



52632201920100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2019  
OF THE CONDITION AND AFFAIRS OF THE

## ALTUS DENTAL INSURANCE CO., INC.

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

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

Country of Domicile US

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

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

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

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

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

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

Internet Web Site Address www.altusdental.com

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

### OFFICERS

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

### VICE-PRESIDENTS

Name	Title	Name	Title
<u>RICHARD A. FRITZ</u>	<u>VP &amp; CFO</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF OPERATING OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>	<u>WENDY DUNCAN</u>	<u>VP - CHIEF MARKETING OFFICER</u>
<u>JAMES KINNEY #</u>	<u>VP - SALES</u>		

### DIRECTORS OR TRUSTEES

<u>JULIE G. DUFFY</u>	<u>THOMAS P. ENRIGHT</u>	<u>FRANCIS J. FLYNN</u>	<u>JONATHAN W. HALL</u>
<u>EDWARD O. HANDY</u>	<u>PETER C. HAYES</u>	<u>JUNIOR JABBIE #</u>	<u>COLIN P. KANE</u>
<u>LINDA R. McGOLDRICK</u>	<u>MARK A. PAULHUS</u>	<u>HEATHER A. PROVINO</u>	<u>JAMES V. ROSATI</u>
<u>JOHN T. RUGGEIRI</u>	<u>EDWIN J. SANTOS</u>	<u>MARK A. SHAW</u>	

State of RHODE ISLAND

County of PROVIDENCE ss

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

(Signature)  
JOSEPH R PERRONI  
(Printed Name)  
1.  
PRESIDENT  
(Title)

(Signature)  
MELISSA GENNARI  
(Printed Name)  
2.  
ASSISTANT SECRETARY  
(Title)

(Signature)  
RICHARD A. FRITZ  
(Printed Name)  
3.  
TREASURER  
(Title)

Subscribed and sworn to (or affirmed) before me this on this  
26th day of FEBRUARY, 2020, 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 of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments						
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
1.06 Industrial and miscellaneous	41,741,947	91.81	41,741,947		41,741,947	91.81
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	41,741,947	91.81	41,741,947		41,741,947	91.81
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,074,663	4.56	2,074,663		2,074,663	4.56
6.02 Cash equivalents (Schedule E, Part 2)	530,827	1.17	530,827		530,827	1.17
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	2,605,490	5.73	2,605,490		2,605,490	5.73
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	1,118,458	2.46	1,118,458		1,118,458	2.46
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	45,465,895	100.00	45,465,895		45,465,895	100.00

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

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

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

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

1. Book/adjusted carrying value, December 31 of prior year		1,583,980
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	966,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)		966,000
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	89,482	
5.2 Totals, Part 3, Column 9		89,482
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		1,521,004
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)		1,118,458
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		1,118,458

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

1. Book/adjusted carrying value, December 31 of prior year		32,841,545
2. Cost of bonds and stocks acquired, Part 3, Column 7		15,708,506
3. Accrual of discount		39,403
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	20,698	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		20,698
5. Total gain (loss) on disposals, Part 4, Column 19		1,582
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,596,371
7. Deduct amortization of premium		300,939
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		27,524
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		41,741,948
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		41,741,948

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	33,981,817	34,555,781	34,573,370	33,262,000
	9. Canada	3,085,590	3,069,780	3,088,278	3,050,000
	10. Other Countries	4,674,540	4,759,680	4,700,220	4,650,000
	11. Totals	41,741,947	42,385,241	42,361,868	40,962,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	41,741,947	42,385,241	42,361,868	40,962,000
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	<b>25. Total Common Stocks</b>				
	26. Total Stocks				
	<b>27. Total Bonds and Stocks</b>	41,741,947	42,385,241	42,361,868	

### 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1						XXX						
1.2 NAIC 2					<b>NONE</b>	XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX						
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3					<b>NONE</b>	XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3					<b>NONE</b>	XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3					<b>NONE</b>	XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1						XXX						
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4					<b>NONE</b>	XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals						XXX						

