



52632201620100100

ANNUAL STATEMENT

For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

ALTUS DENTAL INSURANCE CO., INC.

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

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

Country of Domicile UNITED STATES OF AMERICA

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

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

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

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

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

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

Internet Web Site Address www.altusdental.com

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

OFFICERS

| | Name | Title |
|----|--------------------------|----------------------------|
| 1. | <u>JOSEPH A. NAGLE</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 - FINANCE</u> | <u>KERRIE BENNETT</u> | <u>VP - MARKETING & COMMUNICATIONS</u> |
| <u>JOSEPH PERRONI</u> | <u>VP - SALES</u> | <u>THOMAS CHASE</u> | <u>VP - CHIEF INFORMATION OFFICER</u> |
| <u>BLAINE CARROLL</u> | <u>VP - STRATEGIC INITIATIVES</u> | | |
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DIRECTORS OR TRUSTEES

| | | | |
|----------------------------|------------------------------|-------------------------------|-----------------------------|
| <u>JULIE G. DUFFY</u> | <u>FRANCIS J. FLYNN</u> | <u>WILLIAM G. FOULKES</u> | <u>JONATHAN W. HALL #</u> |
| <u>ALMON C. HALL</u> | <u>EDWARD O. HANDY III</u> | <u>STEVEN J. ISSA</u> | <u>JOSEPH J. MARCAURELE</u> |
| <u>LINDA R. McGOLDRICK</u> | <u>JAMES F. McMANUS, DDS</u> | <u>MARK A. PAULHUS #</u> | <u>CYNTHIA S. REED</u> |
| <u>JAMES V. ROSATI #</u> | <u>JOHN T RUGGEIRI</u> | <u>VANESSA TOLEDO-VICKERS</u> | |
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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.

| | | |
|---|---|---|
| <u>JOSEPH A. NAGLE</u> (Signature) <u>JOSEPH A. NAGLE</u> (Printed Name) 1. PRESIDENT (Title) | <u>MELISSA GENNARI</u> (Signature) <u>MELISSA GENNARI</u> (Printed Name) 2. ASSISTANT SECRETARY (Title) | <u>RICHARD A. FRITZ</u> (Signature) <u>RICHARD A. FRITZ</u> (Printed Name) 3. TREASURER (Title) |
|---|---|---|

Subscribed and sworn to (or affirmed) before me this on this
24th day of FEBRUARY, 2017, by

KRISTEN MEIZOSO
My commission expires 8/1/20

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 | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | | | | | | |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | | | | | |
| 1.22 Issued by U.S. government sponsored agencies | | | | | | |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | | | | | |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | | | | | | |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | | | | | | |
| 1.43 Revenue and assessment obligations | | | | | | |
| 1.44 Industrial development and similar obligations | | | | | | |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | | | | | | |
| 1.512 Issued or guaranteed by FNMA and FHLMC | | | | | | |
| 1.513 All other | | | | | | |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | | | | | |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | | | | | |
| 1.523 All other | | | | | | |
| 2. Other debt and other fixed income securities (excluding short term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 11,925,336 | 42.08 | 11,925,336 | | 11,925,336 | 42.08 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 12,410,164 | 43.80 | 12,410,164 | | 12,410,164 | 43.80 |
| 2.3 Affiliated securities | | | | | | |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 1,249,121 | 4.41 | 1,249,121 | | 1,249,121 | 4.41 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | | | | | |
| 3.22 Unaffiliated | | | | | | |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | | | | | |
| 3.32 Unaffiliated | | | | | | |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | | | | | |
| 3.42 Unaffiliated | | | | | | |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | | | | | |
| 3.52 Unaffiliated | | | | | | |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | | | | | |
| 4.2 Agricultural | | | | | | |
| 4.3 Single family residential properties | | | | | | |
| 4.4 Multifamily residential properties | | | | | | |
| 4.5 Commercial loans | | | | | | |
| 4.6 Mezzanine real estate loans | | | | | | |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | | | | | |
| 5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt) | | | | | | |
| 5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt) | | | | | | |
| 6. Contract loans | | | | | | |
| 7. Derivatives | | | | | | |
| 8. Receivables for securities | | | | | | |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | | | X X X | X X X | X X X |
| 10. Cash, cash equivalents and short-term investments | (164,232) | (0.58) | (164,232) | | (164,232) | (0.58) |
| 11. Other invested assets | 2,916,483 | 10.29 | 2,916,483 | | 2,916,483 | 10.29 |
| 12. Total invested assets | 28,336,872 | 100.00 | 28,336,872 | | 28,336,872 | 100.00 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

| | | |
|--|-----------|-----------|
| 1. Book/adjusted carrying value, December 31 of prior year | | 1,215,365 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 2,750,000 | |
| 2.2 Additional investment made after acquisition (Part 2, Column 9) | | 2,750,000 |
| 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 | 108,459 | |
| 5.2 Totals, Part 3, Column 9 | | 108,459 |
| 6. Total gain (loss) on disposals, Part 3, Column 19 | | |
| 7. Deduct amounts received on disposals, Part 3, Column 16 | | 1,157,341 |
| 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) | | 2,916,483 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | 2,916,483 |

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

| | | |
|---|----------|------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | 23,542,624 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7 | | 10,680,095 |
| 3. Accrual of discount | | 9,581 |
| 4. Unrealized valuation increase (decrease): | | |
| 4.1 Part 1, Column 12 | (14,752) | |
| 4.2 Part 2, Section 1, Column 15 | | |
| 4.3 Part 2, Section 2, Column 13 | | |
| 4.4 Part 4, Column 11 | | (14,752) |
| 5. Total gain (loss) on disposals, Part 4, Column 19 | | 44,077 |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 8,128,075 |
| 7. Deduct amortization of premium | | 548,929 |
| 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. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | 25,584,621 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | 25,584,621 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 | 2 | 3 | 4 |
|---|-----------------------------------|---------------------------------|---------------|----------------|-----------------------|
| | | Book/Adjusted Carrying Value | Fair Value | Actual Cost | Par Value of Bonds |
| BONDS Governments (Including all obligations guaranteed by governments) | 1. United States | | | | |
| | 2. Canada | | | | |
| | 3. Other Countries | | | | |
| | 4. Totals | | | | |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 7. Totals | | | | |
| Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated) | 8. United States | 11,925,336 | 12,025,620 | 12,655,666 | 11,448,000 |
| | 9. Canada | 1,306,425 | 1,329,390 | 1,374,712 | 1,058,000 |
| | 10. Other Countries | 11,103,740 | 11,267,372 | 11,751,525 | 10,565,000 |
| | 11. Totals | 24,335,501 | 24,622,382 | 25,781,903 | 23,071,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 24,335,501 | 24,622,382 | 25,781,903 | 23,071,000 |
| PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated) | 14. United States | | | | |
| | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS Industrial and Miscellaneous (unaffiliated) | 20. United States | 1,249,121 | 1,249,121 | 1,249,121 | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 1,249,121 | 1,249,121 | 1,249,121 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | 25. Total Common Stocks | 1,249,121 | 1,249,121 | 1,249,121 | |
| | 26. Total Stocks | 1,249,121 | 1,249,121 | 1,249,121 | |
| | 27. Total Bonds and Stocks | 25,584,622 | 25,871,503 | 27,031,024 | |

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 10.7 | 9 Total from Col. 6 Prior Year | 10 % From Col. 7 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | | | | | | XXX | | | | | | |
| 1.2 NAIC 2 | | | | | | XXX | | | | | | |
| 1.3 NAIC 3 | | | | | | XXX | | | | | | |
| 1.4 NAIC 4 | | | | | | XXX | | | | | | |
| 1.5 NAIC 5 | | | | | | XXX | | | | | | |
| 1.6 NAIC 6 | | | | | | XXX | | | | | | |
| 1.7 Totals | | | | | | XXX | | | | | | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | | | | | | |
| 2.2 NAIC 2 | | | | | | XXX | | | | | | |
| 2.3 NAIC 3 | | | | | | XXX | | | | | | |
| 2.4 NAIC 4 | | | | | | XXX | | | | | | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | | | | | | XXX | | | | | | |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | | | | | | |
| 3.2 NAIC 2 | | | | | | XXX | | | | | | |
| 3.3 NAIC 3 | | | | | | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | | | | | | XXX | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | | | | | | |
| 4.2 NAIC 2 | | | | | | XXX | | | | | | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | | | | | | XXX | | | | | | |
| 5.2 NAIC 2 | | | | | | XXX | | | | | | |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | | | | | | XXX | | | | | | |

