



55301201720100100

ANNUAL STATEMENT

For the Year Ended December 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

DELTA DENTAL OF RHODE ISLAND

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

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

Country of Domicile USA

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

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

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

Main Administrative Office 10 CHARLES STREET (Street and Number)
PROVIDENCE, RI, US 02904 (City or Town, State, Country and Zip Code)
401-752-6000 (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 401-752-6000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.deltadentalri.com

Statutory Statement Contact GEORGE J. BEDARD 401-752-6000
(Name) (Area Code) (Telephone Number) (Extension)
gbedard@deltadentalri.com 401-752-6070
(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 & CFO</u>	<u>JOSEPH PERRONI</u>	<u>VP - SALES</u>
<u>THOMAS CHASE</u>	<u>VP - CHIEF OPERATING OFFICER</u>	<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>

DIRECTORS OR TRUSTEES

<u>JULIE G. DUFFY</u>	<u>THOMAS ENRIGHT #</u>	<u>FRANCIS J. FLYNN</u>	<u>WILLIAM G. FOULKES</u>
<u>JONATHAN W. HALL</u>	<u>EDWARD O. HANDY III</u>	<u>JOSEPH J. MARCAURELE</u>	<u>LINDA R. McGOLDRICK</u>
<u>MARK A. PAULHUS</u>	<u>CYNTHIA S. REED</u>	<u>JAMES V. ROSATI</u>	<u>JOHN T. RUGGEIRI</u>
<u>EDWIN J. SANTOS #</u>	<u>MARK SHAW #</u>	<u>VANESSA TOLEDO-VICKERS</u>	

State of RHODE ISLAND

County of PROVIDENCE ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to (or affirmed) before me this on this
26 day of FEBRUARY, 2018, 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	493,784	0.37	493,784		493,784	0.37
1.43 Revenue and assessment obligations	698,310	0.52	698,310		698,310	0.52
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	133,435	0.10	133,435		133,435	0.10
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)	40,690,812	30.30	40,690,812		40,690,812	30.30
2.2 Unaffiliated non-U.S. securities (including Canada)	22,492,995	16.75	22,492,995		22,492,995	16.75
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	5,169,531	3.85	5,169,531		5,169,531	3.85
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	7,964,113	5.93	7,964,113		7,964,113	5.93
3.4 Other equity securities:						
3.41 Affiliated	43,035,980	32.05	43,035,980		43,035,980	32.05
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	5,863,688	4.37	5,863,688		5,863,688	4.37
11. Other invested assets	7,730,973	5.76	7,730,973		7,730,973	5.76
12. Total invested assets	134,273,621	100.00	134,273,621		134,273,621	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		6,317,928
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,042,409	
2.2 Additional investment made after acquisition (Part 2, Column 9)	653,535	2,695,944
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	356,850	
5.2 Totals, Part 3, Column 9		356,850
6. Total gain (loss) on disposals, Part 3, Column 19		(116,566)
7. Deduct amounts received on disposals, Part 3, Column 16		1,523,183
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)		7,730,973
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		7,730,973

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

1. Book/adjusted carrying value, December 31 of prior year		112,071,688
2. Cost of bonds and stocks acquired, Part 3, Column 7		11,336,556
3. Accrual of discount		33,658
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	39,169	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	14,931,413	
4.4 Part 4, Column 11	(169,474)	14,801,108
5. Total gain (loss) on disposals, Part 4, Column 19		221,734
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,040,539
7. Deduct amortization of premium		745,246
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)		120,678,959
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		120,678,959

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	493,784	496,644	498,146	490,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	831,745	835,481	829,289	833,060
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	40,690,812	40,924,820	41,942,671	39,682,000
	9. Canada	2,196,698	2,201,580	2,329,019	1,950,000
	10. Other Countries	20,296,296	20,299,024	20,549,710	20,028,000
	11. Totals	63,183,806	63,425,424	64,821,400	61,660,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	64,509,335	64,757,549	66,148,835	62,983,060
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	12,967,120	12,967,120	8,925,231	
	21. Canada				
	22. Other Countries	166,524	166,524	161,537	
	23. Totals	13,133,644	13,133,644	9,086,768	
Parent, Subsidiaries and Affiliates	24. Totals	43,035,980	43,035,980	43,035,980	
	25. Total Common Stocks	56,169,624	56,169,624	52,122,748	
	26. Total Stocks	56,169,624	56,169,624	52,122,748	
	27. Total Bonds and Stocks	120,678,959	120,927,173	118,271,583	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1						XXX						
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		493,784				XXX	493,784	0.765	343,548	0.496	493,784	
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		493,784				XXX	493,784	0.765	343,548	0.496	493,784	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	276,575	54,161	2,699			XXX	333,435	0.517	967,678	1.397	333,435	
5.2 NAIC 2	498,310					XXX	498,310	0.772			498,310	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	774,885	54,161	2,699			XXX	831,745	1.289	967,678	1.397	831,745	

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

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

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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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	7,357,780	39,738,758	5,273,242			XXX	52,369,780	81.182	54,667,763	78.923	48,370,259	3,999,521
6.2 NAIC 2	2,661,128	6,618,259				XXX	9,279,387	14.385	10,303,212	14.875	8,532,495	746,892
6.3 NAIC 3	746,438					XXX	746,438	1.157	1,880,220	2.714	746,438	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	10,765,345	46,357,017	5,273,242			XXX	62,395,605	96.723	66,851,195	96.513	57,649,192	4,746,413
7. Hybrid Securities												
7.1 NAIC 1		788,201				XXX	788,201	1.222	1,104,424	1.594	788,201	
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		788,201				XXX	788,201	1.222	1,104,424	1.594	788,201	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						

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. 8 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) 7,634,355	41,074,904	5,275,941				53,985,201	83.686	X X X	X X X	49,985,680	3,999,521
10.2 NAIC 2	(d) 3,159,438	6,618,259					9,777,697	15.157	X X X	X X X	9,030,805	746,892
10.3 NAIC 3	(d) 746,438						746,438	1.157	X X X	X X X	746,438	
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)						(c)		X X X	X X X		
10.6 NAIC 6	(d)						(c)		X X X	X X X		
10.7 Totals	11,540,230	47,693,164	5,275,941				(b) 64,509,335	100.000	X X X	X X X	59,762,922	4,746,413
10.8 Line 10.7 as a % of Col. 7	17.889	73.932	8.179				100.000	X X X	X X X	X X X	92.642	7.358
11. Total Bonds Prior Year												
11.1 NAIC 1	9,894,314	39,464,645	7,724,454				X X X	X X X	57,083,413	82.411	53,921,163	3,162,250
11.2 NAIC 2	499,657	9,803,556					X X X	X X X	10,303,212	14.875	9,008,167	1,295,046
11.3 NAIC 3		1,880,220					X X X	X X X	1,880,220	2.714	1,880,220	
11.4 NAIC 4							X X X	X X X				
11.5 NAIC 5							X X X	X X X	(c)			
11.6 NAIC 6							X X X	X X X	(c)			
11.7 Totals	10,393,971	51,148,420	7,724,454				X X X	X X X	(b) 69,266,845	100.000	64,809,550	4,457,295
11.8 Line 11.7 as a % of Col. 9	15.006	73.843	11.152				X X X	X X X	100.000	X X X	93.565	6.435
12. Total Publicly Traded Bonds												
12.1 NAIC 1	6,495,465	38,214,273	5,275,941				49,985,680	77.486	53,921,163	77.846	49,985,680	X X X
12.2 NAIC 2	3,159,438	5,871,367					9,030,805	13.999	9,008,167	13.005	9,030,805	X X X
12.3 NAIC 3	746,438						746,438	1.157	1,880,220	2.714	746,438	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	10,401,340	44,085,641	5,275,941				59,762,922	92.642	64,809,550	93.565	59,762,922	X X X
12.8 Line 12.7 as a % of Col. 7	17.404	73.768	8.828				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	16.124	68.340	8.179				92.642	X X X	X X X	X X X	92.642	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,138,890	2,860,631					3,999,521	6.200	3,162,250	4.565	X X X	3,999,521
13.2 NAIC 2		746,892					746,892	1.158	1,295,046	1.870	X X X	746,892
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	1,138,890	3,607,523					4,746,413	7.358	4,457,295	6.435	X X X	4,746,413
13.8 Line 13.7 as a % of Col. 7	23.995	76.005					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	1.765	5.592					7.358	X X X	X X X	X X X	X X X	7.358

(a) Includes \$ 4,746,413 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. 7 Prior Year	10 % From Col. 8 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				NONE		XXX						
1.3 Commercial Mortgage-Backed Securities				NONE		XXX						
1.4 Other Loan-Backed and Structured Securities				NONE		XXX						
1.5 Totals				NONE		XXX						
2. All Other Governments												
2.1 Issuer Obligations				NONE		XXX						
2.2 Residential Mortgage-Backed Securities				NONE		XXX						
2.3 Commercial Mortgage-Backed Securities				NONE		XXX						
2.4 Other Loan-Backed and Structured Securities				NONE		XXX						
2.5 Totals				NONE		XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations				NONE		XXX						
3.2 Residential Mortgage-Backed Securities				NONE		XXX						
3.3 Commercial Mortgage-Backed Securities				NONE		XXX						
3.4 Other Loan-Backed and Structured Securities				NONE		XXX						
3.5 Totals				NONE		XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		493,784				XXX	493,784	0.765	343,548	0.496	493,784	
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		493,784				XXX	493,784	0.765	343,548	0.496	493,784	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	698,310					XXX	698,310	1.082	696,573	1.006	698,310	
5.2 Residential Mortgage-Backed Securities	76,575	54,161	2,699			XXX	133,435	0.207	271,105	0.391	133,435	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	774,885	54,161	2,699			XXX	831,745	1.289	967,678	1.397	831,745	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	10,616,639	46,357,017	5,273,242			XXX	62,246,899	96.493	66,703,905	96.300	57,649,192	4,597,707
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities						XXX						
6.4 Other Loan-Backed and Structured Securities	148,706					XXX	148,706	0.231	147,290	0.213		148,706
6.5 Totals	10,765,346	46,357,017	5,273,242			XXX	62,395,605	96.723	66,851,195	96.513	57,649,192	4,746,413
7. Hybrid Securities												
7.1 Issuer Obligations		788,201				XXX	788,201	1.222	1,104,424	1.594	788,201	
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		788,201				XXX	788,201	1.222	1,104,424	1.594	788,201	
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations				NONE		XXX						
8.2 Residential Mortgage-Backed Securities				NONE		XXX						
8.3 Commercial Mortgage-Backed Securities				NONE		XXX						
8.4 Other Loan-Backed and Structured Securities				NONE		XXX						
8.5 Totals				NONE		XXX						