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

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

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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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	3,165,521	32,479,310	1,222,781			XXX	36,867,612	88.323	27,071,453	82.431	35,050,137	1,817,475
6.2 NAIC 2	754,018	3,620,228				XXX	4,374,245	10.479	5,289,882	16.107	3,824,723	549,523
6.3 NAIC 3	500,090					XXX	500,090	1.198	480,210	1.462	500,090	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,419,628	36,099,538	1,222,781			XXX	41,741,947	100.000	32,841,545	100.000	39,374,950	2,366,998
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX						
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						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

### 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 11.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 3,165,521	32,479,310	1,222,781				36,867,612	88.323	X X X	X X X	35,050,137	1,817,475
11.2 NAIC 2	(d) 754,018	3,620,228					4,374,245	10.479	X X X	X X X	3,824,723	549,523
11.3 NAIC 3	(d) 500,090						500,090	1.198	X X X	X X X	500,090	
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)								X X X	X X X		
11.6 NAIC 6	(d)								X X X	X X X		
11.7 Totals	4,419,628	36,099,538	1,222,781				(b) 41,741,947	100.000	X X X	X X X	39,374,950	2,366,998
11.8 Line 11.7 as a % of Col. 7	10.588	86.483	2.929				100.000	X X X	X X X	X X X	94.329	5.671
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	4,610,565	22,460,888					X X X	X X X	27,071,453	82.431	23,741,841	3,329,612
12.2 NAIC 2	202,678	5,087,204					X X X	X X X	5,289,882	16.107	5,289,882	
12.3 NAIC 3		480,210					X X X	X X X	480,210	1.462	480,210	
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X				
12.6 NAIC 6							X X X	X X X				
12.7 Totals	4,813,243	28,028,302					X X X	X X X	(b) 32,841,545	100.000	29,511,933	3,329,612
12.8 Line 12.7 as a % of Col. 9	14.656	85.344					X X X	X X X	100.000	X X X	89.862	10.138
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	3,014,541	30,812,815	1,222,781				35,050,137	83.969	23,741,841	72.292	35,050,137	X X X
13.2 NAIC 2	754,018	3,070,705					3,824,723	9.163	5,289,882	16.107	3,824,723	X X X
13.3 NAIC 3	500,090						500,090	1.198	480,210	1.462	500,090	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	4,268,649	33,883,521	1,222,781				39,374,950	94.329	29,511,933	89.862	39,374,950	X X X
13.8 Line 13.7 as a % of Col. 7	10.841	86.053	3.105				100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.226	81.174	2.929				94.329	X X X	X X X	X X X	94.329	X X X
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	150,980	1,666,495					1,817,475	4.354	3,329,612	10.138	X X X	1,817,475
14.2 NAIC 2		549,523					549,523	1.316			X X X	549,523
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	150,980	2,216,018					2,366,998	5.671	3,329,612	10.138	X X X	2,366,998
14.8 Line 14.7 as a % of Col. 7	6.379	93.621					100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.362	5.309					5.671	X X X	X X X	X X X	X X X	5.671

(a) Includes \$ 2,366,998 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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