505

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

9005

| 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 10.7 | 9 Total from Col. 6 Prior Year | 10 % From Col. 7 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| 6. Industrial & Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 1,635,896 | 14,219,656 | 3,142,726 | | | XXX | 18,998,278 | 78.068 | 20,951,993 | 89.448 | 17,336,603 | 1,661,675 |
| 6.2 NAIC 2 | 753,646 | 3,484,137 | | | | XXX | 4,237,783 | 17.414 | 2,471,682 | 10.552 | 4,237,783 | |
| 6.3 NAIC 3 | | 487,990 | | | | XXX | 487,990 | 2.005 | | | 487,990 | |
| 6.4 NAIC 4 | | | | | | XXX | | | | | | |
| 6.5 NAIC 5 | | | | | | XXX | | | | | | |
| 6.6 NAIC 6 | | | | | | XXX | | | | | | |
| 6.7 Totals | 2,389,542 | 18,191,783 | 3,142,726 | | | XXX | 23,724,051 | 97.487 | 23,423,675 | 100.000 | 22,062,375 | 1,661,675 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | 611,450 | | | | XXX | 611,450 | 2.513 | | | 611,450 | |
| 7.2 NAIC 2 | | | | | | XXX | | | | | | |
| 7.3 NAIC 3 | | | | | | XXX | | | | | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | 611,450 | | | | XXX | 611,450 | 2.513 | | | 611,450 | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | | | | | | |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | | | | | | XXX | | | | | | |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX | | |

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 10.7 | 9 Total from Col. 6 Prior Year | 10 % From Col. 7 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 1,635,896 | 14,831,105 | 3,142,726 | | | | 19,609,728 | 80.581 | X X X | X X X | 17,948,053 | 1,661,675 |
| 10.2 NAIC 2 | (d) 753,646 | 3,484,137 | | | | | 4,237,783 | 17.414 | X X X | X X X | 4,237,783 | |
| 10.3 NAIC 3 | (d) | 487,990 | | | | | 487,990 | 2.005 | X X X | X X X | 487,990 | |
| 10.4 NAIC 4 | (d) | | | | | | | | X X X | X X X | | |
| 10.5 NAIC 5 | (d) | | | | | | | | X X X | X X X | | |
| 10.6 NAIC 6 | (d) | | | | | | | | X X X | X X X | | |
| 10.7 Totals | 2,389,542 | 18,803,232 | 3,142,726 | | | | (b) 24,335,500 | 100.000 | X X X | X X X | 22,673,825 | 1,661,675 |
| 10.8 Line 10.7 as a % of Col. 7 | 9.819 | 77.267 | 12.914 | | | | 100.000 | X X X | X X X | X X X | 93.172 | 6.828 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | 1,675,640 | 15,558,938 | 3,717,415 | | | X X X | X X X | X X X | 20,951,993 | 89.448 | 19,894,428 | 1,057,565 |
| 11.2 NAIC 2 | 650,162 | 1,821,520 | | | | X X X | X X X | X X X | 2,471,682 | 10.552 | 2,471,682 | |
| 11.3 NAIC 3 | | | | | | X X X | X X X | X X X | | | | |
| 11.4 NAIC 4 | | | | | | X X X | X X X | X X X | | | | |
| 11.5 NAIC 5 | | | | | | X X X | X X X | X X X | | | | |
| 11.6 NAIC 6 | | | | | | X X X | X X X | X X X | (c) | | | |
| 11.7 Totals | 2,325,802 | 17,380,458 | 3,717,415 | | | X X X | X X X | X X X | (b) 23,423,675 | 100.000 | 22,366,110 | 1,057,565 |
| 11.8 Line 11.7 as a % of Col. 9 | 9.929 | 74.200 | 15.870 | | | X X X | X X X | X X X | 100.000 | X X X | 95.485 | 4.515 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 NAIC 1 | 1,635,896 | 13,306,632 | 3,005,525 | | | | 17,948,053 | 73.753 | 19,894,428 | 84.933 | 17,948,053 | X X X |
| 12.2 NAIC 2 | 753,646 | 3,484,137 | | | | | 4,237,783 | 17.414 | 2,471,682 | 10.552 | 4,237,783 | X X X |
| 12.3 NAIC 3 | | 487,990 | | | | | 487,990 | 2.005 | | | 487,990 | X X X |
| 12.4 NAIC 4 | | | | | | | | | | | | X X X |
| 12.5 NAIC 5 | | | | | | | | | | | | X X X |
| 12.6 NAIC 6 | | | | | | | | | | | | X X X |
| 12.7 Totals | 2,389,542 | 17,278,759 | 3,005,525 | | | | 22,673,825 | 93.172 | 22,366,110 | 95.485 | 22,673,825 | X X X |
| 12.8 Line 12.7 as a % of Col. 7 | 10.539 | 76.206 | 13.255 | | | | 100.000 | X X X | X X X | X X X | 100.000 | X X X |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 9.819 | 71.002 | 12.350 | | | | 93.172 | X X X | X X X | X X X | 93.172 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | | 1,524,474 | 137,201 | | | | 1,661,675 | 6.828 | 1,057,565 | 4.515 | X X X | 1,661,675 |
| 13.2 NAIC 2 | | | | | | | | | | | X X X | |
| 13.3 NAIC 3 | | | | | | | | | | | X X X | |
| 13.4 NAIC 4 | | | | | | | | | | | X X X | |
| 13.5 NAIC 5 | | | | | | | | | | | X X X | |
| 13.6 NAIC 6 | | | | | | | | | | | X X X | |
| 13.7 Totals | | 1,524,474 | 137,201 | | | | 1,661,675 | 6.828 | 1,057,565 | 4.515 | X X X | 1,661,675 |
| 13.8 Line 13.7 as a % of Col. 7 | | 91.743 | 8.257 | | | | 100.000 | X X X | X X X | X X X | X X X | 100.000 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | | 6.264 | 0.564 | | | | 6.828 | X X X | X X X | X X X | X X X | 6.828 |

S07

(a) Includes \$ 1,661,675 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 6 Prior Year | 10 % From Col. 7 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|---------------------------------------|---|--------------------------------------|-----------------------------------|------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 1.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.5 Totals | | | | | | XXX | | | | | | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.5 Totals | | | | | | XXX | | | | | | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.5 Totals | | | | | | XXX | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.5 Totals | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 5.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 5.5 Totals | | | | | | XXX | | | | | | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 2,389,542 | 18,191,783 | 3,142,726 | | | XXX | 23,724,051 | 97.487 | 23,423,675 | 100.000 | 22,062,375 | 1,661,675 |
| 6.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 6.5 Totals | 2,389,542 | 18,191,783 | 3,142,726 | | | XXX | 23,724,051 | 97.487 | 23,423,675 | 100.000 | 22,062,375 | 1,661,675 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | 611,450 | | | | XXX | 611,450 | 2.513 | | | 611,450 | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.5 Totals | | 611,450 | | | | XXX | 611,450 | 2.513 | | | 611,450 | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | NONE | | XXX | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 8.5 Totals | | | | | | XXX | | | | | | |