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

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

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. 7 Prior Year	10 % From Col. 8 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						
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						
9.3 Totals	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	11,314,949	47,639,003	5,273,242			X X X	64,227,194	99.563	X X X	X X X	59,629,487	4,597,707
10.2 Residential Mortgage-Backed Securities	76,575	54,161	2,699			X X X	133,435	0.207	X X X	X X X	133,435	
10.3 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
10.4 Other Loan-Backed and Structured Securities	148,706					X X X	148,706	0.231	X X X	X X X		148,706
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		
10.6 Totals	11,540,231	47,693,164	5,275,941				64,509,335	100.000	X X X	X X X	59,762,922	4,746,413
10.7 Line 10.6 as a % of Col. 7	17.889	73.932	8.179				100.000	X X X	X X X	X X X	92.642	7.358
11. Total Bonds Prior Year												
11.1 Issuer Obligations	10,266,721	50,863,011	7,718,717			X X X	X X X	X X X	68,848,450	99.396	64,538,444	4,310,005
11.2 Residential Mortgage-Backed Securities	127,250	138,119	5,737			X X X	X X X	X X X	271,105	0.391	271,105	
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities		147,290				X X X	X X X	X X X	147,290	0.213		147,290
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				
11.6 Totals	10,393,971	51,148,420	7,724,454				X X X	X X X	69,266,845	100.000	64,809,550	4,457,295
11.7 Line 11.6 as a % of Col. 9	15.006	73.843	11.152				X X X	X X X	100.000%	X X X	93.565	6.435
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	10,324,765	44,031,480	5,273,242			X X X	59,629,487	92.435	64,538,444	93.174	59,629,487	X X X
12.2 Residential Mortgage-Backed Securities	76,575	54,161	2,699			X X X	133,435	0.207	271,105	0.391	133,435	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
12.6 Totals	10,401,340	44,085,641	5,275,941				59,762,922	92.642	64,809,550	93.565	59,762,922	X X X
12.7 Line 12.6 as a % of Col. 7	17.404	73.768	8.828				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	16.124	68.340	8.179				92.642	X X X	X X X	X X X	92.642	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	990,184	3,607,523				X X X	4,597,707	7.127	4,310,005	6.222	X X X	4,597,707
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	148,706					X X X	148,706	0.231	147,290	0.213	X X X	148,706
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
13.6 Totals	1,138,890	3,607,523					4,746,413	7.358	4,457,295	6.435	X X X	4,746,413
13.7 Line 13.6 as a % of Col. 7	23.995	76.005					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	1.765	5.592					7.358	X X X	X X X	X X X	X X X	7.358

6015

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

SI 10

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16	
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	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	XXX		XXX		XXX		XXX		XXX	
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	XXX		XXX			XXX		XXX		XXX
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 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 - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	22,415,253		22,415,253	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	22,247,265		22,247,265	
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)	167,988		167,988	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	167,988		167,988	

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

EOS

SCHEDULE B - PART 3

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

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

E06

SCHEDULE BA - PART 1

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

1 CUSIP 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	BETASPRING FUND 100, LLC		PROVIDENCE	RI	BETASPRING FUND 100, LLC		05/14/2013	1	345,811	206,866	206,866	(138,945)								
000000-00-0	POINT JUDITH CAPITAL PARTNER III		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE		05/31/2013	1	2,085,759	2,186,024	2,186,024	38,631							28,230	
000000-00-0	POINT JUDITH CAPITAL PARTNER IV		PROVIDENCE	RI	POINT JUDITH CAPITAL PARTNE		12/31/2015	1	293,728	706,748	706,748	(62,315)							2,159,624	
1599999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								2,725,298	3,099,638	3,099,638	(162,629)							2,187,854	X X X
000003-00-4	INVESTMENT - ALTUS REALTY CO		PROVIDENCE	RI	ALTUS REALTY COMPANY, INC.		03/31/2014		1,995,275	2,360,377	2,360,377	365,102								100.000
1699999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated								1,995,275	2,360,377	2,360,377	365,102								X X X
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2016		74,172	80,186	80,186	6,014								
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2017		202,409	222,427	222,427	20,018								
000000-00-0	PURCHASE OF RI TAX CREDITS		PROVIDENCE	RI	ROBERTS CARROLL, FELD		12/31/2017		1,840,000	1,968,345	1,968,345	128,345								
3799999	Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,116,581	2,270,958	2,270,958	154,377								X X X
4499999	Subtotal Unaffiliated								4,841,879	5,370,596	5,370,596	(8,252)							2,187,854	X X X
4599999	Subtotal Affiliated								1,995,275	2,360,377	2,360,377	365,102								X X X
4699999	Totals								6,837,154	7,730,973	7,730,973	356,850							2,187,854	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	POINT JUDITH CAPITAL PARTNER III POINT JUDITH CAPITAL PARTNER IV	PROVIDENCE PROVIDENCE	RI RI	POINT JUDITH CAPITAL PARTNER POINT JUDITH CAPITAL PARTNER	04/30/2014 12/31/2015	1 1		178,200 475,335		
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated							653,535		X X X
000000-00-0 000000-00-0	PURCHASE OF RHODE ISLAND TAX CREDIT PURCHASE OF RHODE ISLAND TAX CREDIT	PROVIDENCE PROVIDENCE	RI RI	ROBERTS, CARROLL, FELD ROBERTS, CARROLL, FELD	05/31/2017 10/31/2017		202,409 1,840,000			
4299999	Any Other Class of Assets - Unaffiliated							2,042,409		X X X
4499999	Subtotal Unaffiliated							2,042,409	653,535	X X X
4699999	Totals							2,042,409	653,535	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)						
000000-00-0 000000-00-0	CHERRYSTONE ANGEL GROUP, LL POINT JUDITH CAPITAL PARTNER III	PROVIDENCE PROVIDENCE	RI RI	CHERRYSTONE ANGEL GRP POINT JUDITH CAPITAL PARTN	06/16/2014 05/31/2013	08/31/2017 12/31/2017	3,700						3,700	3,700		(116,566)	(116,566)	
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						3,700						3,700	3,700		(116,566)	(116,566)	
000000-00-0 000000-00-0 000000-00-0	ROBERTS CARROLL, FELD ROBERTS CARROLL, FELD ROBERTS CARROLL, FELD	PROVIDENCE PROVIDENCE PROVIDENCE	RI RI RI	ROBERTS CARROLL, FELD ROBERTS CARROLL, FELD ROBERTS CARROLL, FELD	12/31/2015 12/31/2016 12/31/2016	04/15/2017 04/15/2017 04/15/2017	299,669 700,000 519,814						299,669 700,000 519,814	299,669 700,000 519,814				
4299999	Any Other Class of Assets - Unaffiliated						1,519,483						1,519,483	1,519,483				
4499999	Subtotal Unaffiliated						1,523,183						1,523,183	1,523,183		(116,566)	(116,566)	
4699999	Totals						1,523,183						1,523,183	1,523,183		(116,566)	(116,566)	