**SCHEDULE D - PART 1A - SECTION 2**

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

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed	
<b>1. U.S. Governments</b>				<b>NONE</b>									
1.01 Issuer Obligations							XXX						
1.02 Residential Mortgage-Backed Securities							XXX						
1.03 Commercial Mortgage-Backed Securities							XXX						
1.04 Other Loan-Backed and Structured Securities							XXX						
1.05 Totals							XXX						
<b>2. All Other Governments</b>				<b>NONE</b>									
2.01 Issuer Obligations							XXX						
2.02 Residential Mortgage-Backed Securities							XXX						
2.03 Commercial Mortgage-Backed Securities							XXX						
2.04 Other Loan-Backed and Structured Securities							XXX						
2.05 Totals							XXX						
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>									
3.01 Issuer Obligations							XXX						
3.02 Residential Mortgage-Backed Securities							XXX						
3.03 Commercial Mortgage-Backed Securities							XXX						
3.04 Other Loan-Backed and Structured Securities							XXX						
3.05 Totals							XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>									
4.01 Issuer Obligations							XXX						
4.02 Residential Mortgage-Backed Securities							XXX						
4.03 Commercial Mortgage-Backed Securities							XXX						
4.04 Other Loan-Backed and Structured Securities							XXX						
4.05 Totals							XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>				<b>NONE</b>									
5.01 Issuer Obligations							XXX						
5.02 Residential Mortgage-Backed Securities							XXX						
5.03 Commercial Mortgage-Backed Securities							XXX						
5.04 Other Loan-Backed and Structured Securities							XXX						
5.05 Totals							XXX						
<b>6. Industrial and Miscellaneous</b>													
6.01 Issuer Obligations	4,419,628	36,099,538	1,222,781			XXX	41,741,947	100.000	32,841,545	100.000	39,374,950	2,366,998	
6.02 Residential Mortgage-Backed Securities						XXX							
6.03 Commercial Mortgage-Backed Securities						XXX							
6.04 Other Loan-Backed and Structured Securities						XXX							
6.05 Totals	4,419,628	36,099,538	1,222,781			XXX	41,741,947	100.000	32,841,545	100.000	39,374,950	2,366,998	
<b>7. Hybrid Securities</b>				<b>NONE</b>									
7.01 Issuer Obligations							XXX						
7.02 Residential Mortgage-Backed Securities							XXX						
7.03 Commercial Mortgage-Backed Securities							XXX						
7.04 Other Loan-Backed and Structured Securities							XXX						
7.05 Totals							XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>				<b>NONE</b>									
8.01 Issuer Obligations							XXX						
8.02 Residential Mortgage-Backed Securities							XXX						
8.03 Commercial Mortgage-Backed Securities							XXX						
8.04 Other Loan-Backed and Structured Securities							XXX						
8.05 Affiliated Bank Loans – Issued							XXX						
8.06 Affiliated Bank Loans – Acquired							XXX						
8.07 Totals							XXX						

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

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

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations	4,419,628	36,099,538	1,222,781			XXX	41,741,947	100.000	XXX	XXX	39,374,950	2,366,998
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	4,419,628	36,099,538	1,222,781				41,741,947	100.000	XXX	XXX	39,374,950	2,366,998
11.09 Line 11.08 as a % of Col. 7	10.588	86.483	2.929				100.000	XXX	XXX	XXX	94.329	5.671
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations	4,813,243	28,028,302				XXX	XXX	XXX	32,841,545	100.000	29,511,933	3,329,612
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	4,813,243	28,028,302					XXX	XXX	32,841,545	100.000	29,511,933	3,329,612
12.09 Line 12.08 as a % of Col. 9	14.656	85.344					XXX	XXX	100.000%	XXX	89.862	10.138
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations	4,268,649	33,883,521	1,222,781			XXX	39,374,950	94.329	29,511,933	89.862	39,374,950	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities						XXX						XXX
13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	4,268,649	33,883,521	1,222,781				39,374,950	94.329	29,511,933	89.862	39,374,950	XXX
13.09 Line 13.08 as a % of Col. 7	10.841	86.053	3.105				100.000	XXX	XXX	XXX	100.000	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.226	81.174	2.929				94.329	XXX	XXX	XXX	94.329	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations	150,980	2,216,018				XXX	2,366,998	5.671	3,329,612	10.138	XXX	2,366,998
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	150,980	2,216,018					2,366,998	5.671	3,329,612	10.138	XXX	2,366,998
14.09 Line 14.08 as a % of Col. 7	6.379	93.621					100.000	XXX	XXX	XXX	XXX	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.362	5.309					5.671	XXX	XXX	XXX	XXX	5.671

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**NONE**  
**NONE**

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

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

NONE

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(a) Indicate the category of such assets, for 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.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	<b>NONE</b>	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Future Contracts

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

### SCHEDULE DB - PART C - SECTION 1

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

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

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## SCHEDULE DB - PART C - SECTION 2

### Replication (Synthetic Asset) Transactions Open

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

S13

## SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....		
3. Total (Line 1 plus Line 2) .....		
4. Part D, Section 1, Column 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	1,939,639		1,939,639	
2. Cost of cash equivalents acquired	16,316,771		16,316,771	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	17,725,583		17,725,583	
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)	530,827		530,827	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	530,827		530,827	