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

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 6 Prior Year | 10 % From Col. 7 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|--|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|---------------------------------------|---|--------------------------------------|-----------------------------------|------------------------------------|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | X X X | | |
| 9.2 Bond Mutual Funds Identified by the SVO | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | X X X | | |
| 9.3 Totals | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | X X X | | |
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 2,389,542 | 18,803,232 | 3,142,726 | | | X X X | 24,335,500 | 100.000 | X X X | X X X | 22,673,825 | 1,661,675 |
| 10.2 Residential Mortgage-Backed Securities | | | | | | X X X | | | X X X | X X X | | |
| 10.3 Commercial Mortgage-Backed Securities | | | | | | X X X | | | X X X | X X X | | |
| 10.4 Other Loan-Backed and Structured Securities | | | | | | X X X | | | X X X | X X X | | |
| 10.5 SVO - Identified Securities | X X X | X X X | X X X | X X X | X X X | X X X | | | X X X | X X X | | |
| 10.6 Totals | 2,389,542 | 18,803,232 | 3,142,726 | | | | 24,335,500 | 100.000 | X X X | X X X | 22,673,825 | 1,661,675 |
| 10.7 Line 10.6 as a % of Col. 7 | 9.819 | 77.267 | 12.914 | | | | 100.000 | X X X | X X X | X X X | 93.172 | 6.828 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 2,325,802 | 17,380,458 | 3,717,415 | | | X X X | X X X | X X X | 23,423,675 | 100.000 | 22,366,110 | 1,057,565 |
| 11.2 Residential Mortgage-Backed Securities | | | | | | X X X | X X X | X X X | | | | |
| 11.3 Commercial Mortgage-Backed Securities | | | | | | X X X | X X X | X X X | | | | |
| 11.4 Other Loan-Backed and Structured Securities | | | | | | X X X | X X X | X X X | | | | |
| 11.5 SVO - Identified Securities | 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 | X X X | X X X | X X X |
| 11.6 Totals | 2,325,802 | 17,380,458 | 3,717,415 | | | X X X | X X X | X X X | 23,423,675 | 100.000 | 22,366,110 | 1,057,565 |
| 11.7 Line 11.6 as a % of Col. 9 | 9.929 | 74.200 | 15.870 | | | X X X | X X X | X X X | 100.000% | X X X | 95.485 | 4.515 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 2,389,542 | 17,278,759 | 3,005,525 | | | X X X | 22,673,825 | 93.172 | 22,366,110 | 95.485 | 22,673,825 | X X X |
| 12.2 Residential Mortgage-Backed Securities | | | | | | X X X | | | | | | X X X |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | X X X | | | | | | X X X |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | X X X | | | | | | X X X |
| 12.5 SVO - Identified Securities | 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 |
| 12.6 Totals | 2,389,542 | 17,278,759 | 3,005,525 | | | | 22,673,825 | 93.172 | 22,366,110 | 95.485 | 22,673,825 | X X X |
| 12.7 Line 12.6 as a % of Col. 7 | 10.539 | 76.206 | 13.255 | | | | 100.000 | X X X | X X X | X X X | 100.000 | X X X |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 9.819 | 71.002 | 12.350 | | | | 93.172 | X X X | X X X | X X X | 93.172 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | | 1,524,474 | 137,201 | | | X X X | 1,661,675 | 6.828 | 1,057,565 | 4.515 | X X X | 1,661,675 |
| 13.2 Residential Mortgage-Backed Securities | | | | | | X X X | | | | | X X X | |
| 13.3 Commercial Mortgage-Backed Securities | | | | | | X X X | | | | | X X X | |
| 13.4 Other Loan-Backed and Structured Securities | | | | | | X X X | | | | | X X X | |
| 13.5 SVO - Identified Securities | 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 | X X X |
| 13.6 Totals | | 1,524,474 | 137,201 | | | | 1,661,675 | 6.828 | 1,057,565 | 4.515 | X X X | 1,661,675 |
| 13.7 Line 13.6 as a % of Col. 7 | | 91.743 | 8.257 | | | | 100.000 | X X X | X X X | X X X | X X X | 100.000 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | | 6.264 | 0.564 | | | | 6.828 | X X X | X X X | X X X | X X X | 6.828 |

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NONE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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(a) Indicate the category of such assets, for exam

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | |
|-----|---|-------------|--|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 9, 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. | Total gain (loss) on termination recognized, Section 2, Column 22 | | |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | |
| 6. | Amortization: | | |
| 6.1 | Section 1, Column 19 | | |
| 6.2 | Section 2, Column 21 | | |
| 7. | Adjustment to the book/adjusted carrying value of hedged item: | NONE | |
| 7.1 | Section 1, Column 20 | | |
| 7.2 | Section 2, Column 23 | | |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| 8.1 | Section 1, Column 18 | | |
| 8.2 | Section 2, Column 20 | | |
| 9. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8) | | |
| 10. | Deduct nonadmitted assets | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | |

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 | NONE | |
| 3.24 | Section 1, Column 19, prior year | | |
| 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) | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | | |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | |
| 6. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | | |
| 7. | Deduct total nonadmitted amounts | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | |

SCHEDULE DB - PART C - SECTION 1

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

| Replicated (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | | | | |
|---|------------------|---|-------------------------|--------------------------------------|-----------------|---------------------|--------------------|--|---------------------------------------|------------------|-------------------------|-------------------|--|---------------------------------------|------------------|--|--|--|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value | | | |
| NONE | | | | | | | | | | | | | | | | | | |
| 9999999 | Totals | | | | | XXX | XXX | XXX | | | | XXX | XXX | XXX | | | | |

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

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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 5 | | |
| 5. Part D, Section 1, Column 6 | | |
| 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 8 | | |
| 11. Part D, Section 1, Column 9 | | |
| 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 11 | | |
| 16. Total (Line 13 plus Line 14 minus Line 15) | | |

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1 | 2 | 3 |
|--|-------|-------|-----------|
| | Total | Bonds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year | | | |
| 2. Cost of cash equivalents acquired | | | |
| 3. Accrual of discount | | | |
| 4. Unrealized valuation increase (decrease) | | | |
| 5. Total gain (loss) on disposals | | | |
| 6. Deduct consideration received on disposals | | | |
| 7. Deduct amortization of premium | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | | |

NONE

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

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

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

SCHEDULE A - PART 3

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

| 1 Description of Property | Location | | 4 Disposal Date | 5 Name of Purchaser | 6 Actual Cost | 7 Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 Book/Adjusted Carrying Value Less Encumbrances 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 Encumbrances | 20 Taxes, Repairs, and Expenses Incurred |
|------------------------------------|-----------|------------|-----------------------|------------------------------|---------------------|--|--|--|--|---|--|---|--|---|---|--|---|--|---|
| | 2 City | 3 State | | | | | | 9 Current Year's Depreciation | 10 Current Year's Other -Than- Temporary Impairment Recognized | 11 Current Year's Change in Encumbrances | 12 Total Change in B./A.C.V. (11 - 9 - 10) | 13 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| NONE | | | | | | | | | | | | | | | | | | | |
| 0399999 Totals | | | | | | | | | | | | | | | | | | | |

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

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

SCHEDULE B - PART 2

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

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

E05

SCHEDULE B - PART 3

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

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

SCHEDULE BA - PART 1

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

| 1 CUSIP Ident- ification | 2 Name or Description | 3 Code | 4 Location | | 6 Name of Vendor or General Partner | 7 NAIC Desig- nation | 8 Date Originally Acquired | 9 Type and Strategy | 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 Percentage of Ownership |
|-----------------------------------|--|-----------|---------------|-------|---|-------------------------------|-------------------------------------|------------------------------|-------------------|------------------|--|---|--|--|--|--|----------------------------|--|-------------------------------------|
| | | | City | State | | | | | | | | 13 Unrealized Valuation Increase (Decrease) | 14 Current Year's (Depreciation) or (Amortization)/ Accretion | 15 Current Year's Other-Than- Temporary Impairment Recognized | 16 Capitalized Deferred Interest and Other | 17 Total Foreign Exchange Change in B./A.C.V. | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDIT | | BOSTON | MA | RONALD C. MARKOFF ATTY IOL | | 02/12/2016 | | 58,024 | 59,208 | 59,208 | 1,184 | | | | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDIT | | BOSTON | MA | ROBERTS, CARROLL, FELDSTEI | | 08/17/2016 | | 910,000 | 1,000,000 | 1,000,000 | 90,000 | | | | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDIT | | BOSTON | MA | ROBERTS, CARROLL, FELDSTEI | | 11/10/2016 | | 1,840,000 | 1,857,275 | 1,857,275 | 17,275 | | | | | | | |
| 3999999 | All Other Low Income Housing Tax Credit - Unaffiliated | | | | | | | | 2,808,024 | 2,916,483 | 2,916,483 | 108,459 | | | | | | | X X X |
| 4499999 | Subtotal Unaffiliated | | | | | | | | 2,808,024 | 2,916,483 | 2,916,483 | 108,459 | | | | | | | X X X |
| 4699999 | Totals | | | | | | | | 2,808,024 | 2,916,483 | 2,916,483 | 108,459 | | | | | | | X X X |