EO9

SCHEDULE D - PART 1

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

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 B o n d 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
656457-KS-6 878181-JT-4	NORRISTOWN PA TEANECK TWP N J BRD ED				1FE 1FE	151,499 346,647	99.703 102.085	149,555 347,089	150,000 340,000	151,210 342,574		(289) (974)		2.225 3.500	1.931 3.183	MN JJ	556 5,950	1,771 11,900	03/31/2017 08/22/2013	11/01/2020 07/01/2020
1899999	U.S. Political Subdivisions - Issuer Obligations					498,146	X X X	496,644	490,000	493,784		(1,263)		X X X	X X X	X X X	6,506	13,671	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Dire					498,146	X X X	496,644	490,000	493,784		(1,263)		X X X	X X X	X X X	6,506	13,671	X X X	X X X
646136-K8-3 76221T-CC-1 76221T-CD-9	NEW JERSEY ST TRANSN TR FD AUTH RHODE IS HSG & MTG FIN CORP REV RHODE IS HSG & MTG FIN CORP REV				2FE 1FE 1FE	493,100 100,000 100,000	99.395 100.126 100.280	496,975 100,126 100,280	500,000 100,000 100,000	498,310 100,000 100,000		1,737		1.758 2.674 2.774	2.118 2.673 2.773	JD AO AO	391 669 694	8,790 2,674 2,774	12/04/2014 12/24/2013 12/24/2013	12/15/2018 04/01/2018 10/01/2018
2599999	U.S. Special Revenue - Issuer Obligations					693,100	X X X	697,381	700,000	698,310		1,737		X X X	X X X	X X X	1,754	14,238	X X X	X X X
31371L-DY-2 31371M-GB-7 31402R-H3-6 31403D-EP-0 31417Y-FQ-5 31417Y-VX-2	FN 254919 - RMBS FN 255894 - RMBS FN 735650 - RMBS FN 745442 - RMBS FN MA0174 - RMBS FN MA0629 - RMBS		4 4 4 4 4 4	1 1 1 1 1 1		11,390 26,491 2,883 17,526 23,092 54,807	102.916 107.413 101.802 101.802 102.916 103.246	11,145 28,988 2,944 17,910 22,483 54,631	10,828 26,987 2,892 17,534 21,846 52,914	10,884 26,463 2,880 17,534 22,125 53,549		(89) 54 (9) (163) (217)		4.000 5.000 5.000 5.000 4.000 3.500	2.023 5.825 5.243 5.038 2.002 2.372	MON MON MON MON MON MON	36 112 12 73 73 154	483 1,378 165 951 932 1,932	06/29/2011 10/05/2007 10/18/2007 10/18/2007 10/12/2010 01/25/2011	09/01/2018 10/01/2025 11/01/2018 07/01/2019 09/01/2019 01/01/2021
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					136,189	X X X	138,101	133,060	133,435		(424)		X X X	X X X	X X X	460	5,841	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					829,289	X X X	835,482	833,060	831,745		1,313		X X X	X X X	X X X	2,214	20,079	X X X	X X X
00287Y-AT-6 018490-AN-2 018490-AP-7 035242-AJ-5 03523T-BP-2 001814-AR-3 037833-DE-7 046353-AF-5 00206R-CC-4 05348E-AT-6 056752-AC-2 057224-BC-0	ABBVIE INC ALLERGAN INC ALLERGAN INC ANHEUSER-BUSCH INBEV FINANCE INC ANHEUSER-BUSCH INBEV WORLDWIDE I ANR PIPELINE COMPANY APPLE INC ASTRAZENECA PLC AT&T INC AVALONBAY COMMUNITIES INC BAIDU INC BAKER HUGHES INC		1,2 C 1 C 1 C 1,2 C 1 C 1 1,2 C 1 1 1,2 C 1 C 1	2FE 2FE 2FE 1FE 1FE 1FE 1FE 1FE 2FE 1FE 1FE 1FE		497,257 1,508,498 487,470 512,064 1,196,276 1,351,525 198,880 987,015 499,445 269,738 1,009,830 218,926	100.308 101.885 99.874 100.502 99.242 124.143 99.141 99.436 100.107 106.427 100.442 102.137	501,540 1,528,275 499,370 502,510 1,190,904 1,241,430 198,282 994,360 500,535 266,068 1,004,420 219,595	500,000 1,500,000 500,000 500,000 1,200,000 1,000,000 200,000 1,000,000 500,000 250,000 1,000,000 215,000	498,632 1,503,865 499,204 507,976 1,195,136 1,234,833 198,888 995,874 499,865 269,194 1,001,256 217,427		553 (1,348) 3,911 (2,548) 936 (56,969) 8 2,343 110 (544) (2,052) (675)	2.500 3.375 1.350 2.650 2.500 9.625 2.400 1.950 2.300 4.200 3.250 3.200	2.620 3.274 2.148 2.099 2.595 3.076 2.517 2.197 2.323 2.739 3.036 2.847	MN MS MS FA JJ MN JJ MS MS JD FA FA	1,632 14,906 1,988 5,521 13,833 16,042 640 5,579 3,514 467 13,090 2,599	12,500 50,625 6,750 13,250 23,750 96,250 12,150 19,500 11,500 5,250 32,500 6,880	06/19/2015 05/23/2014 12/04/2014 05/13/2016 01/13/2017 07/14/2016 12/15/2017 03/26/2014 03/06/2014 10/25/2017 08/09/2013 09/22/2015	05/14/2020 09/15/2020 03/15/2018 02/01/2021 07/15/2022 11/01/2021 01/13/2023 09/18/2019 03/11/2019 12/15/2023 08/06/2018 08/15/2021	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n C o d e	Bond C H A R	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
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO			1,2	1FE	321,907		103,533	310,599	300,000		315,644		(4,125)	3.500	2.000	MN	1,342	10,500	06/17/2016	11/15/2021
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1FE	486,510	96.921	484,605	500,000	486,673		486,673		163	2.200	2.714	FA	4,125		12/01/2017	08/16/2023
064159-CU-8	BANK OF NOVA SCOTIA				1FE	752,835	100.100	750,750	750,000	750,492		750,492		(585)	2.050	1.970	AO	2,605	15,375	11/12/2013	10/30/2018
06744C-B8-3	BARCLAYS BANK PLC		C	2	1FE	500,000	99.024	495,120	500,000	500,000		500,000			2.375	2.375	AO	2,111		10/20/2017	10/27/2020
07274E-AF-0	BAYER US FINANCE LLC		C	1	1FE	619,293	101.027	606,162	600,000	613,932		613,932		(3,498)	3.000	2.352	AO	4,150	18,000	06/21/2016	10/08/2021
084664-BQ-3	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	1,343,063	105.749	1,321,863	1,250,000	1,291,593		1,291,593		(12,865)	4.250	3.094	JJ	24,497	53,125	10/15/2013	01/15/2021
084670-BJ-6	BERKSHIRE HATHAWAY INC			1	1FE	801,955	102.018	816,144	800,000	801,077		801,077		(192)	3.000	2.971	FA	9,333	24,000	02/19/2013	02/11/2023
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	1,114,620	102.952	1,132,472	1,100,000	1,109,510		1,109,510		(2,275)	3.250	3.013	MN	3,972	35,750	09/21/2015	11/21/2021
05565Q-BP-2	BP CAPITAL MARKETS PLC		C	1	1FE	278,078	105.812	264,530	250,000	264,426		264,426		(5,030)	4.500	2.319	AO	2,813	11,250	03/20/2015	10/01/2020
05565Q-DG-0	BP CAPITAL MARKETS PLC		C	1,2	1FE	256,153	102.152	255,380	250,000	256,043		256,043		(109)	3.216	2.758	MN	737	4,020	11/17/2017	11/28/2023
110122-AV-0	BRISTOL-MYERS SQUIBB CO			1	1FE	497,290	99.664	498,320	500,000	499,334		499,334		561	1.750	1.866	MS	2,917	8,750	04/08/2014	03/01/2019
111320-AE-7	BROADCOM CORP		C	1	2FE	1,206,739	99.352	1,145,529	1,153,000	1,161,885	33,877	1,161,885		(10,522)	2.700	1.762	MN	5,189	31,130	03/14/2014	11/01/2018
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CO				1FE	531,515	105.200	526,000	500,000	530,963		530,963		(552)	3.750	2.610	MN	1,927	9,375	11/17/2017	11/24/2023
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CO				1FE	545,560	105.597	448,787	425,000	445,661		445,661		(17,899)	7.150	2.720	FA	11,480	30,388	01/10/2012	02/15/2019
166751-AJ-6	CHEVRON CORP			1	1FE	823,035	103.348	749,273	725,000	749,104		749,104		(20,186)	4.950	2.054	MS	11,763	35,888	03/21/2014	03/03/2019
17275R-AR-3	CISCO SYSTEMS INC			1	1FE	249,823	100.112	250,280	250,000	249,957		249,957		36	2.125	2.140	MS	1,771	5,313	02/24/2014	03/01/2019
172967-FF-3	CITIGROUP INC				2FE	675,401	107.253	643,518	600,000	639,651		639,651		(14,490)	5.375	2.730	FA	12,721	32,250	06/19/2015	08/09/2020
191241-AE-8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	526,790	104.605	523,025	500,000	526,069		526,069		(721)	3.875	2.907	MN	1,884	9,688	10/25/2017	11/26/2023
19416Q-EF-3	COLGATE-PALMOLIVE CO			1	1FE	749,813	99.700	747,750	750,000	749,955		749,955		37	1.750	1.755	MS	3,865	13,125	02/27/2014	03/15/2019
00209T-AB-1	COMCAST CABLE COMMUNICATIONS HO				1FE	1,350,725	130.658	1,306,580	1,000,000	1,300,588		1,300,588		(49,945)	9.455	2.807	MN	12,081	94,550	03/24/2017	11/15/2022
20030N-BD-2	COMCAST CORP			1	1FE	497,000	102.459	512,295	500,000	498,287		498,287		345	3.125	3.207	JJ	7,205	15,625	02/12/2014	07/15/2022
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH		C		1FE	702,744	100.097	700,679	700,000	700,868		700,868		(601)	2.300	2.210	MN	1,476	16,100	11/28/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH		C		1FE	508,020	101.026	505,130	500,000	505,635		505,635		(1,385)	3.000	2.687	AO	2,583	15,000	04/08/2016	10/29/2021
22546Q-AC-1	CREDIT SUISSE FIRST BOSTON NEW YO		C		1FE	548,625	104.723	497,434	475,000	493,217		493,217		(10,861)	5.300	2.855	FA	9,650	25,175	07/23/2012	08/13/2019
N3114H-BR-4	DAIMLER INTERNATIONAL FINANCE BV		D		1FE	1,001,910	99.873	998,730	1,000,000	1,000,110		1,000,110		(403)	1.750	1.709	APR	12,688	17,500	05/22/2013	04/10/2021
263534-CE-7	E I DU PONT DE NEMOURS AND CO			1	1FE	515,898	105.242	473,589	450,000	477,558		477,558		(8,087)	4.250	2.282	AO	4,781	19,125	01/16/2013	04/01/2018
278062-AC-8	EATON CORP		C	1	2FE	505,704	100.293	501,465	500,000	505,430		505,430		(274)	2.750	2.510	MN	2,253	6,875	09/22/2017	11/02/2022
278642-AC-7	EBAY INC			1,2	2FE	823,879	101.887	815,096	800,000	811,568		811,568		(4,356)	3.250	2.657	AO	5,489	26,000	03/20/2015	10/15/2020
278642-AH-6	EBAY INC			1,2	2FE	498,110	99.750	498,750	500,000	499,377		499,377		382	2.200	2.281	FA	4,583	11,000	07/31/2014	08/01/2019
268648-AP-7	EMC CORP			1	3FE	752,625	99.525	746,438	750,000	746,438	5,292	746,438		(544)	1.875	1.801	JD	1,172	14,063	06/12/2013	06/01/2018
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORA				1FE	101,915	101.581	101,581	100,000	101,599		101,599		(314)	3.150	2.783	MS	998	3,150	12/27/2016	09/07/2022
36966R-6W-1	GENERAL ELECTRIC CAPITAL CORPORA				1FE	112,291	107.633	107,633	100,000	110,215		110,215		(2,076)	5.150	2.700	JD	229	5,150	01/06/2017	06/15/2022
369604-BD-4	GENERAL ELECTRIC CO			1	1FE	151,199	99.847	149,771	150,000	151,010		151,010		(189)	2.700	2.549	AO	923	4,050	01/06/2017	10/09/2022
36962G-6S-8	GENERAL ELECTRIC CO				1FE	444,902	101.567	457,052	450,000	447,232		447,232		500	3.100	3.234	JJ	6,665	13,950	02/01/2013	01/09/2023
37331N-AB-7	GEORGIA-PACIFIC LLC			1	1FE	572,400	107.852	539,260	500,000	536,984		536,984		(12,416)	5.400	2.670	MN	4,500	27,000	01/23/2015	11/01/2020
375558-BC-6	GILEAD SCIENCES INC			1,2	1FE	513,646	102.922	514,610	500,000	511,366		511,366		(2,279)	3.250	2.710	MS	5,417	16,250	01/06/2017	09/01/2022
38141G-FG-4	GOLDMAN SACHS GROUP INC				1FE	583,679	100.158	500,790	500,000	500,867		500,867		(18,645)	5.950	2.157	JJ	13,470	29,750	05/21/2013	01/18/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For e i g n 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
38141G-GS-7	GOLDMAN SACHS GROUP INC			1FE	727,692	110.883	726,284	655,000	692,890		(8,390)			5.750	4.187	JJ	16,425	37,663	07/16/2013	01/24/2022
38148L-AA-4	GOLDMAN SACHS GROUP INC		2	1FE	503,981	100.136	500,680	500,000	501,834		(791)			2.600	2.430	AO	2,456	13,000	03/20/2015	04/23/2020
402479-CA-5	GULF POWER CO		1	1FE	557,760	104.917	524,585	500,000	524,721		(10,383)			4.750	2.510	AO	5,014	23,750	09/19/2014	04/15/2020
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICE		1,2	1FE	260,123	100.610	251,525	250,000	256,882		(2,243)			2.850	1.888	JJ	3,285	7,125	07/14/2016	01/15/2021
437076-AZ-5	HOME DEPOT INC		1,2	1FE	506,460	100.957	504,785	500,000	503,550		(656)			2.700	2.548	AO	3,375	13,500	04/17/2013	04/01/2023
438516-BA-3	HONEYWELL INTERNATIONAL INC		1	1FE	760,053	105.633	739,431	700,000	727,157		(8,077)			4.250	2.956	MS	9,917	29,750	09/24/2013	03/01/2021
404280-AK-5	HSBC HOLDINGS PLC		C	1FE	331,851	107.443	322,329	300,000	321,339		(6,173)			5.100	2.800	AO	3,655	15,300	04/08/2016	04/05/2021
40428H-PV-8	HSBC USA INC		C	1FE	508,985	100.548	502,740	500,000	505,645		(2,083)			2.750	2.300	FA	5,500	13,750	05/13/2016	08/07/2020
760719-AR-5	HSBC USA INC		C	1FE	312,151	119.140	297,850	250,000	291,644		(11,375)			9.125	3.810	MN	2,915	22,813	02/26/2016	05/15/2021
452308-AJ-8	ILLINOIS TOOL WORKS INC		1	1FE	2,366,774	104.948	2,066,426	1,969,000	2,061,103		(71,923)			6.250	2.418	AO	30,766	123,063	10/21/2013	04/01/2019
44987C-AG-3	ING BANK NV		C	1FE	305,106	100.449	301,347	300,000	304,654		(452)			2.700	2.090	FA	3,015		09/22/2017	08/17/2020
459200-HP-9	INTERNATIONAL BUSINESS MACHINES C		1	1FE	260,883	103.513	258,783	250,000	260,574		(308)			3.375	2.557	FA	3,516		10/25/2017	08/01/2023
459200-JC-6	INTERNATIONAL BUSINESS MACHINES C		1	1FE	476,354	100.761	478,615	475,000	476,145		(208)			2.875	2.822	MN	1,973	13,656	12/27/2016	11/09/2022
24422E-QV-4	JOHN DEERE CAPITAL CORP		1	1FE	260,241	102.634	220,663	215,000	219,983		(7,111)			5.750	2.331	MS	3,880	12,363	01/04/2012	09/10/2018
24422E-RY-7	JOHN DEERE CAPITAL CORP		1	1FE	491,650	99.025	495,125	500,000	496,892		1,479			1.700	2.013	JJ	3,919	8,500	05/08/2014	01/15/2020
24422E-SS-9	JOHN DEERE CAPITAL CORP		1	1FE	175,196	100.064	175,112	175,000	175,070		(40)			2.300	2.276	MS	1,174	4,025	09/17/2014	09/16/2019
46625H-JC-5	JPMORGAN CHASE & CO		1	1FE	240,199	106.062	237,579	224,000	239,304		(895)			4.350	2.370	FA	3,681		10/06/2017	08/15/2021
46625H-JE-1	JPMORGAN CHASE & CO		1	1FE	505,940	102.385	511,925	500,000	504,979		(954)			3.250	3.022	MS	4,424	16,250	12/23/2016	09/23/2022
46625H-JG-6	JPMORGAN CHASE & CO		1	1FE	245,668	99.992	249,980	250,000	249,934		1,001			1.800	2.208	JJ	1,950	4,500	08/01/2013	01/25/2018
46625H-JL-5	JPMORGAN CHASE & CO		1	1FE	998,140	99.935	999,350	1,000,000	999,858		381			1.625	1.664	MN	2,076	16,250	05/15/2013	05/15/2018
57636Q-AA-2	MASTERCARD INC		1	1FE	348,991	99.922	349,727	350,000	349,738		206			2.000	2.061	AO	1,750	7,000	03/28/2014	04/01/2019
582839-AJ-5	MEAD JOHNSON NUTRITION CO		C	1FE	513,515	101.498	507,490	500,000	512,710		(805)			3.000	2.083	MN	1,917	7,500	10/20/2017	11/15/2020
59156R-AT-5	METLIFE INC		1	1FE	911,632	106.252	770,327	725,000	762,143		(32,108)			7.717	3.035	FA	21,136	55,948	12/02/2013	02/15/2019
59156R-BF-4	METLIFE INC		1	1FE	303,380	101.159	303,477	300,000	302,875		(505)			3.048	2.840	MJSD	406	9,144	01/13/2017	12/15/2022
594918-AQ-7	MICROSOFT CORP		1	1FE	249,010	98.773	246,933	250,000	249,025		15			2.125	2.210	MN	679		11/30/2017	11/15/2022
594918-AV-6	MICROSOFT CORP		1	1FE	496,774	99.810	499,050	500,000	499,380		657			1.625	1.760	JD	564	8,125	12/09/2013	12/06/2018
617446-7P-8	MORGAN STANLEY		1	1FE	1,349,237	107.218	1,286,616	1,200,000	1,278,071		(28,970)			5.500	2.849	JJ	28,783	66,000	06/26/2015	07/24/2020
61747Y-CJ-2	MORGAN STANLEY		1	1FE	465,410	105.382	526,910	500,000	490,678		4,942			5.625	6.791	MS	7,656	28,125	01/09/2012	09/23/2019
63253W-AF-8	NATIONAL AUSTRALIA BANK LTD		C	1FE	649,903	99.757	648,421	650,000	649,979		18			2.000	2.003	FA	4,658	13,000	12/02/2013	02/22/2019
63946C-AC-2	NBCUNIVERSAL ENTERPRISE INC		1	1FE	240,658	99.953	239,887	240,000	240,041		(141)			1.662	1.602	AO	841	3,989	06/20/2013	04/15/2018
63946B-AD-2	NBCUNIVERSAL MEDIA LLC		1	1FE	114,396	106.542	106,542	100,000	106,217		(2,569)			5.150	2.387	AO	873	5,150	09/19/2014	04/30/2020
68389X-AQ-8	ORACLE CORP		1	1FE	504,385	100.417	502,085	500,000	500,876		(825)			2.375	2.203	JJ	5,476	11,875	08/01/2013	01/15/2019
68389X-AX-3	ORACLE CORP		1	1FE	852,252	100.452	853,842	850,000	850,799		(439)			2.250	2.195	AO	4,409	11,830	07/21/2014	10/08/2019
695114-CM-8	PACIFICORP		1,2	1FE	1,989,584	104.477	1,985,063	1,900,000	1,940,455		(11,803)			3.850	3.147	JD	3,251	73,150	07/15/2013	06/15/2021
70213B-AA-9	PARTNERRE FINANCE B LLC		C	1FE	343,002	106.341	319,023	300,000	320,734		(8,226)			5.500	2.531	JD	1,375	16,500	03/20/2015	06/01/2020
713448-BW-7	PEPSICO INC		1	1FE	237,835	102.175	245,220	240,000	238,914		277			3.000	3.132	FA	2,520	7,200	12/11/2013	08/25/2021
718172-BF-5	PHILIP MORRIS INTERNATIONAL INC		1	1FE	744,435	99.813	748,598	750,000	748,838		1,097			1.875	2.027	JJ	6,484	14,060	11/15/2013	01/15/2019