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



### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

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

E01

### SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

### SCHEDULE A - PART 3

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

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

E03

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

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

## SCHEDULE B - PART 2

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

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

E05

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
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 Designation and Administrative Symbol/Market Indicator	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrance	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TAX INCENTIVE FINANCE, LLC		08/01/2018		62,976	68,521	68,521	5,545							100.000
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TAX INCENTIVE FINANCE, LLC		02/21/2019		966,000	1,049,937	1,049,937	83,937							100.000
4699999	Any Other Class of Assets - Unaffiliated								1,028,976	1,118,458	1,118,458	89,482							X X X
4899999	Subtotal Unaffiliated								1,028,976	1,118,458	1,118,458	89,482							X X X
5099999	Totals								1,028,976	1,118,458	1,118,458	89,482							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	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TAX INCENTIVE FINANCE, LLC	02/21/2019		966,000			1.000
4699999	Any Other Class of Assets - Unaffiliated						966,000			X X X
4899999	Subtotal Unaffiliated						966,000			X X X
5099999	Totals						966,000			X X X

E08



### SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
000000-00-0	MASSACHUSETTS TAX CREDIT	BOSTON	MA	MA DEPARTMENT OF REVENUE	11/10/2016	04/15/2019	389,525						389,525	389,525				
4399999	All Other Low Income Housing Tax Credit - Unaffiliated						389,525						389,525	389,525				
000000-00-0	MASSACHUSETTS TAX CREDIT	BOSTON	MA	MA DEPARTMENT OF REVENUE	08/01/2018	04/15/2019	1,131,479						1,131,479	1,131,479				
4699999	Any Other Class of Assets - Unaffiliated						1,131,479						1,131,479	1,131,479				
4899999	Subtotal Unaffiliated						1,521,004						1,521,004	1,521,004				
5099999	Totals						1,521,004						1,521,004	1,521,004				