E07

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 000000-00-0 | MASSACHUSETTS TAX CREDIT MASSACHUSETTS TAX CREDIT | BOSTON BOSTON | MA MA | ROBERTS, CARROLL, FELDSTEIN & PIERCE, INC. ROBERTS, CARROLL, FELDSTEIN & PIERCE, INC. | 08/17/2016 11/10/2016 | | 910,000 1,840,000 | | | |
| 3999999 | All Other Low Income Housing Tax Credit - Unaffiliated | | | | | | 2,750,000 | | | X X X |
| 4499999 | Subtotal Unaffiliated | | | | | | 2,750,000 | | | X X X |
| 4699999 | Totals | | | | | | 2,750,000 | | | X X X |

E08

SCHEDULE BA - PART 3

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

| 1 CUSIP Ident- ification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Change in Book/Adjusted Carrying Value | | | | | | 15 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consideration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Investment Income |
|-----------------------------------|--|-----------|------------|---|-------------------------------------|-----------------------|---|--|--|--|--|--|--|--|---------------------|---|--|---|----------------------------|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Depreciation) or (Amortization)/ Accretion | 11 Current Year's Other-Than- Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Change in B./A.C.V. (9 + 10 - 11 + 12) | 14 Total Foreign Exchange Change in B./A.C.V. | | | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | ROBERTS, CARROLL, FELDSTEI | 02/25/2014 | 03/01/2016 | 285,522 | | | | | | | 285,522 | 285,522 | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | ROBERTS, CARROLL, FELDSTEI | 02/11/2016 | 03/01/2016 | 125,000 | | | | | | | 125,000 | 125,000 | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | RONALD C. MARKOFF ATTY IOL | 02/12/2016 | 03/01/2016 | 50,000 | | | | | | | 50,000 | 50,000 | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | RONALD C. MARKOFF ATTY IOL | 02/12/2016 | 03/01/2016 | 175,000 | | | | | | | 175,000 | 175,000 | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | RONALD C. MARKOFF ATTY IOL | 02/12/2016 | 03/01/2016 | 500,000 | | | | | | | 500,000 | 500,000 | | | | |
| 000000-00-0 | MASSACHUSETTS TAX CREDITS | BOSTON | MA | RONALD C. MARKOFF ATTY IOL | 02/12/2016 | 03/01/2016 | 21,819 | | | | | | | 21,819 | 21,819 | | | | |
| 3999999 | All Other Low Income Housing Tax Credit - Unaffiliated | | | | | | 1,157,341 | | | | | | | 1,157,341 | 1,157,341 | | | | |
| 4499999 | Subtotal Unaffiliated | | | | | | 1,157,341 | | | | | | | 1,157,341 | 1,157,341 | | | | |
| 4699999 | Totals | | | | | | 1,157,341 | | | | | | | 1,157,341 | 1,157,341 | | | | |

EO9

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|----------------------------------|-------|---------------------------------|--------------|--------------------------|----------------|---|---------------|--------------|---|---|--|---|---|------------|-------------------------|--------------|---|----------------------------------|------------|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | For e i g n Code | Bond CHAR | NAIC Desig- nation | 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 |
| 002824-BA-7 | ABBOTT LABORATORIES | | | 1 | 1FE | 489,025 | 97.735 | 488,675 | 500,000 | 489,080 | | 55 | | | 2.550 | 3.006 | MS | 3,754 | | 12/19/2016 | 03/15/2022 |
| 018490-AN-2 | ALLERGAN INC | | C | 1 | 2FE | 496,715 | 102.358 | 511,790 | 500,000 | 497,888 | | 526 | | | 3.375 | 3.498 | MS | 4,969 | 16,875 | 09/19/2014 | 09/15/2020 |
| 02364W-AN-5 | AMERICA MOVIL SA DE CV | | C | 1 | 1FE | 282,813 | 103.252 | 258,130 | 250,000 | 256,796 | | (7,645) | | | 5.625 | 2.446 | MN | 1,797 | 14,063 | 06/28/2013 | 11/15/2017 |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV | | C | 1 | 1FE | 272,725 | 106.936 | 267,340 | 250,000 | 261,638 | | (3,340) | | | 5.000 | 3.469 | MS | 3,160 | 12,500 | 07/17/2013 | 03/30/2020 |
| 02364W-AX-3 | AMERICA MOVIL SAB DE CV | | C | 1 | 1FE | 1,099,060 | 107.169 | 1,071,690 | 1,000,000 | 1,047,500 | | (16,061) | | | 5.000 | 3.205 | AO | 10,417 | 50,000 | 10/17/2013 | 10/16/2019 |
| 02666Q-G7-2 | AMERICAN HONDA FINANCE CORP | | C | 1 | 1FE | 158,939 | 105.291 | 157,937 | 150,000 | 154,851 | | (1,219) | | | 3.875 | 2.950 | MS | 1,615 | 5,813 | 07/08/2013 | 09/21/2020 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WORLDWIDE I | | C | 1 | 1FE | 246,310 | 98.421 | 246,053 | 250,000 | 246,341 | | 31 | | | 2.500 | 2.787 | JJ | 2,882 | | 12/09/2016 | 07/15/2022 |
| 001814-AR-3 | ANR PIPELINE COMPANY | | | 1 | 1FE | 1,137,112 | 129.479 | 1,110,930 | 858,000 | 1,089,726 | | (43,284) | | | 9.625 | 3.499 | MN | 13,764 | 82,583 | 12/22/2015 | 11/01/2021 |
| 039483-AY-8 | ARCHER-DANIELS-MIDLAND CO | | | 1 | 1FE | 290,384 | 104.748 | 255,585 | 244,000 | 253,439 | | (7,687) | | | 5.450 | 2.170 | MS | 3,916 | 13,298 | 12/23/2011 | 03/15/2018 |
| 039483-AH-5 | ARCHER-DANIELS-MIDLAND COMPANY | | | 1 | 1FE | 193,853 | 101.939 | 152,909 | 150,000 | 152,833 | | (9,837) | | | 8.375 | 1.708 | AO | 2,652 | 12,563 | 09/17/2012 | 04/15/2017 |
| 00206R-AR-3 | AT&T INC | | | 1 | 2FE | 582,055 | 107.523 | 537,615 | 500,000 | 532,500 | | (14,704) | | | 5.800 | 2.630 | FA | 10,956 | 29,000 | 07/08/2013 | 02/15/2019 |
| 05379B-AN-7 | AVISTA CORP | | | 1 | 1FE | 182,250 | 104.843 | 157,265 | 150,000 | 157,855 | | (5,413) | | | 5.950 | 2.171 | JD | 744 | 8,925 | 04/23/2012 | 06/01/2018 |
| 057224-AY-3 | BAKER HUGHES INC | | | 1 | 2FE | 299,428 | 110.173 | 275,433 | 250,000 | 274,270 | | (12,593) | | | 7.500 | 2.173 | MN | 2,396 | 18,750 | 12/19/2014 | 11/15/2018 |
| 057224-BC-0 | BAKER HUGHES INC | | | 1,2 | 2FE | 250,800 | 102.141 | 255,353 | 250,000 | 250,666 | | (133) | | | 3.200 | 3.135 | FA | 3,022 | 8,000 | 12/22/2015 | 08/15/2021 |
| 055451-AL-2 | BHP BILLITON FINANCE (USA) LTD | | C | 1 | 1FE | 922,721 | 103.028 | 978,766 | 950,000 | 927,000 | | 4,193 | | | 3.250 | 3.795 | MN | 3,431 | 30,875 | 12/22/2015 | 11/21/2021 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICATIONS HO | | | 1 | 1FE | 485,396 | 135.350 | 484,553 | 358,000 | 484,540 | | (856) | | | 9.455 | 2.868 | MN | 4,325 | | 12/19/2016 | 11/15/2022 |
| 20030N-AZ-4 | COMCAST CORP | | | 1 | 1FE | 586,505 | 109.399 | 546,995 | 500,000 | 537,786 | | (14,454) | | | 5.700 | 2.560 | JJ | 14,250 | 28,500 | 07/09/2013 | 07/01/2019 |
| 207597-ED-3 | CONNECTICUT LIGHT AND POWER CO | | | 1 | 1FE | 305,500 | 105.438 | 263,595 | 250,000 | 263,570 | | (10,026) | | | 5.650 | 1.515 | MN | 2,354 | 14,125 | 09/17/2012 | 05/01/2018 |
| 20825C-AN-4 | CONOCOPHILLIPS | | | 1 | 1FE | 233,300 | 104.521 | 209,042 | 200,000 | 207,543 | | (5,359) | | | 5.200 | 2.385 | MN | 1,329 | 10,400 | 12/16/2011 | 05/15/2018 |
| 20826F-AE-6 | CONOCOPHILLIPS CO | | | 1,2 | 1FE | 281,925 | 100.762 | 302,286 | 300,000 | 284,473 | | 2,548 | | | 2.875 | 4.057 | MN | 1,102 | 8,625 | 02/05/2016 | 11/15/2021 |
| 718507-BH-8 | CONOCOPHILLIPS CO | | | 1 | 1FE | 630,588 | 107.079 | 535,395 | 500,000 | 533,163 | | (20,965) | | | 6.650 | 2.238 | JJ | 15,332 | 33,250 | 04/23/2012 | 07/15/2018 |
| 23636A-AH-4 | DANSKE BANK A/S | | C | 1 | 1FE | 497,892 | 97.233 | 486,165 | 500,000 | 498,002 | | 110 | | | 2.000 | 2.090 | MS | 3,139 | | 09/21/2016 | 09/08/2021 |
| 25243E-AF-0 | DIAGEO PLC | | C | 1 | 1FE | 528,380 | 104.234 | 484,688 | 465,000 | 480,327 | | (10,888) | | | 4.850 | 2.389 | MN | 2,882 | 22,553 | 05/23/2012 | 05/15/2018 |
| 268648-AQ-5 | EMC CORP | | | 1 | 3FE | 503,755 | 97.598 | 487,990 | 500,000 | 487,990 | (14,752) | (761) | | | 2.650 | 2.482 | JD | 1,104 | 13,250 | 08/20/2015 | 06/01/2020 |
| 369604-BC-6 | GENERAL ELECTRIC COMPANY | | | 1 | 1FE | 231,404 | 103.594 | 207,188 | 200,000 | 205,181 | | (5,456) | | | 5.250 | 2.411 | JD | 729 | 10,500 | 12/16/2011 | 12/06/2017 |
| 402479-CC-1 | GULF POWER CO | | | 1 | 1FE | 503,940 | 101.318 | 506,590 | 500,000 | 503,937 | | (4) | | | 3.100 | 2.940 | MN | 1,981 | | 12/27/2016 | 05/15/2022 |
| 406216-AZ-4 | HALLIBURTON CO | | | 1,2 | 2FE | 1,275,511 | 102.075 | 1,296,353 | 1,270,000 | 1,274,613 | | (886) | | | 3.250 | 3.165 | MN | 5,274 | 41,275 | 02/26/2016 | 11/15/2021 |
| 406216-AH-4 | HALLIBURTON COMPANY | | | 1 | 2FE | 461,088 | 121.876 | 438,754 | 360,000 | 437,501 | | (17,349) | | | 8.750 | 3.141 | FA | 11,900 | 31,500 | 08/14/2015 | 02/15/2021 |
| 44841P-AA-3 | HUTCHISON WHAMPOA INTERNATIONAL | | C | 1 | 1FE | 966,000 | 111.887 | 895,096 | 800,000 | 871,621 | | (29,874) | | | 7.625 | 3.486 | AO | 13,894 | 61,000 | 09/18/2013 | 04/09/2019 |
| 564760-CA-2 | MANUFACTURERS AND TRADERS TRUS | | | 1 | 1FE | 569,960 | 104.396 | 521,980 | 500,000 | 522,077 | | (23,530) | | | 6.625 | 1.779 | JD | 2,484 | 33,125 | 12/09/2014 | 12/04/2017 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II | | | 1 | 1FE | 137,184 | 98.197 | 138,458 | 141,000 | 137,201 | | 17 | | | 2.500 | 3.010 | AO | 725 | | 12/19/2016 | 10/17/2022 |
| 59156R-BF-4 | METLIFE INC | | | 1 | 1FE | 780,989 | 100.967 | 782,494 | 775,000 | 780,952 | | (37) | | | 3.048 | 2.907 | MJSD | 1,050 | 2,096 | 12/19/2016 | 12/15/2022 |
| J43830-EM-6 | MITSUBISHI CORP | | D | 1 | 1FE | 492,760 | 100.136 | 500,680 | 500,000 | 499,009 | | 1,830 | | | 1.875 | 2.252 | JJ | 4,375 | 9,375 | 06/28/2013 | 07/13/2017 |
| 65334H-AK-8 | NEXEN INC | | C | 1 | 1FE | 1,590,454 | 108.701 | 1,467,464 | 1,350,000 | 1,457,713 | | (39,628) | | | 6.200 | 2.963 | JD | 35,108 | 83,700 | 07/24/2013 | 07/30/2019 |
| 70213B-AA-9 | PARTNERRE FINANCE B LLC | | C | 1 | 1FE | 784,462 | 108.453 | 759,171 | 700,000 | 759,685 | | (16,420) | | | 5.500 | 2.861 | JD | 3,208 | 38,500 | 06/19/2015 | 06/01/2020 |
| 718172-AA-7 | PHILIP MORRIS INTERNATIONAL INC | | | 1 | 1FE | 592,394 | 105.399 | 526,995 | 500,000 | 521,049 | | (14,901) | | | 5.650 | 2.510 | MN | 3,531 | 28,250 | 12/23/2011 | 05/16/2018 |