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	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
69349L-AG-3	PNC BANK NA		2	1FE	269,962	99.508	273,647	275,000	270,773		807			2.700	3.045	MN	1,238	7,425	12/27/2016	11/01/2022
69353R-DZ-8	PNC BANK NA		2	1FE	324,762	100.148	325,481	325,000	324,914		43			2.400	2.415	AO	1,582	7,800	09/15/2014	10/18/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN INC		1	2FE	224,659	104.700	209,400	200,000	211,373		(4,890)			4.875	2.260	MS	2,465	9,750	03/20/2015	03/30/2020
74005P-BH-6	PRAXAIR INC		1	1FE	982,135	99.588	995,880	1,000,000	997,011		3,467			1.250	1.606	MN	1,875	12,500	08/08/2013	11/07/2018
747525-AE-3	QUALCOMM INC		1	1FE	500,875	100.091	500,455	500,000	500,854		(21)			3.000	2.958	MN	1,708		11/17/2017	05/20/2022
747525-AR-4	QUALCOMM INC		1,2	1FE	489,530	97.542	487,710	500,000	489,754		224			2.600	3.038	JJ	7,764		11/17/2017	01/30/2023
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC	C	1	1FE	286,788	106.388	265,970	250,000	265,679		(6,814)			5.750	2.792	MS	4,233	14,375	10/17/2014	03/15/2020
82938B-AB-6	SINOPEC GROUP OVERSEAS DEVELOP	C	1	1FE	496,355	99.473	497,365	500,000	498,200		742			2.500	2.661	AO	2,188	12,500	06/19/2015	04/28/2020
842587-CM-7	SOUTHERN CO		1,2	2FE	703,153	100.633	704,431	700,000	701,606		(645)			2.750	2.650	JD	856	19,250	07/10/2015	06/15/2020
857477-AL-7	STATE STREET CORP		1	1FE	253,203	100.868	252,170	250,000	253,186		(16)			3.100	2.842	MN	990		12/19/2017	05/15/2023
89417E-AF-6	TRAVELERS CO INC		1	1FE	707,586	105.014	630,084	600,000	631,383		(21,583)			5.900	2.134	JD	2,850	35,400	05/08/2014	06/02/2019
911312-BK-1	UNITED PARCEL SERVICE INC		1,2	1FE	250,037	99.444	248,610	250,000	250,037					2.500	2.497	AO	816		12/15/2017	04/01/2023
913017-BV-0	UNITED TECHNOLOGIES CORP		1	1FE	514,725	101.857	509,285	500,000	513,942		(783)			3.100	2.430	JD	1,292	7,750	09/22/2017	06/01/2022
913017-CG-2	UNITED TECHNOLOGIES CORP		1,2	1FE	492,860	97.699	488,495	500,000	493,181		321			1.950	2.324	MN	1,624	4,875	10/20/2017	11/01/2021
91324P-BZ-4	UNITEDHEALTH GROUP INC		1,2	1FE	250,959	100.198	250,954	250,000	250,954		(4)			2.750	2.666	FA	2,597		12/19/2017	02/15/2023
91324P-CN-0	UNITEDHEALTH GROUP INC		1	1FE	771,090	103.263	774,473	750,000	767,507		(3,560)			3.350	2.799	JJ	11,585	25,125	12/27/2016	07/15/2022
92826C-AC-6	VISA INC		1,2	1FE	750,488	101.465	760,988	750,000	750,416		(71)			2.800	2.788	JD	992	21,000	12/27/2016	12/14/2022
92857W-BE-9	VODAFONE GROUP PLC	C	1	2FE	1,001,360	99.925	999,250	1,000,000	1,000,040		(296)			1.500	1.470	FA	5,500	15,000	05/22/2013	02/19/2018
928668-AM-4	VOLKSWAGEN AG	C	1	2FE	743,977	99.708	747,810	750,000	746,892		1,246			2.400	2.580	MN	1,950	18,000	08/14/2015	05/22/2020
949746-SA-0	WELLS FARGO & CO		1	1FE	249,860	98.326	245,815	250,000	249,897		28			2.100	2.112	JJ	2,260	5,265	09/21/2016	07/26/2021
94974B-FC-9	WELLS FARGO & CO		1	1FE	513,514	103.256	516,280	500,000	511,061		(2,441)			3.500	2.934	MS	5,493	17,500	12/28/2016	03/08/2022
950840-AC-2	WESFARMERS LTD	C	1	1FE	753,068	99.997	749,970	750,000	750,140		(661)			1.874	1.784	MS	3,942	14,055	06/06/2013	03/20/2018
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				63,843,128	X X X	62,482,668	60,761,000	62,246,899		39,169	(502,962)		X X X	X X X	X X X	556,670	1,948,419	X X X	X X X
03027W-AH-5	AMT 131A 1A - ABS		1	1FE	144,451	99.864	148,797	149,000	148,706		1,416			1.551	2.513	MON	103	2,311	01/07/2014	03/15/2043
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se				144,451	X X X	148,797	149,000	148,706		1,416			X X X	X X X	X X X	103	2,311	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)				63,987,579	X X X	62,631,465	60,910,000	62,395,605		39,169	(501,546)		X X X	X X X	X X X	556,773	1,950,730	X X X	X X X
40428H-PB-2	HSBC USA INC (NEW)		C	1FE	833,820	105.861	793,958	750,000	788,201		(13,204)			5.000	3.044	MS	9,792	37,500	05/23/2014	09/27/2020
4299999	Hybrid Securities - Issuer Obligations				833,820	X X X	793,958	750,000	788,201		(13,204)			X X X	X X X	X X X	9,792	37,500	X X X	X X X
4899999	Subtotals - Hybrid Securities				833,820	X X X	793,958	750,000	788,201		(13,204)			X X X	X X X	X X X	9,792	37,500	X X X	X X X