EO9

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	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	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
002824-BA-7	ABBOTT LABORATORIES			1	1FE	489,025	101.640	508,200	500,000	495,175		2,085			2.550	3.006	MS	3,754	12,750	12/19/2016	03/15/2022
001055-AM-4	AFLAC INC			1	1FE	260,495	106.926	267,315	250,000	259,437		(1,058)			3.625	2.791	MN	1,158	4,531	05/24/2019	11/15/2024
010392-FC-7	ALABAMA POWER CO			1	1FE	260,090	100.880	252,200	250,000	252,406		(3,154)			3.375	2.072	AO	2,109	8,438	07/07/2017	10/01/2020
018490-AN-2	ALLERGAN INC			1	2FE	496,715	100.858	504,290	500,000	499,578		582			3.375	3.498	MS	4,969	16,875	09/19/2014	09/15/2020
021441-AF-7	ALTERA CORP			1	1FE	373,266	107.786	377,251	350,000	365,925		(3,836)			4.100	2.850	MN	1,834	14,350	01/19/2018	11/15/2023
02364W-AV-7	AMERICA MOVIL SAB DE CV		C	1	1FE	109,090	100.614	100,614	100,000	100,368		(2,285)			5.000	3.469	MS	1,264	9,687	07/17/2013	03/30/2020
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1FE	243,288	103.105	257,763	250,000	244,472		1,185			2.900	3.480	FA	2,719	7,250	01/11/2019	02/16/2024
02666Q-G7-2	AMERICAN HONDA FINANCE CORP			1	1FE	158,939	101.393	152,090	150,000	150,980		(1,327)			3.875	2.950	MS	1,615	5,812	07/08/2013	09/21/2020
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLD			1	2FE	66,011	101.788	68,198	67,000	66,532		582			2.500	2.787	JJ	772	6,806	12/09/2016	07/15/2022
001814-AR-3	ANR PIPELINE COMPANY				2FE	1,137,112	112.646	966,503	858,000	950,451		(48,013)			9.625	3.500	MN	13,764	82,583	12/22/2015	11/01/2021
05348E-AQ-2	AVALONBAY COMMUNITIES INC			1,2	1FE	501,242	102.434	512,170	500,000	500,600		(227)			2.950	2.900	MS	4,343	14,750	01/13/2017	09/15/2022
06051G-FF-1	BANK OF AMERICA CORP				1FE	261,180	107.108	267,770	250,000	259,680		(1,500)			4.000	3.022	AO	2,500	5,000	04/12/2019	04/01/2024
06051G-HC-6	BANK OF AMERICA CORP			1,2,5	1FE	121,418	102.335	127,919	125,000	122,359		611			3.004	3.582	JD	115	3,755	06/08/2018	12/20/2023
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1FE	1,086,640	105.238	1,104,999	1,050,000	1,083,373		(3,268)			3.864	2.913	JJ	17,807	16,422	09/13/2019	07/23/2024
06053F-AA-7	BANK OF AMERICA CORP				1FE	791,575	106.669	800,018	750,000	777,648		(7,250)			4.100	3.001	JJ	13,410	30,750	02/08/2018	07/24/2023
06367W-HH-9	BANK OF MONTREAL		C		1FE	254,650	104.240	260,600	250,000	254,105		(545)			3.300	2.872	FA	3,346	4,125	05/24/2019	02/05/2024
06406R-AE-7	BANK OF NEW YORK MELLON			2	1FE	500,231	102.701	513,505	500,000	500,147		(44)			2.950	2.940	JJ	6,228	14,750	01/25/2018	01/29/2023
06406H-BY-4	BANK OF NEW YORK MELLON COR			2	1FE	252,605	102.744	256,860	250,000	251,436		(835)			3.550	3.189	MS	2,416	8,875	08/01/2018	09/23/2021
06406R-AC-1	BANK OF NEW YORK MELLON COR			2,5	1FE	290,922	101.541	304,623	300,000	293,695		1,737			2.661	3.325	MN	998	7,983	05/18/2018	05/16/2023
064159-MK-9	BANK OF NOVA SCOTIA		C		1FE	574,075	104.785	576,318	550,000	572,620		(1,455)			3.400	2.345	FA	7,272		09/19/2019	02/11/2024
05531F-BB-8	BB&T CORP			2	1FE	608,819	103.321	619,926	600,000	608,270		(577)			2.850	2.536	AO	3,088	12,113	08/21/2019	10/26/2024
05531F-BH-5	BB&T CORP			2	1FE	304,812	101.317	303,951	300,000	304,610		(202)			2.500	2.140	FA	3,167		10/10/2019	08/01/2024
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	922,721	102.519	973,931	950,000	940,576		4,708			3.250	3.799	MN	3,431	30,875	12/22/2015	11/21/2021
05565Q-CS-5	BP CAPITAL MARKETS PLC		C	1	1FE	557,632	106.508	585,794	550,000	556,924		(708)			3.535	3.249	MN	3,078	15,024	05/24/2019	11/04/2024
110122-BZ-0	BRISTOL-MYERS SQUIBB CO			1,2	1FE	255,034	103.260	258,150	250,000	254,601		(432)			2.900	2.464	JJ	4,531		07/11/2019	07/26/2024
15189X-AP-3	CENTERPOINT ENERGY HOUSTON			1,2	1FE	496,110	99.978	499,890	500,000	498,535		1,009			1.850	2.061	JD	771	9,250	07/21/2017	06/01/2021
808513-AL-9	CHARLES SCHWAB CORP			1,2	1FE	311,919	103.834	311,502	300,000	311,888		(31)			3.000	2.150	MS	2,775		12/24/2019	03/10/2025
808513-AT-2	CHARLES SCHWAB CORP			1,2	1FE	700,160	101.959	713,713	700,000	700,114		(35)			2.650	2.644	JJ	8,038	18,550	12/19/2017	01/25/2023
17275R-BE-1	CISCO SYSTEMS INC			1	1FE	249,285	102.248	255,620	250,000	249,566		144			2.600	2.649	FA	2,221	6,500	01/19/2018	02/28/2023
17325F-AS-7	CITIBANK NA			1,2	1FE	508,130	105.864	508,147	480,000	505,646		(2,485)			3.650	2.238	JJ	7,689	4,198	08/16/2019	01/23/2024
17327T-KP-0	CITIGROUP GLOBAL MARKETS HOL			2	1FE	750,000	99.562	746,715	750,000	750,000					2.500	2.500	MN	1,823		10/30/2019	11/26/2024
00209T-AB-1	COMCAST CABLE COMMUNICATIO				1FE	485,396	120.852	432,650	358,000	422,528		(21,257)			9.455	2.868	MN	4,325	33,849	12/19/2016	11/15/2022
23636A-AH-4	DANSKE BANK A/S		C		1FE	497,892	99.674	498,370	500,000	499,259		427			2.000	2.090	MS	3,139	10,000	09/21/2016	09/08/2021
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1FE	499,710	100.023	500,115	500,000	499,720		10			2.125	2.137	AO	2,597		11/08/2019	10/24/2024
532457-BH-0	ELI LILLY AND CO			1,2	1FE	309,522	103.140	309,420	300,000	309,498		(24)			2.750	2.100	JD	688		12/24/2019	06/01/2025
268648-AQ-5	EMC CORP			1	3FE	503,755	100.018	500,090	500,000	500,090		20,698			2.650	2.482	JD	1,104	13,250	08/20/2015	06/01/2020