SCHEDULE D - PART 1

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

E10.1

| 1 CUSIP Identification | 2 Description | Codes | | | 6 NAIC Design- nation | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book / Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | Interest | | | Dates | | | |
|------------------------------|--|-----------|--|-------------------|--------------------------------|---------------------|--|--------------------|--------------------|---|---|--|---|---|------------------|-------------------------------|--------------------|---|--|----------------|---|
| | | 3 Code | 4 F o r e i g n C h a r | 5 Bond CHAR | | | 8 Rate Used To Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase / (Decrease) | 13 Current Year's (Amortization) / Accretion | 14 Current Year's Other -Than- Temporary Impairment Recognized | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 73755L-AF-4 | POTASH CORP OF SASKATCHEWAN INC | | | 1 | 2FE | 237,600 | 109,230 | 218,460 | 200,000 | 216,698 | | (6,725) | | | 6.500 | 2.832 | MN | 1,661 | 13,000 | 10/17/2013 | 05/15/2019 |
| 751212-AB-7 | RALPH LAUREN CORP | | | 1,2 | 1FE | 750,555 | 101,010 | 757,575 | 750,000 | 750,410 | | (107) | | | 2.625 | 2.609 | FA | 7,273 | 19,688 | 08/14/2015 | 08/18/2020 |
| 767201-AH-9 | RIO TINTO FINANCE (USA) LTD | | C | 1 | 1FE | 986,088 | 115,305 | 864,788 | 750,000 | 849,953 | | (40,821) | | | 9.000 | 3.034 | MN | 11,250 | 67,500 | 07/24/2013 | 05/01/2019 |
| 80283L-AN-3 | SANTANDER UK PLC | | C | | 1FE | 248,645 | 99,449 | 248,623 | 250,000 | 248,666 | | 21 | | | 2.375 | 2.549 | MS | 1,732 | | 12/09/2016 | 03/16/2020 |
| 837004-CC-2 | SOUTH CAROLINA ELECTRIC & GAS CO | | | 1 | 1FE | 1,006,550 | 108,380 | 867,040 | 800,000 | 860,104 | | (31,820) | | | 6.500 | 2.286 | MN | 8,667 | 52,000 | 04/23/2012 | 11/01/2018 |
| 879403-AV-5 | TELEFONOS DE MEXICO SA DE CV | | C | 1 | 1FE | 276,075 | 108,012 | 270,030 | 250,000 | 262,502 | | (4,064) | | | 5.500 | 3.648 | MN | 1,757 | 13,750 | 07/03/2013 | 11/15/2019 |
| 89233P-4C-7 | TOYOTA MOTOR CREDIT CORP | | C | 1 | 1FE | 436,520 | 107,449 | 429,796 | 400,000 | 419,151 | | (5,177) | | | 4.500 | 3.031 | JD | 700 | 18,000 | 07/08/2013 | 06/17/2020 |
| 91159J-AA-4 | U.S. BANCORP | | | 2 | 1FE | 500,675 | 100,593 | 502,965 | 500,000 | 500,675 | | | | | 2.950 | 2.923 | JJ | 6,801 | | 12/27/2016 | 07/15/2022 |
| 91324P-BM-3 | UNITEDHEALTH GROUP INC | | | 1,2 | 1FE | 530,653 | 105,308 | 526,540 | 500,000 | 521,929 | | (5,855) | | | 3.875 | 2.570 | AO | 4,090 | 19,375 | 06/26/2015 | 10/15/2020 |
| 92857W-AP-5 | VODAFONE GROUP PLC | | C | 1 | 2FE | 832,800 | 100,575 | 754,313 | 750,000 | 753,646 | | (23,307) | | | 5.625 | 2.448 | FA | 14,531 | 42,188 | 07/01/2013 | 02/27/2017 |
| 3299999 | Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 25,149,738 | X X X | 24,007,533 | 22,571,000 | 23,724,050 | | (14,752) | (441,855) | | X X X | X X X | X X X | 258,013 | 1,018,770 | X X X | X X X |
| 3899999 | Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | 25,149,738 | X X X | 24,007,533 | 22,571,000 | 23,724,050 | | (14,752) | (441,855) | | X X X | X X X | X X X | 258,013 | 1,018,770 | X X X | X X X |
| 760719-AR-5 | HSBC USA INC | | C | | 1FE | 632,169 | 122,971 | 614,855 | 500,000 | 611,450 | | (20,719) | | | 9.125 | 3.570 | MN | 5,830 | 45,625 | 02/05/2016 | 05/15/2021 |
| 4299999 | Hybrid Securities - Issuer Obligations | | | | | 632,169 | X X X | 614,855 | 500,000 | 611,450 | | (20,719) | | | X X X | X X X | X X X | 5,830 | 45,625 | X X X | X X X |
| 4899999 | Subtotals - Hybrid Securities | | | | | 632,169 | X X X | 614,855 | 500,000 | 611,450 | | (20,719) | | | X X X | X X X | X X X | 5,830 | 45,625 | X X X | X X X |
| 7799999 | Totals - Issuer Obligations | | | | | 25,781,907 | X X X | 24,622,388 | 23,071,000 | 24,335,500 | | (14,752) | (462,574) | | X X X | X X X | X X X | 263,843 | 1,064,395 | X X X | X X X |
| 8199999 | Totals - SVO Identified Funds | | | | | | X X X | | | | | | | | X X X | X X X | X X X | | | X X X | X X X |
| 8399999 | Total Bonds | | | | | 25,781,907 | X X X | 24,622,388 | 23,071,000 | 24,335,500 | | (14,752) | (462,574) | | X X X | X X X | X X X | 263,843 | 1,064,395 | X X X | X X X |

