038	250,001		(1)		(1)		250,000				3,125	04/01/2023
91324P-BZ-4	UNITEDHEALTH GROUP INC		02/15/2023	Maturity @ 100.00		250,000	250,000.00	250,959	250,000						250,000				3,438	02/15/2023
94974B-FJ-4	WELLS FARGO & CO		02/13/2023	Maturity @ 100.00		250,000	250,000.00	253,798	250,094		(94)		(94)		250,000				4,313	02/13/2023
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	11,162,500	11,240,000.00	11,410,670	11,272,510			(28,633)	(28,633)		11,243,877		(81,377)	(81,377)	269,471	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	11,164,807	11,242,307	11,412,934	11,274,792			(28,608)	(28,608)		11,246,184		(81,377)	(81,377)	269,528	X X X
2509999999	Subtotal - Bonds				X X X	11,164,807	11,242,306.91	11,412,934	11,274,792			(28,608)	(28,608)		11,246,184		(81,377)	(81,377)	269,528	X X X
G1624R-10-7	BROOKFIELD PROPERTY PREFERRED LP		11/10/2023	NATL FINANCIAL SERVICES CORP (NFS)		48,000	648	1,193	680	513			513	1,193	(92)	(453)	(545)	56		
4029999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	648	X X X	1,193	680	513			513	1,193	(92)	(453)	(545)	56	X X X	

E14

### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
450999997	Subtotal - Preferred Stocks - Part 4				X X X	648	X X X	1,193	680	513				513	1,193	(92)	(453)	(545)	56	X X X
450999999	Subtotal - Preferred Stocks				X X X	648	X X X	1,193	680	513				513	1,193	(92)	(453)	(545)	56	X X X
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Corporate Action	1,550,000	147,250		62,912	118,653	(55,740)				62,913		84,338	84,338	1,535		
125523-10-0	CIGNA ORD		12/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	180,000	53,831		19,182	59,641	(40,460)				19,182		34,650	34,650	886		
126650-10-0	CVS HEALTH ORD		12/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	960,000	71,544		65,078	89,462	(24,384)				65,078		6,465	6,465	2,323		
278642-10-3	EBAY ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	2,190,000	93,031		67,435	90,819	(23,385)				67,435		25,596	25,596	2,190		
436440-10-1	HOLOGIC ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,200,000	85,497		46,015	89,772	(43,757)				46,015		39,483	39,483			
G5494J-10-3	LINDE ORD	C	03/01/2023	Unknown	375,000	108,932		108,932	122,318	(13,386)				108,932						
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	31,000	578		405	510	(105)				405		197	197			
828806-10-9	SIMON PROP GRP REIT ORD		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	64,000	9,321		5,284	7,519	(2,234)				5,284		4,037	4,037	477		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	569,984	X X X	375,243	578,694	(203,451)				375,244		194,766	194,766	7,411	X X X	
81369Y-86-0	SEL SECTOR:RL EST SPDR		12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	6,400,000	259,135		184,670	236,480	(51,810)				184,670		74,464	74,464	5,797		
78468R-85-3	SPDR PTF S&P 600 SC		06/13/2023	Corporate Action	35,007	17		433						433		(416)	(416)			
78464A-81-3	SPDR S&P 600 SM CAP		06/12/2023	Corporate Action	13,715,000	531,935		531,935	1,123,396	(591,460)				531,935				8,813		
581999999	Common Stocks - Exchange Traded Funds				X X X	791,087	X X X	717,038	1,359,876	(643,270)				717,038		74,048	74,048	14,610	X X X	
598999998	Summary Item from Part 5 for Common Stocks				X X X	10,732	X X X	13,593						13,526		(2,861)	(2,861)		X X X	
598999999	Subtotal - Common Stocks				X X X	1,371,803	X X X	1,105,874	1,938,570	(846,721)				1,105,808		265,953	265,953	22,021	X X X	
599999999	Subtotal - Preferred and Common Stocks				X X X	1,372,451	X X X	1,107,067	1,939,250	(846,208)				1,107,001	(92)	265,500	265,408	22,077	X X X	
600999999	Totals					12,537,258	X X X	12,520,001	13,214,042	(846,208)	(28,608)			(874,816)	12,353,185	(92)	184,123	184,031	291,605	X X X

E14.1

### SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
92338C-10-3	VERALTO ORD		10/02/2023	NATL FINANCIAL SERVICES CORP (NFS)	12/14/2023	NATL FINANCIAL SERVICES CORP (NFS)	135.000	13,593	10,732	13,526							(2,861)	(2,861)		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						X X X	13,593	10,732	13,526							(2,861)	(2,861)		
598999998	Subtotal - Common Stocks						X X X	13,593	10,732	13,526							(2,861)	(2,861)		
599999999	Subtotal - Stocks						X X X	13,593	10,732	13,526							(2,861)	(2,861)		
600999999	Totals						X X X	13,593	10,732	13,526							(2,861)	(2,861)		

ET 5



### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
02215#-10-3 000000-00-0	INVT IN AFFIL - ALTUS GROUP INVT IN AFFIL - ALTUS REALTY		00000 00000	050502610 030396397	8bii 8bii	70,638,955 4,245,418	70,638,955 4,245,418		1,000,000 1,000,000	100.000 100.000
1599999	Common Stocks - Non-Insurer Which Controls Insurer					74,884,373	74,884,373		X X X	X X X
1899999	Total - Common Stocks					74,884,373	74,884,373		X X X	X X X
1999999	Totals					74,884,373	74,884,373		X X X	X X X

916

1. Total amount of goodwill nonadmitted \$ 0

### SCHEDULE D - PART 6 - SECTION 2

1  CUSIP Identification	2  Name of Lower-Tier Company	3  Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4  Total Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5  Number of Shares	6  % of Outstanding
		<b>NONE</b>			
0399999 Total				XXX	XXX

E16.1



### 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>														
1759999999 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						
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	XXX

### SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK - CONTROL 19425961		PROVIDENCE, RI 02903			2,992,179	
CITIZENS BANK - OPERATING 19426046		PROVIDENCE, RI 02903			(1,613,733)	
CITIZENS BANK - CLAIMS 99000679		PROVIDENCE, RI 02903			(2,059,837)	
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			(681,391)	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			(681,391)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	250	X X X
0599999 Total Cash	X X X	X X X			(681,141)	X X X

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

1. January	2,413,637	4. April	22,486	7. July	2,117,407	10. October	1,499,657
2. February	2,219,717	5. May	891,001	8. August	2,689,737	11. November	2,302,387
3. March	2,482,455	6. June	67,502	9. September	2,046,034	12. December	(681,141)

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
316067-10-7 000000-00-0	FIDELITY GOVT CASH RSRVS RBS CITIZENS NA CASH SWEEP		12/31/2023 12/31/2023	4.570 5.250	X X X X X X	826,313 612,159		60,413 83,358
8309999999	All Other Money Market Mutual Funds					1,438,472		143,771
8609999999	Total Cash Equivalents					1,438,472		143,771

E28

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

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. 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			

**NONE**

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

**NONE**



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**OVERFLOW PAGE FOR WRITE-INS**

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