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SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC 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	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			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.		
88579Y-10-1	3M ORD			262.000	61,667	235,370	61,667	42,493		1,231		14,882		14,882		L	05/21/2015
002824-10-0	ABBOTT LABORATORIES ORD			1,480.000	84,464	57,070	84,464	60,720		1,569		27,617		27,617		L	09/22/2015
00507V-10-9	ACTIVISION BLIZZARD ORD			1,550.000	98,146	63,320	98,146	62,913		465		42,176		42,176		L	08/05/2016
00773T-10-1	ADVANSIX ORD			7.000	294	42,070	294	69				140		140		L	03/06/2013
00846U-10-1	AGILENT TECHNOLOGIES ORD			1,310.000	87,731	66,970	87,731	46,262	195	692		28,047		28,047		L	09/22/2015
009158-10-6	AIR PRODUCTS AND CHEMICALS OR			78.000	12,798	164,080	12,798	10,070	74	289		1,580		1,580		L	11/24/2015
01973R-10-1	ALLISON TRANSMISSION HOLDINGS			730.000	31,441	43,070	31,441	21,061		438		6,847		6,847		L	10/26/2015
02079K-30-5	ALPHABET CL A ORD			142.000	149,583	1,053,400	149,583	84,280				37,055		37,055		L	10/26/2015
02079K-10-7	ALPHABET CL C ORD			142.000	148,589	1,046,400	148,589	75,124				38,990		38,990		L	10/26/2015
02209S-10-3	ALTRIA GROUP ORD			1,640.000	117,112	71,410	117,112	84,227	1,082	4,084		6,216		6,216		L	01/14/2015
023135-10-6	AMAZON COM ORD			122.000	142,675	1,169,470	142,675	98,353				39,880		39,880		L	03/30/2017
025816-10-9	AMERICAN EXPRESS ORD			130.000	12,910	99,310	12,910	11,247		170		3,280		3,280		L	01/14/2015
03076C-10-6	AMERIPRISE FINANCE ORD			570.000	96,598	169,470	96,598	53,261		1,847		33,362		33,362		L	04/12/2016
031162-10-0	AMGEN ORD			587.000	102,079	173,900	102,079	79,949		2,700		16,254		16,254		L	01/14/2015
032654-10-5	ANALOG DEVICES ORD			47.999	4,273	89,030	4,273	3,946				328		328		L	03/10/2017
03349M-10-5	ANDEAVOR ORD			548.000	62,658	114,340	62,658	35,389		1,249		14,736		14,736		L	01/14/2015
036752-10-3	ANTHEM ORD			445.000	100,129	225,010	100,129	58,245		1,201		36,152		36,152		L	01/14/2015
037833-10-0	APPLE ORD			2,285.000	386,691	169,230	386,691	220,953		5,621		122,042		122,042		L	05/21/2015
00206R-10-2	AT&T ORD			3,440.000	133,747	38,880	133,747	142,681		5,738		(10,317)		(10,317)		L	03/30/2017
060505-10-4	BANK OF AMERICA ORD			5,970.000	176,234	29,520	176,234	94,685		2,328		44,297		44,297		L	01/14/2015
084670-70-2	BERKSHIRE HATHWAY CL B ORD			732.000	145,097	198,220	145,097	107,370				25,796		25,796		L	01/14/2015
09062X-10-3	BIOGEN ORD			58.000	18,477	318,570	18,477	16,433				2,044		2,044		L	02/04/2014
09075E-10-0	BIOVERATIV ORD			29.000	1,564	53,920	1,564	1,408				156		156		L	02/04/2014
097023-10-5	BOEING ORD			459.000	135,364	294,910	135,364	68,542		2,607		63,907		63,907		L	11/24/2015
117043-10-9	BRUNSWICK ORD			230.000	12,701	55,220	12,701	10,738		158		156		156		L	04/12/2016
122017-10-6	BURLINGTON STORES ORD			290.000	35,679	123,030	35,679	28,186				7,493		7,493		L	03/30/2017
143658-30-0	CARNIVAL ORD			1,110.000	73,671	66,370	73,671	63,796		1,461		9,521		9,521		L	03/30/2017
124857-20-2	CBS CL B ORD			930.000	54,870	59,000	54,870	63,638	167	335		(8,768)		(8,768)		L	03/30/2017
151020-10-4	CELGENE ORD			80.000	8,349	104,360	8,349	9,308				(911)		(911)		L	05/21/2015
159864-10-7	CHRLS RIVER LABS ORD			160.000	17,512	109,450	17,512	10,700				5,322		5,322		L	10/26/2015
125509-10-9	CIGNA ORD			244.000	49,554	203,090	49,554	26,002		10		17,007		17,007		L	01/14/2015
17275R-10-2	CISCO SYSTEMS ORD			1,390.000	53,237	38,300	53,237	43,047		1,571		11,231		11,231		L	08/05/2016
172967-42-4	CITIGROUP ORD			1,830.000	136,170	74,410	136,170	94,684		1,757		27,413		27,413		L	10/26/2015
177376-10-0	CITRIX SYSTEMS ORD			680.000	59,840	88,000	59,840	43,579				16,261		16,261		L	12/01/2015
G25839-10-4	COCA COLA EUROPEAN PARTNERS		D	260.000	10,361	39,850	10,361	12,832		294		2,197		2,197		L	05/27/2016
228368-10-6	CROWN HOLDINGS ORD			370.000	20,813	56,250	20,813	19,252				1,362		1,362		L	12/01/2015