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | Codes | | 5 Number of Shares | 6 Par Value Per Share | 7 Rate Per Share | 8 Book/ Adjusted Carrying Value | Fair Value | | 11 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 NAIC Desig- nation | 21 Date Acquired | |
|--------------------------------|------------------|-----------|--------------------------------------|-----------------------------|-----------------------------------|---------------------------|---|--|---------------------|----------------------|---------------------------------|--|--|---|--|---|--|---|--------------------------------|------------------------|-----|
| | | 3 Code | 4 F o r e i g n | | | | | 9 Rate per Share Used to Obtain Fair Value | 10 Fair Value | | 12 Declared But Unpaid | 13 Amount Received During Year | 14 Nonadmitted Declared But Unpaid | 15 Unrealized Valuation Increase / (Decrease) | 16 Current Year's (Amortization) / Accretion | 17 Current Year's Other -Than- Temporary Impairment Recognized | 18 Total Change in B./A.C.V. (15 + 16 - 17) | 19 Total Foreign Exchange Change in B./A.C.V. | | | |
| NONE | | | | | | | | | | | | | | | | | | | | | |
| 8999999 Total Preferred Stocks | | | | | | | | XXX | | | | | | | | | | | | XXX | XXX |

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | 3 Codes | | 5 Number of Shares | 6 Book/ Adjusted Carrying Value | 7 Fair Value | | 9 Actual Cost | 10 Dividends | | | 13 Change in Book/Adjusted Carrying Value | | | | 17 NAIC Market Indicator (a) | 18 Date Acquired |
|------------------------------|-----------------------------------|------------|--------------------------------------|-----------------------------|---|--|--------------------|---------------------|---------------------------------|--|--|---|---|---|---|--|------------------------|
| | | 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. | | |
| 990220-47-7 | RBS CITIZENS NA CASH SWEEP | | | 1,249,121.000 | 1,249,121 | 1.000 | 1,249,121 | 1,249,121 | | | | | | | | V | 12/30/2016 |
| 9399999 | Money Market Mutual Funds | | | | 1,249,121 | X X X | 1,249,121 | 1,249,121 | | | | | | | | X X X | X X X |
| 9799999 | Total Common Stocks | | | | 1,249,121 | X X X | 1,249,121 | 1,249,121 | | | | | | | | X X X | X X X |
| 9899999 | Total Preferred and Common Stocks | | | | 1,249,121 | X X X | 1,249,121 | 1,249,121 | | | | | | | | X X X | X X X |

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

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 |
|------------------------------|--|--------------|--------------------|---------------------|--------------------------------------|------------------|----------------|--|
| 002824-BA-7 | ABBOTT LABORATORIES | | 12/19/2016 | CITIZENS BANK | | 489,025 | 500,000.00 | 3,435 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 12/09/2016 | CITIZENS BANK | | 246,310 | 250,000.00 | 2,587 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICATIONS HOLDINGS IN | | 12/19/2016 | CITIZENS BANK | | 485,396 | 358,000.00 | 2,954 |
| 20826F-AE-6 | CONOCOPHILLIPS CO | | 02/05/2016 | CITIZENS BANK | | 281,925 | 300,000.00 | 2,036 |
| 23636A-AH-4 | DANSKE BANK A/S | C | 09/21/2016 | CITIZENS BANK | | 497,892 | 500,000.00 | 500 |
| 402479-CC-1 | GULF POWER CO | | 12/27/2016 | CITIZENS BANK | | 503,940 | 500,000.00 | 1,938 |
| 406216-AZ-4 | HALLIBURTON CO | | 02/26/2016 | CITIZENS BANK | | 319,551 | 320,000.00 | 2,301 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II | | 12/19/2016 | CITIZENS BANK | | 137,184 | 141,000.00 | 636 |
| 59156R-BF-4 | METLIFE INC | | 12/19/2016 | CITIZENS BANK | | 780,989 | 775,000.00 | 2,369 |
| 80283L-AN-3 | SANTANDER UK PLC | C | 12/09/2016 | CITIZENS BANK | | 248,645 | 250,000.00 | 1,451 |
| 91159J-AA-4 | U.S. BANCORP | | 12/27/2016 | CITIZENS BANK | | 500,675 | 500,000.00 | 6,760 |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 4,491,532 | 4,394,000.00 | 26,967 |
| 760719-AR-5 | HSBC USA INC | C | 09/01/2016 | CITIZENS BANK | | 632,169 | 500,000.00 | 10,773 |
| 4899999 | Subtotal - Bonds - Hybrid Securities | | | | X X X | 632,169 | 500,000.00 | 10,773 |
| 8399997 | Subtotal - Bonds - Part 3 | | | | X X X | 5,123,701 | 4,894,000.00 | 37,740 |
| 8399999 | Total - Bonds | | | | X X X | 5,123,701 | 4,894,000.00 | 37,740 |
| 990220-47-7 | RBS CITIZENS NA CASH SWEEP | | 12/30/2016 | CITIZENS BANK | 1,635,883.570 | 1,635,884 | | |
| 9399999 | Subtotal - Common Stocks - Money Market Mutual Funds | | | | X X X | 1,635,884 | X X X | |
| 9799997 | Subtotal - Common Stocks - Part 3 | | | | X X X | 1,635,884 | X X X | |
| 9799998 | Summary Item from Part 5 for Common Stocks | | | | X X X | 3,920,510 | X X X | |
| 9799999 | Total - Common Stocks | | | | X X X | 5,556,394 | X X X | |
| 9899999 | Total - Preferred and Common Stocks | | | | X X X | 5,556,394 | X X X | |
| 9999999 | Totals | | | | X X X | 10,680,095 | X X X | 37,740 |

ET 3

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. | | | | | | | |
| 02364W-BC-8 | AMERICA MOVIL SAB DE C | C | 09/08/2016 | Maturity | | 200,000 | 200,000.00 | 199,908 | 199,987 | | | | 13 | | 200,000 | | | | | 4,750 | 09/08/2016 |
| 20825T-AA-5 | CONOCOPHILLIPS CANAD | C | 10/17/2016 | Maturity | | 250,000 | 250,000.00 | 294,625 | 257,229 | | | (7,229) | (7,229) | | 250,000 | | | | | 14,063 | 10/15/2016 |
| 216871-AF-0 | COOPER US INC | C | 01/15/2016 | Maturity | | 400,000 | 400,000.00 | 407,724 | 400,072 | | | (72) | (72) | | 400,000 | | | | | 4,750 | 01/15/2016 |
| 067383-AB-5 | CR BARD INC | C | 01/15/2016 | Maturity | | 250,000 | 250,000.00 | 259,775 | 250,091 | | | (91) | (91) | | 250,000 | | | | | 3,594 | 01/15/2016 |
| 291011-AV-6 | EMERSON ELECTRIC CO | C | 12/01/2016 | Maturity @ 100.0 | | 300,000 | 300,000.00 | 339,660 | 306,543 | | | (6,543) | (6,543) | | 300,000 | | | | | 15,375 | 12/01/2016 |
| 26875P-AH-4 | EOG RESOURCES INC | C | 02/01/2016 | Maturity | | 400,000 | 400,000.00 | 394,816 | 399,903 | | | 97 | 97 | | 400,000 | | | | | 5,000 | 02/01/2016 |
| 427866-AP-3 | HERSHEY CO | C | 09/01/2016 | Maturity | | 500,000 | 500,000.00 | 583,955 | 511,979 | | | (11,979) | (11,979) | | 500,000 | | | | | 27,250 | 09/01/2016 |
| 76720A-AB-2 | RIO TINTO FINANCE (USA) | C | 11/01/2016 | Called | | 502,247 | 500,000.00 | 512,835 | 503,443 | | | (2,508) | (2,508) | | 500,935 | | 1,312 | 1,312 | | 10,944 | 03/22/2017 |
| 828807-CA-3 | SIMON PROPERTY GROUP | C | 12/19/2016 | Redemption @ 119.948 | | 899,606 | 750,000.00 | 1,010,319 | 905,308 | | | (48,467) | (48,467) | | 856,841 | | 42,765 | 42,765 | | 94,444 | 04/01/2019 |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 3,701,853 | 3,550,000.00 | 4,003,617 | 3,734,555 | | | (76,779) | (76,779) | | 3,657,776 | | 44,077 | 44,077 | | 180,170 | X X X |
| 8399997 | Subtotal - Bonds - Part 4 | | | | X X X | 3,701,853 | 3,550,000.00 | 4,003,617 | 3,734,555 | | | (76,779) | (76,779) | | 3,657,776 | | 44,077 | 44,077 | | 180,170 | X X X |
| 8399999 | Total - Bonds | | | | X X X | 3,701,853 | 3,550,000.00 | 4,003,617 | 3,734,555 | | | (76,779) | (76,779) | | 3,657,776 | | 44,077 | 44,077 | | 180,170 | X X X |
| 990220-47-7 | RBS CITIZENS NA CASH S | | 12/30/2016 | CITIZENS BANK | | 505,711.89 | 505,712 | 505,712 | 118,949 | | | | | | 505,712 | | | | | 83 | |
| 9399999 | Subtotal - Common Stocks - Money Market Mutual Funds | | | | X X X | 505,712 | X X X | 505,712 | 118,949 | | | | | | 505,712 | | | | | 83 | X X X |
| 9799997 | Subtotal - Common Stocks - Part 4 | | | | X X X | 505,712 | X X X | 505,712 | 118,949 | | | | | | 505,712 | | | | | 83 | X X X |
| 9799998 | Summary Item from Part 5 for Common Stocks | | | | X X X | 3,920,510 | X X X | 3,920,510 | | | | | | | 3,920,510 | | | | | 823 | X X X |
| 9799999 | Total - Common Stocks | | | | X X X | 4,426,222 | X X X | 4,426,222 | 118,949 | | | | | | 4,426,222 | | | | | 906 | X X X |
| 9899999 | Total - Preferred and Common Stocks | | | | X X X | 4,426,222 | X X X | 4,426,222 | 118,949 | | | | | | 4,426,222 | | | | | 906 | X X X |
| 9999999 | Totals | | | | | 8,128,075 | X X X | 8,429,839 | 3,853,504 | | | (76,779) | (76,779) | | 8,083,998 | | 44,077 | 44,077 | | 181,076 | X X X |

E14

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 (See Purposes and Procedures Manual of the NAIC Investment Analysis Office) | 7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 8 Total Amount of Such Intangible Assets | 9 Book/ Adjusted Carrying Value | 10 Nonadmitted Amount | Stock of Such Company Owned by Insurer on Statement Date | |
|------------------------------|--|--------------|---------------------------|----------------|---|---|---|---|-----------------------------|---|---------------------------|
| | | | | | | | | | | 11 Number of Shares | 12 % of Outstanding |
| NONE | | | | | | | | | | | |
| 1999999 Totals | | | | | | | | | | XXX | XXX |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0
2. Total amount of intangible assets nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

| 1 CUSIP Identification | 2 Description | Codes | | 5 Date Acquired | 6 Name of Vendor | 7 Maturity Date | 8 Book / Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | 13 Par Value | 14 Actual Cost | Interest | | | | | | 21 Paid for Accrued Interest |
|------------------------------|------------------|-----------|--------------------------------------|-----------------------|---------------------------|-----------------------|--|--|--|---|---|--------------------|----------------------|---|---|------------------|-------------------------------|--------------------|--|--|
| | | 3 Code | 4 F o r e i g n | | | | | 9 Unrealized Valuation Increase / (Decrease) | 10 Current Year's (Amortization) / Accretion | 11 Current Year's Other -Than- Temporary Impairment Recognized | 12 Total Foreign Exchange Change in B./A.C.V. | | | 15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | 16 Non-Admitted Due And Accrued | 17 Rate of | 18 Effective Rate of | 19 When Paid | 20 Amount Received During Year | |
| NONE | | | | | | | | | | | | | | | | | | | | |
| 9199999 | TOTALS | | | | | | | | | | | | | | | | | | | |

E17

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 Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| NONE | | | | | | | | | | | | | | | | | | | | | | | |
| 1449999 Totals | | | | | | XXX | XXX | XXX | XXX | | | | | XXX | | | | | | | | XXX | XXX |

E18

(a)

| Code | Description of Hedged Risk(s) |
|-------------|-------------------------------|
| NONE | |

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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 Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination - Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| | | | | | | | | | | | NONE | | | | | | | | | | | | | |
| 1449999 Total | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX | | | | | | XXX |

E19

(a)

| Code | Description of Hedged Risk(s) |
|-------------|-------------------------------|
| NONE | |

(b)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used for Income Generation or Replicated | 6 Schedule/ Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Reporting Date Price | 13 Fair Value | 14 Book/ Adjusted Carrying Value | Highly Effective Hedges | | | 18 Cumulative Variation Margin for All Other Hedges | 19 Change in Variation Margin Gain (Loss) Recognized in Current Year | 20 Potential Exposure | 21 Hedge Effectiveness at Inception and at Year-End (b) | 22 Value of One (1) Point | | | | | |
|--------------------|--------------------------|----------------------|------------------|--|-----------------------------------|-----------------------------|-------------------------------------|---------------|------------------|-------------------------|----------------------------|------------------|-------------------------------------|-----------------------------------|---------------------------------|--|--|---|--------------------------|--|------------------------------|--|--|--|--|--|
| | | | | | | | | | | | | | | 15 Cumulative Variation Margin | 16 Deferred Variation Margin | 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | | | | | | | | | | |
| | | | | | | | | | NONE | | | | | | | | | | | | | | | | | |
| 1449999 Total | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | | | XXX | XXX | | | | | |

E20

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

(a)

| Code | Description of Hedged Risk(s) |
|-------------|-------------------------------|
| NONE | |