(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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 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.		
126650-10-0	CVS HEALTH ORD			960.000	69,600	72.500	69,600	92,712		1,920		(6,154)		(6,154)	L	01/14/2015	
23331A-10-9	D R HORTON ORD			340.000	17,364	51.070	17,364	10,336		145		8,072		8,072	L	04/12/2016	
237194-10-5	DARDEN RESTAURANTS ORD			880.000	84,498	96.020	84,498	61,669		1,988		18,643		18,643	L	03/30/2017	
247361-70-2	DELTA AIR LINES ORD			550.000	30,800	56.000	30,800	25,602		558		3,746		3,746	L	04/23/2015	
24906P-10-9	DENTSPLY SIRONA ORD			620.000	40,815	65.830	40,815	32,610	54	211		5,022		5,022	L	06/23/2015	
26078J-10-0	DOWDUPONT ORD			480.000	34,186	71.220	34,186	23,543		182		10,643		10,643	L	11/05/2014	
26441C-20-4	DUKE ENERGY ORD			700.000	58,877	84.110	58,877	59,304		2,443		4,543		4,543	L	08/05/2016	
278642-10-3	EBAY ORD			2,190.000	82,651	37.740	82,651	67,435				17,630		17,630	L	08/05/2016	
285512-10-9	ELECTRONIC ARTS ORD			930.000	97,706	105.060	97,706	53,433				24,459		24,459	L	02/18/2015	
518439-10-4	ESTEE LAUDER CL A ORD			630.000	80,161	127.240	80,161	47,143		882		31,973		31,973	L	09/22/2015	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			480.000	35,827	74.640	35,827	41,513				2,808		2,808	L	11/24/2015	
30231G-10-2	EXXON MOBIL ORD			1,897.000	158,665	83.640	158,665	161,754		5,805		(12,558)		(12,558)	L	01/14/2015	
30303M-10-2	FACEBOOK CL A ORD			270.000	47,644	176.460	47,644	26,890				16,581		16,581	L	08/05/2016	
337932-10-7	FIRSTENERGY ORD			1,570.000	48,073	30.620	48,073	49,304		2,261		(550)		(550)	L	10/26/2015	
369550-10-8	GENERAL DYNAMICS ORD			437.000	88,908	203.450	88,908	59,547		1,433		13,455		13,455	L	01/14/2015	
369604-10-3	GENERAL ELECTRIC ORD			1,040.000	18,148	17.450	18,148	24,500	125	998		(14,716)		(14,716)	L	01/14/2015	
370334-10-4	GENERAL MILLS ORD			620.000	36,760	59.290	36,760	39,283		1,203		(1,538)		(1,538)	L	04/12/2016	
36174X-10-1	GGP ORD			1,980.000	46,312	23.390	46,312	52,978	436	2,257		(3,148)		(3,148)	L	07/22/2015	
375558-10-3	GILEAD SCIENCES ORD			980.000	70,207	71.640	70,207	50,676		2,038		29		29	L	01/14/2015	
391164-10-0	GREAT PLAINS ENERGY ORD			1,500.000	48,360	32.240	48,360	43,083		1,650		7,335		7,335	L	08/05/2016	
40412C-10-1	HCA HEALTHCARE ORD			580.000	50,947	87.840	50,947	48,844				8,016		8,016	L	06/23/2015	
436440-10-1	HOLOGIC ORD			1,200.000	51,300	42.750	51,300	46,015				3,156		3,156	L	10/26/2015	
437076-10-2	HOME DEPOT ORD			548.000	103,862	189.530	103,862	44,808		2,027		30,387		30,387	L	07/22/2015	
438516-10-6	HONEYWELL INTERNATIONAL ORD			190.000	29,138	153.360	29,138	13,173		521		7,127		7,127	L	03/06/2013	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			2,690.000	53,397	19.850	53,397	61,678	673	2,287		2,717		2,717	L	03/24/2015	
452308-10-9	ILLINOIS TOOL ORD			180.000	30,033	166.850	30,033	17,087	140	491		7,990		7,990	L	04/23/2015	
458140-10-0	INTEL ORD			830.000	38,313	46.160	38,313	28,821		894		8,209		8,209	L	09/15/2014	
459200-10-1	INTERNATIONAL BUSINESS MACHINE			596.000	91,438	153.420	91,438	91,280		3,516		(7,492)		(7,492)	L	08/31/2015	
477143-10-1	JETBLUE AIRWAYS ORD			1,600.000	35,744	22.340	35,744	39,757				(128)		(128)	L	12/11/2015	
478160-10-4	JOHNSON & JOHNSON ORD			1,277.000	178,422	139.720	178,422	132,391		4,240		31,299		31,299	L	01/14/2015	
46625H-10-0	JPMORGAN CHASE ORD			1,900.000	203,186	106.940	203,186	98,851		3,876		39,235		39,235	L	07/22/2015	
501044-10-1	KROGER ORD			580.000	15,921	27.450	15,921	19,022		284		(4,095)		(4,095)	L	01/14/2015	
521865-20-4	LEAR ORD			390.000	68,897	176.660	68,897	54,865		585		14,032		14,032	L	03/30/2017	
54142L-10-9	LOGMEIN ORD			116.004	13,282	114.500	13,282	8,650		87		4,632		4,632	L	12/01/2015	
548661-10-7	LOWE'S COMPANIES ORD			580.000	53,905	92.940	53,905	38,859		882		12,656		12,656	L	01/14/2015	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A	C		710.000	78,327	110.320	78,327	51,150		2,521		17,423		17,423	L	01/14/2015	

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(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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 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.		
56585A-10-2	MARATHON PETROLEUM ORD			1,000.000	65,980	65,980	65,980	38,114		1,520		15,630		15,630		L	01/14/2015
571748-10-2	MARSH & MCLENNAN ORD			1,000.000	81,390	81,390	81,390	74,380		1,090		7,010		7,010		L	03/30/2017
58933Y-10-5	MERCK & CO ORD			1,630.000	91,720	56,270	91,720	87,664	782	3,064		(4,238)		(4,238)		L	07/22/2015
592688-10-5	METTLER TOLEDO ORD			141.000	87,352	619,520	87,352	41,545				28,335		28,335		L	01/14/2015
594918-10-4	MICROSOFT ORD			1,510.000	129,165	85,540	129,165	69,020		2,401		35,334		35,334		L	01/14/2015
59522J-10-3	MID AMERICA APT COMMUNITI REIT			149.000	14,983	100,560	14,983	12,240		519		393		393		L	03/24/2015
609207-10-5	MONDELEZ INTERNATIONAL CL A OR			1,750.000	74,900	42,800	74,900	73,902	385	1,383		(2,678)		(2,678)		L	04/12/2016
615369-10-5	MOODYS ORD			160.000	23,618	147,610	23,618	14,826		243		8,534		8,534		L	01/14/2015
61945C-10-3	MOSAIC ORD			1,120.000	28,739	25,660	28,739	30,901		671		15,718		15,718		L	06/23/2015
620076-30-7	MOTOROLA SOLUTIONS ORD			700.000	63,238	90,340	63,238	51,282	364	1,316		5,215		5,215		L	08/05/2016
655664-10-0	NORDSTROM ORD			230.000	10,897	47,380	10,897	11,528		340		(127)		(127)		L	04/12/2016
67020Y-10-0	NUANCE COMMUNICATIONS ORD			1,870.000	30,575	16,350	30,575	30,195				2,712		2,712		L	08/05/2016
679580-10-0	OLD DOMINION FREIGHT LINE ORD			260.000	34,203	131,550	34,203	18,628		104		11,898		11,898		L	05/21/2015
681919-10-6	OMNICOM GROUP ORD			120.000	8,740	72,830	8,740	10,260	72	132		(1,520)		(1,520)		L	03/30/2017
690742-10-1	OWENS CORNING ORD			940.000	86,424	91,940	86,424	44,408	197	752		37,957		37,957		L	11/24/2015
713448-10-8	PEPSICO ORD			980.000	117,522	119,920	117,522	75,653	789	3,053		14,984		14,984		L	03/24/2015
717081-10-3	PFIZER ORD			3,600.000	130,392	36,220	130,392	106,808		4,608		13,464		13,464		L	01/14/2015
69351T-10-6	PPL ORD			860.000	26,617	30,950	26,617	31,743	340	1,346		(2,666)		(2,666)		L	08/05/2016
742718-10-9	PROCTER & GAMBLE ORD			1,050.000	96,474	91,880	96,474	78,323		2,875		8,190		8,190		L	09/22/2015
744320-10-2	PRUDENTIAL FINANCIAL ORD			740.000	85,085	114,980	85,085	57,418		2,220		8,081		8,081		L	09/22/2015
74460D-10-9	PUBLIC STORAGE REIT ORD			270.000	56,430	209,000	56,430	53,521		2,160		(3,915)		(3,915)		L	01/14/2015
756577-10-2	RED HAT ORD			430.000	51,643	120,100	51,643	32,456				21,672		21,672		L	08/05/2016
759509-10-2	RELIANCE STEEL ORD			210.000	18,016	85,790	18,016	12,376		378		1,313		1,313		L	11/24/2015
806857-10-8	SCHLUMBERGER ORD		C	1,155.000	77,835	67,390	77,835	97,555	578	2,310		(19,127)		(19,127)		L	06/23/2015
828806-10-9	SIMON PROP GRP REIT ORD			64.000	10,991	171,740	10,991	12,661		458		(380)		(380)		L	01/14/2015
82968B-10-3	SIRIUS XM HOLDINGS ORD			3,970.000	21,279	5,360	21,279	20,644		123		635		635		L	03/30/2017
844741-10-8	SOUTHWEST AIRLINES ORD			1,540.000	100,793	65,450	100,793	60,765	193	693		24,039		24,039		L	01/14/2015
84763R-10-1	SPECTRUM BRANDS HOLDINGS ORD			415.000	46,646	112,400	46,646	58,334		523		(11,688)		(11,688)		L	03/30/2017
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			860.000	75,035	87,250	75,035	46,342	86	344		24,854		24,854		L	05/21/2015
74144T-10-8	T ROWE PRICE GROUP ORD			670.000	70,303	104,930	70,303	54,283		1,528		19,879		19,879		L	01/14/2015
882508-10-4	TEXAS INSTRUMENTS ORD			860.000	89,818	104,440	89,818	47,177		1,823		27,064		27,064		L	08/05/2016
887317-30-3	TIME WARNER ORD			880.000	80,494	91,470	80,494	73,244		1,369		(4,556)		(4,556)		L	03/30/2017
89417E-10-9	TRAVELERS COMPANIES ORD			549.000	74,466	135,640	74,466	56,605		1,554		7,258		7,258		L	01/14/2015
907818-10-8	UNION PACIFIC ORD			690.000	92,529	134,100	92,529	54,812		1,711		20,990		20,990		L	01/14/2015
91913Y-10-0	VALERO ENERGY ORD			960.000	88,234	91,910	88,234	41,843		2,688		22,646		22,646		L	06/25/2014
92343E-10-2	VERISIGN ORD			260.000	29,754	114,440	29,754	16,306				9,976		9,976		L	02/18/2015