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 Ticker Symbol | 2 Number of Contracts | 3 Notional Amount | 4 Description | 5 Description of Item(s) Hedged, Used for Income Generation or Replicated | 6 Schedule/ Exhibit Identifier | 7 Type(s) of Risk(s) (a) | 8 Date of Maturity or Expiration | 9 Exchange | 10 Trade Date | 11 Transaction Price | 12 Termination Date | 13 Termination Price | 14 Indicate Exercise, Expiration, Maturity or Sale | 15 Cumulative Variation Margin At Termination | Change in Variation Margin | | | 19 Hedge Effectiveness at Inception/ and at Termination (b) | 20 Value of One (1) Point | | | | |
|--------------------|--------------------------|----------------------|------------------|--|-----------------------------------|-----------------------------|-------------------------------------|---------------|------------------|-------------------------|------------------------|-------------------------|---|--|--|---|----------------|--|------------------------------|--|--|--|--|
| | | | | | | | | | | | | | | | 16 Gain (Loss) Recognized in Current Year | 17 Gain (Loss) Used to Adjust Basis of Hedged Item | 18 Deferred | | | | | | |
| NONE | | | | | | | | | | | | | | | | | | | | | | | |
| 1449999 Total | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX | | | | |

E21

(a)

| Code | Description of Hedged Risk(s) |
|-------------|-------------------------------|
| NONE | |

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book/Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|--------------------------------------|---|--|---|---|------------------------------------|---|---|-------------------------------------|-----------------------------|--|
| | | | | 5 Contracts With Book/ Adjusted Carrying Value >0 | 6 Contracts With Book/ Adjusted Carrying Value <0 | 7 Exposure net of Collateral | 8 Contracts With Fair Value >0 | 9 Contracts With Fair Value <0 | 10 Exposure Net of Collateral | | |
| NONE | | | | | | | | | | | |
| 0999999 Gross Totals | | | | | | | | | | | |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | | | | | | |

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book / Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) | |
|--|-------------------------------|------------------------------|------------------|-----------------|----------------|--|--------------------|-------------------------------------|-------|
| | | | NONE | | | | | | |
| 0199999 Total Collateral Pledged by Reporting Entity | | | | | | | | X X X | X X X |

E23

Collateral Pledged to Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book / Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|--|-------------------------------|------------------------------|------------------|-----------------|----------------|--|--------------------|-------------------------------------|
| | | | NONE | | | | | |
| 0299999 Total Collateral Pledged to Reporting Entity | | | | | | X X X | X X X | X X X |

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-------------------------|-------------|------|--|---------------|---|-------------------|
| CUSIP Identification | Description | Code | NAIC Desig- nation/ Market Indicator | Fair Value | Book / Adjusted Carrying Value | Maturity Dates |
| NONE | | | | | | |
| 999999 Totals | | | | | | XXX |

General Interrogatories:

1. Total activity for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 2. Average balance for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-------------------------|-------------|------|--|---------------|---|------------------|
| CUSIP Identification | Description | Code | NAIC Desig- nation/ Market Indicator | Fair Value | Book / Adjusted Carrying Value | Maturity Date |
| NONE | | | | | | |
| 999999 Totals | | | | | | XXX |

General Interrogatories:

1. Total activity for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

2. Average balance for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

SCHEDULE E - PART 1 - CASH

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Year | 5 Amount of Interest Accrued December 31 of Current Year | 6 Balance | 7 * |
|---|-----------|-----------------------|--|---|--------------|--------|
| OPEN DEPOSITORIES | | | | | | |
| CITIZENS BANK 18615368 CONTROL | | PROVIDENCE RI 02903 | | | 2,658,531 | |
| CITIZENS BANK 19425988 OPERATIVE | | PROVIDENCE RI 02903 | | | (4,957) | |
| CITIZENS BANK 99000695 CLAIMS | | PROVIDENCE RI 02903 | | | (2,817,806) | |
| 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 | | | (164,232) | X X X |
| SUSPENDED DEPOSITORIES | | | | | | |
| 0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories | X X X | X X X | | | | X X X |
| 0299999 Totals - Suspended Depositories | X X X | X X X | | | | X X X |
| 0399999 Total Cash on Deposit | X X X | X X X | | | (164,232) | X X X |
| 0499999 Cash in Company's Office | X X X | X X X | X X X | X X X | | X X X |
| 0599999 Total Cash | X X X | X X X | | | (164,232) | X X X |

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

| | | | | | | | |
|-------------|-----------|----------|-----------|--------------|-----------|--------------|-----------|
| 1. January | 1,557,891 | 4. April | 1,723,384 | 7. July | 2,711,732 | 10. October | 2,844,095 |
| 2. February | 635,599 | 5. May | 1,253,369 | 8. August | 2,067,471 | 11. November | 2,083,870 |
| 3. March | 507,610 | 6. June | 1,903,898 | 9. September | 2,055,260 | 12. December | (164,232) |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 Description | 2 Code | 3 Date Acquired | 4 Rate of Interest | 5 Maturity Date | 6 Book/Adjusted Carrying Value | 7 Amount of Interest Due & Accrued | 8 Amount Received During Year |
|---|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| | | | NONE | | | | |
| <div style="display: flex; justify-content: space-between;"> E27 8699999 Total Cash Equivalents </div> | | | | | | | |

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

| States, etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|-------------------------------------|----------------------|-------------------------|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | | | | | |
| 2. Alaska | AK | | | | | |
| 3. Arizona | AZ | | | | | |
| 4. Arkansas | AR | | | | | |
| 5. California | CA | | | | | |
| 6. Colorado | CO | | | | | |
| 7. Connecticut | CT | | | | | |
| 8. Delaware | DE | | | | | |
| 9. District of Columbia | DC | | | | | |
| 10. Florida | FL | | | | | |
| 11. Georgia | GA | | | | | |
| 12. Hawaii | HI | | | | | |
| 13. Idaho | ID | | | | | |
| 14. Illinois | IL | | | | | |
| 15. Indiana | IN | | | | | |
| 16. Iowa | IA | | | | | |
| 17. Kansas | KS | | | | | |
| 18. Kentucky | KY | | | | | |
| 19. Louisiana | LA | | | | | |
| 20. Maine | ME | | | | | |
| 21. Maryland | MD | | | | | |
| 22. Massachusetts | MA | B | DEPOSIT WITH THE STATE TREASURER | 1,318,085 | 1,341,270 | |
| 23. Michigan | MI | | | | | |
| 24. Minnesota | MN | | | | | |
| 25. Mississippi | MS | | | | | |
| 26. Missouri | MO | | | | | |
| 27. Montana | MT | | | | | |
| 28. Nebraska | NE | | | | | |
| 29. Nevada | NV | | | | | |
| 30. New Hampshire | NH | | | | | |
| 31. New Jersey | NJ | | | | | |
| 32. New Mexico | NM | | | | | |
| 33. New York | NY | | | | | |
| 34. North Carolina | NC | | | | | |
| 35. North Dakota | ND | | | | | |
| 36. Ohio | OH | | | | | |
| 37. Oklahoma | OK | | | | | |
| 38. Oregon | OR | | | | | |
| 39. Pennsylvania | PA | | | | | |
| 40. Rhode Island | RI | | | | | |
| 41. South Carolina | SC | | | | | |
| 42. South Dakota | SD | | | | | |
| 43. Tennessee | TN | | | | | |
| 44. Texas | TX | | | | | |
| 45. Utah | UT | | | | | |
| 46. Vermont | VT | | | | | |
| 47. Virginia | VA | | | | | |
| 48. Washington | WA | | | | | |
| 49. West Virginia | WV | | | | | |
| 50. Wisconsin | WI | | | | | |
| 51. Wyoming | WY | | | | | |
| 52. American Samoa | AS | | | | | |
| 53. Guam | GU | | | | | |
| 54. Puerto Rico | PR | | | | | |
| 55. US Virgin Islands | VI | | | | | |
| 56. Northern Mariana Islands | MP | | | | | |
| 57. Canada | CAN | | | | | |
| 58. Aggregate Other Alien and Other | OT | X X X | X X X | | | |
| 59. Total | | X X X | X X X | 1,318,085 | 1,341,270 | |

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

OVERFLOW PAGE FOR WRITE-INS

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