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(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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 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.		
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,320,000	122,798	52.930	122,798	109,848		5,388		(1,044)		(1,044)		L	10/26/2015
92532W-10-3	VERSUM MATERIALS ORD			39,000	1,476	37.850	1,476	822		6		381		381		L	11/24/2015
92826C-83-9	VISA CL A ORD			814,000	92,812	114.020	92,812	51,841		562		29,304		29,304		L	01/14/2015
931142-10-3	WAL MART STORES ORD			1,210,000	119,488	98.750	119,488	99,087	617	2,456		35,852		35,852		L	08/31/2015
254687-10-6	WALT DISNEY ORD			1,055,000	113,423	107.510	113,423	82,118	886	1,563		2,601		2,601		L	03/30/2017
949746-10-1	WELLS FARGO ORD			1,480,000	89,792	60.670	89,792	52,422		2,279		8,229		8,229		L	01/14/2015
98978V-10-3	ZOETIS CL A ORD			240,000	17,290	72.040	17,290	12,098		101		4,442		4,442		L	06/23/2015
9099999	Industrial and Miscellaneous (Unaffiliated)				7,964,111	X X X	7,964,111	5,830,007	8,235	143,654		1,407,841		1,407,841		X X X	X X X
000002-00-6	Investment - ALTUS GROUP INC			100,000,000	43,035,980	1.000	43,035,980	43,035,980				12,829,231		12,829,231		L	12/31/2008
9199999	Parent, Subsidiaries, and Affiliates				43,035,980	X X X	43,035,980	43,035,980				12,829,231		12,829,231		X X X	X X X
00162Q-10-6	COHEN STEERS GLOBAL REALTY MA			13,000,000	584,022	44.925	584,022	513,190		21,264		42,380		42,380		L	01/14/2015
464287-46-5	ISHARES MSCI EAFE ETF			14,900,000	1,047,620	70.310	1,047,620	745,769		26,884		187,442		187,442		L	01/06/2016
464288-27-3	ISHARES MSCI EAFE SMALL CAP ETF			6,700,000	432,150	64.500	432,150	350,641		10,291		98,222		98,222		L	04/28/2015
464287-23-4	ISHARES MSCI EMERGING MARKETS			18,750,000	883,500	47.120	883,500	771,679		16,377		111,821		111,821		L	08/02/2017
78464A-81-3	SPDR S&P 600 SMALL CAP ETF			5,710,000	759,430	133.000	759,430	363,568		17,777		69,491		69,491		L	08/01/2013
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			4,235,000	1,462,811	345.410	1,462,811	511,914	5,500	16,757		184,985		184,985		L	08/01/2013
9299999	Mutual Funds				5,169,533	X X X	5,169,533	3,256,761	5,500	109,350		694,341		694,341		X X X	X X X
9799999	Total Common Stocks				56,169,624	X X X	56,169,624	52,122,748	13,735	253,004		14,931,413		14,931,413		X X X	X X X
9899999	Total Preferred and Common Stocks				56,169,624	X X X	56,169,624	52,122,748	13,735	253,004		14,931,413		14,931,413		X X X	X X X

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(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
656457-KS-6	NORRISTOWN PA		04/01/2017	Citizens		151,499	150,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	151,499	150,000.00	
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/13/2017	Citizens		493,665	500,000.00	139
037833-DE-7	APPLE INC		12/15/2017	Citizens		198,880	200,000.00	480
05348E-AT-6	AVALONBAY COMMUNITIES INC		10/25/2017	Citizens		269,738	250,000.00	3,850
06406F-AD-5	BANK OF NEW YORK MELLON CORP		12/01/2017	Citizens		486,510	500,000.00	3,331
06744C-B8-3	BARCLAYS BANK PLC	C	10/20/2017	Citizens		500,000	500,000.00	
05565Q-DG-0	BP CAPITAL MARKETS PLC	C	11/17/2017	Citizens		256,153	250,000.00	3,864
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP		11/17/2017	Citizens		531,515	500,000.00	9,219
191241-AE-8	COCA-COLA FEMSA SAB DE CV	C	10/25/2017	Citizens		526,790	500,000.00	8,127
00209T-AB-1	COMCAST CABLE COMMUNICATIONS HOLDINGS IN		03/24/2017	Citizens		672,614	500,000.00	17,597
278062-AC-8	EATON CORP	C	09/22/2017	Citizens		505,703	500,000.00	5,500
36966R-6W-1	GENERAL ELECTRIC CAPITAL CORPORATION		01/06/2017	Citizens		112,291	100,000.00	372
369604-BD-4	GENERAL ELECTRIC CO		01/06/2017	Citizens		151,199	150,000.00	1,035
375558-BC-6	GILEAD SCIENCES INC		01/06/2017	Citizens		513,646	500,000.00	5,868
44987C-AG-3	ING BANK NV	C	09/22/2017	Citizens		305,106	300,000.00	878
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP		10/25/2017	Citizens		260,882	250,000.00	2,016
46625H-JC-5	JPMORGAN CHASE & CO		10/06/2017	Citizens		240,199	224,000.00	1,516
582839-AJ-5	MEAD JOHNSON NUTRITION CO	C	10/20/2017	Citizens		513,515	500,000.00	6,625
59156R-BF-4	METLIFE INC		01/13/2017	Citizens		303,380	300,000.00	864
594918-AQ-7	MICROSOFT CORP		12/01/2017	Citizens		249,010	250,000.00	280
747525-AE-3	QUALCOMM INC		11/17/2017	Citizens		500,875	500,000.00	42
747525-AR-4	QUALCOMM INC		11/17/2017	Citizens		489,530	500,000.00	6,319
857477-AL-7	STATE STREET CORP		12/19/2017	Citizens		253,203	250,000.00	775
911312-BK-1	UNITED PARCEL SERVICE INC		12/15/2017	Citizens		250,037	250,000.00	608
913017-BV-0	UNITED TECHNOLOGIES CORP		09/22/2017	Citizens		514,725	500,000.00	4,951
913017-CG-2	UNITED TECHNOLOGIES CORP		10/20/2017	Citizens		492,860	500,000.00	4,685
91324P-BZ-4	UNITEDHEALTH GROUP INC		12/19/2017	Citizens		250,958	250,000.00	2,406
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	9,842,984	9,524,000.00	91,347
8399997	Subtotal - Bonds - Part 3				X X X	9,994,483	9,674,000.00	91,347
8399999	Total - Bonds				X X X	9,994,483	9,674,000	91,347
023135-10-6	AMAZON COM ORD		04/01/2017	Citizens	90.000	78,799		
032654-10-5	ANALOG DEVICES ORD		03/10/2017	Citizens	48.740	3,946		
00206R-10-2	AT&T ORD		04/01/2017	Citizens	2,050.000	84,947		
122017-10-6	BURLINGTON STORES ORD		04/01/2017	Citizens	290.000	28,186		
143658-30-0	CARNIVAL ORD		04/01/2017	Citizens	900.000	53,217		

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
124857-20-2	CBS CL B ORD		04/01/2017	Citizens	930.000	63,638		
237194-10-5	DARDEN RESTAURANTS ORD		04/01/2017	Citizens	190.000	15,678		
521865-20-4	LEAR ORD		04/01/2017	Citizens	390.000	54,865		
571748-10-2	MARSH & MCLENNAN ORD		04/01/2017	Citizens	1,000.000	74,380		
681919-10-6	OMNICOM GROUP ORD		04/01/2017	Citizens	120.000	10,260		
82968B-10-3	SIRIUS XM HOLDINGS ORD		04/01/2017	Citizens	3,970.000	20,644		
84763R-10-1	SPECTRUM BRANDS HOLDINGS ORD		04/01/2017	Citizens	415.000	58,334		
887317-30-3	TIME WARNER ORD		04/01/2017	Citizens	120.000	11,687		
254687-10-6	WALT DISNEY ORD		04/01/2017	Citizens	105.000	11,813		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	570,394	X X X	
464287-23-4	ISHARES MSCI EMERGING MARKETS ETF		08/02/2017	Citizens	18,750.000	771,679		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	771,679	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	1,342,073	X X X	
9799999	Total - Common Stocks				X X X	1,342,073	X X X	
9899999	Total - Preferred and Common Stocks				X X X	1,342,073	X X X	
9999999	Totals				X X X	11,336,556	X X X	91,347

E13.1

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's 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.												
31371L-DY-2	FN 254919 - RMBS		12/01/2017	Citizens		29,012	29,012.26	30,517	29,398											523	09/01/2018					
31371M-GB-7	FN 255894 - RMBS		12/01/2017	Citizens		7,805	7,804.96	7,661	7,638		(386)		(386)							171	10/01/2025					
31402R-H3-6	FN 735650 - RMBS		12/01/2017	Citizens		11,295	11,294.77	11,262	11,247		167		167							254	11/01/2018					
31403D-EP-0	FN 745442 - RMBS		12/01/2017	Citizens		27,254	27,254.11	27,151	27,178		48		48							604	07/01/2019					
31417Y-FQ-5	FN MA0174 - RMBS		12/01/2017	Citizens		25,606	25,606.15	27,067	26,126		76		76							453	09/01/2019					
31417Y-VX-2	FN MA0629 - RMBS		12/01/2017	Citizens		35,094	35,094.03	36,350	35,659		(520)		(520)							555	01/01/2021					
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	136,066	136,066.28	140,008	137,246		(1,181)		(1,181)							2,560	X X X					
00817Y-AH-1	AETNA INC		04/01/2017	Citizens		522,141	500,000.00	532,787	523,613				(53,682)							10,299	10,299	11,411	09/01/2020			
05565Q-CC-0	BP CAPITAL MARKETS PLC	C	11/06/2017	Citizens		2,000,000	2,000,000.00	2,012,420	2,002,400		(2,400)		(2,400)									27,500	11/06/2017			
14916R-AB-0	CATHOLIC HEALTH INITIATI		11/01/2017	Citizens		105,000	105,000.00	102,677	104,485		515		515									1,680	11/01/2017			
20271R-AE-0	COMMONWEALTH BANK O	C	03/13/2017	Citizens		500,000	500,000.00	499,415	499,961		39		39									2,813	03/13/2017			
20825C-AR-5	CONOCOPHILLIPS		09/01/2017	Citizens		265,376	250,000.00	300,618	265,903		(3,806)		(3,806)									13,314	02/01/2019			
38141E-R5-0	GOLDMAN SACHS GROUP I		06/15/2017	Citizens		341,000	341,000.00	367,598	344,094		(3,094)		(3,094)									6,820	06/15/2017			
459200-GJ-4	INTERNATIONAL BUSINES		09/14/2017	Citizens		1,000,000	1,000,000.00	1,193,680	1,031,839		(31,839)		(31,839)									57,000	09/14/2017			
48121C-VZ-6	JPMORGAN CHASE BANK		07/05/2017	Citizens		250,000	250,000.00	296,300	255,178		(5,178)		(5,178)									15,000	07/05/2017			
J43830-EM-6	MITSUBISHI CORP	D	07/13/2017	Citizens		1,000,000	1,000,000.00	1,009,680	1,001,289		(1,289)		(1,289)									18,750	07/13/2017			
63307A-AA-3	NATIONAL BANK OF CANA		10/10/2017	Citizens		300,000	300,000.00	301,008	300,163		(163)		(163)									4,024	11/07/2017			
68389X-AN-5	ORACLE CORP		10/16/2017	Citizens		986,000	986,000.00	979,166	984,605		1,395		1,395									19,125	10/15/2017			
69349L-AC-2	PNC BANK, N.A.		09/21/2017	Citizens		2,175,000	2,175,000.00	2,464,890	2,222,610		(47,610)		(47,610)									106,031	09/21/2017			
767201-AK-2	RIO TINTO FINANCE (USA)	C	06/21/2017	Citizens		317,518	300,000.00	317,037	311,906		(1,402)		(1,402)									7,014	7,014	6,679	11/02/2020	
801060-AB-0	SANOFI SA		09/05/2017	Citizens		1,000,000	1,000,000.00	997,400	999,310		362		362									327	327	11,215	04/10/2018	
71644E-AH-5	SUNCOR ENERGY INC		12/15/2017	Citizens		356,199	350,000.00	393,568	367,991		(12,459)		(12,459)									667	667	22,940	05/15/2018	
88166H-AD-9	TEVA PHARMACEUTICAL FI	C	11/29/2017	Citizens		76,640	80,000.00	78,640	79,050		262		262									(2,671)	(2,671)	2,160	03/18/2020	
92343V-AL-8	VERIZON COMMUNICATIO		04/24/2017	Citizens		1,270,000	1,270,000.00	1,496,924	1,325,110		(15,141)		(15,141)									2,234	2,234	48,313	02/15/2018	
92343V-BF-0	VERIZON COMMUNICATIO		06/30/2017	Citizens		250,008	250,000.00	248,575	249,736		157		157									115	115	1,826	11/01/2017	
92857W-AY-6	VODAFONE GROUP PLC	C	08/14/2017	Citizens		250,053	250,000.00	249,523	249,920		67		67									65	65	2,760	09/26/2017	
949746-NX-5	WELLS FARGO & CO		12/11/2017	Citizens		500,000	500,000.00	571,087	519,319		(19,319)		(19,319)									500,000		28,125	12/11/2017	
94974B-FD-7	WELLS FARGO & CO		05/08/2017	Citizens		500,000	500,000.00	512,270	501,122		(1,122)		(1,122)									500,000		5,250	05/08/2017	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	13,964,935	13,907,000.00	14,925,263	14,139,604		(195,707)		(195,707)										21,329	21,329	412,736	X X X
8399997	Subtotal - Bonds - Part 4				X X X	14,101,001	14,043,066	15,065,271	14,276,850		(196,888)		(196,888)										21,329	21,329	415,296	X X X
8399999	Total - Bonds				X X X	14,101,001	14,043,066.28	15,065,271	14,276,850		(196,888)		(196,888)										21,329	21,329	415,296	X X X
008252-10-8	AFFILIATED MANAGERS G		04/01/2017	Citizens		251,000		50,079	36,470													50,079		4,338	4,338	50
032654-10-5	ANALOG DEVICES ORD		03/17/2017	Citizens		0.741		62														61		1	1	65
036752-10-3	ANTHEM ORD		05/01/2017	Citizens																						
075896-10-0	BED BATH AND BEYOND O		04/18/2017	Citizens		770,000	30,322	56,648	31,293													56,648		(970)	(970)	193

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
09062X-10-3	BIOGEN ORD		02/02/2017	Citizens	58,000			17,840	16,448	1,393			1,393		17,840						
156700-10-6	CENTURYLINK ORD		04/01/2017	Citizens	1,630,000	37,490		59,693	38,761						59,693		(1,270)	(1,270)	880		
177376-10-0	CITRIX SYSTEMS ORD		01/31/2017	Citizens	680,000			52,290	60,731	(8,441)			(8,441)		52,290						
20030N-10-1	COMCAST CL A ORD		05/01/2017	Citizens	2,000,000	74,506		50,438	69,050	(18,612)			(18,612)		50,438		24,068	24,068	275		
256677-10-5	DOLLAR GENERAL ORD		04/01/2017	Citizens	260,000	18,350		17,477	19,258	(1,782)			(1,782)		17,477		874	874	65		
369604-10-3	GENERAL ELECTRIC ORD		05/01/2017	Citizens																	
437076-10-2	HOME DEPOT		05/01/2017	Citizens	243,000	35,701		16,643	32,581	(17,775)			(17,775)		16,643		19,058	19,058	140		
46625H-10-0	JPMORGAN CHASE ORD		05/01/2017	Citizens																	
535678-10-6	LINEAR TECHNOLOGY CO		03/10/2017	Citizens	210,000	13,666		12,390	13,094	(704)			(704)		12,390		1,276	1,276	69		
54142L-10-9	LOGMEIN ORD		03/20/2017	Citizens	0.820	79		61							61		18	18			
548661-10-7	LOWE'S COMPANIES ORD		04/01/2017	Citizens	510,000	41,935		34,169	36,271	(19,940)			(19,940)		34,169		7,766	7,766	179		
56585A-10-2	MARATHON PETROLEUM O		05/01/2017	Citizens																	
571903-20-2	MARRIOTT INTERNATIONA		04/01/2017	Citizens	730,000	69,213		49,223	60,356	(11,134)			(11,134)		49,223		19,991	19,991	219		
87612E-10-6	TARGET ORD		04/01/2017	Citizens	790,000	43,500		64,992	57,062	7,931			7,931		64,992		(21,492)	(21,492)	474		
260543-10-3	THE DOW CHEMICAL COM		10/02/2017	Citizens	480,000			23,543	27,466	(3,923)			(3,923)		23,543				883		
90130A-10-1	TWENTY FIRST CENTURY		04/19/2017	Citizens	1,890,000	60,572		65,352	52,996	12,356			12,356		65,352		(4,780)	(4,780)	340		
92839U-20-6	VISTEON ORD		04/01/2017	Citizens	226,000	22,032		24,680	18,157						24,680		3,876	3,876			
254687-10-6	WALT DISNEY ORD		05/01/2017	Citizens																	
98310W-10-8	WYNDHAM WORLDWIDE O		04/01/2017	Citizens	670,000	56,641		56,224	51,168	5,056			5,056		56,224		417	417	389		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	544,877	X X X	651,804	621,162	(55,575)			(55,575)		651,803		53,171	53,171	4,221	X X X	
990220-47-7	RBS CITIZENS NA CASH S		12/01/2017	Citizens		1,897,502		1,897,502	1,897,502					1,897,502							
78462F-10-3	SPDR S&P 500 ETF		05/12/2017	Citizens	2,075,000	497,159		349,925	463,825	(113,899)			(113,899)		349,925		147,234	147,234	6,921		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	2,394,661	X X X	2,247,427	2,361,327	(113,899)			(113,899)		2,247,427		147,234	147,234	6,921	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	2,939,538	X X X	2,899,231	2,982,489	(169,474)			(169,474)		2,899,230		200,405	200,405	11,142	X X X	
9799999	Total - Common Stocks				X X X	2,939,538	X X X	2,899,231	2,982,489	(169,474)			(169,474)		2,899,230		200,405	200,405	11,142	X X X	
9899999	Total - Preferred and Common Stocks				X X X	2,939,538	X X X	2,899,231	2,982,489	(169,474)			(169,474)		2,899,230		200,405	200,405	11,142	X X X	
9999999	Totals					17,040,539	X X X	17,964,502	17,259,339	(169,474)	(196,888)		(366,362)		17,031,402		221,734	221,734	426,438	X X X	

E14.1

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
NONE																				
9999999	Totals						XXX													

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (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
000000-00-0	INVT IN AFFIL - ALTUS GROUP		00000		2ciB2	NO		43,035,980		1,000,000.000	100.000
1599999 Common Stocks - Non-Insurer Which Controls Insurer								43,035,980		XXX	XXX
000000-00-0	INVT IN AFFIL - ALTUS REALTY		00000		2ciB2	NO		2,360,377			
1799999 Common Stocks - Other Affiliates								2,360,377		XXX	XXX
1899999 Total - Common Stocks								45,396,357		XXX	XXX
1999999 Totals								45,396,357		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

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

E16.1

SCHEDULE DA - PART 1

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

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

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						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

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

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate 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
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
9999999 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;
0;	NAIC 6 \$	0;		

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
9999999 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 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					
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			

NONE

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			

NONE

OVERFLOW PAGE FOR WRITE-INS

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