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C h a r	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
29736R-AH-3	ESTEE LAUDER COMPANIES INC			1,2	1FE	241,608	99.877	249,693	250,000	245,731		3,036			1.700	2.994	MN	602	4,250	08/17/2018	05/10/2021
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1FE	255,273	101.831	254,578	250,000	255,217		(55)			2.375	1.909	MN	759		12/11/2019	11/15/2024
36966T-DS-8	GENERAL ELECTRIC CAPITAL COR				2FE	407,138	103.226	397,420	385,000	399,952		(3,595)			4.000	2.931	MN	1,968	15,400	12/19/2017	11/15/2023
36962G-4R-2	GENERAL ELECTRIC CO				2FE	268,985	101.550	253,875	250,000	254,439		(6,186)			4.375	1.830	MS	3,190	10,938	08/11/2017	09/16/2020
373334-JX-0	GEORGIA POWER CO			1	1FE	504,145	101.785	508,925	500,000	501,996		(805)			2.850	2.675	MN	1,821	14,250	03/31/2017	05/15/2022
375558-AW-3	GILEAD SCIENCES INC			1,2	1FE	542,357	106.053	540,870	510,000	541,632		(725)			3.700	2.076	AO	4,718		11/26/2019	04/01/2024
38150A-DB-8	GOLDMAN SACHS GROUP INC			2	1FE	500,000	98.876	494,380	500,000	500,000					2.625	2.830	FA	4,411		08/28/2019	08/30/2024
402479-CC-1	GULF POWER CO			1	1FE	503,940	101.896	509,480	500,000	501,819		(730)			3.100	2.940	MN	1,981	15,500	12/27/2016	05/15/2022
406216-AZ-4	HALLIBURTON CO			1,2	2FE	1,275,511	102.046	1,295,984	1,270,000	1,271,685		(1,005)			3.250	3.165	MN	5,274	41,275	02/26/2016	11/15/2021
406216-AH-4	HALLIBURTON COMPANY				2FE	461,088	107.105	385,578	360,000	382,085		(19,051)			8.750	3.141	FA	11,900	31,500	08/14/2015	02/15/2021
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SE			1,2	2FE	49,160	102.299	51,150	50,000	49,424		171			3.350	3.744	FA	633	1,675	06/08/2018	02/15/2023
404280-AN-9	HSBC HOLDINGS PLC			C	1FE	314,436	104.218	312,654	300,000	306,758		(2,868)			4.000	2.955	MS	3,033	12,000	03/31/2017	03/30/2022
760719-AR-5	HSBC USA INC				1FE	632,169	108.858	544,290	500,000	536,817		(25,751)			9.125	3.570	MN	5,830	45,625	02/05/2016	05/15/2021
449786-AP-7	ING BANK NV			C	1FE	544,680	104.389	521,945	500,000	518,181		(12,285)			5.000	2.410	JD	1,528	25,000	10/20/2017	06/09/2021
459200-HU-8	INTERNATIONAL BUSINESS MACHI			1	1FE	299,370	106.025	318,075	300,000	299,489		119			3.625	3.670	FA	4,199	10,875	01/04/2019	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHI			1	1FE	513,657	102.594	512,970	500,000	507,482		(2,505)			2.875	2.330	MN	2,076	14,375	06/23/2017	11/09/2022
46625H-JC-5	JPMORGAN CHASE & CO				1FE	257,275	103.852	259,630	250,000	253,981		(2,351)			4.350	3.333	FA	4,108	10,875	08/01/2018	08/15/2021
46625H-RL-6	JPMORGAN CHASE & CO			2	1FE	478,135	101.820	509,100	500,000	484,766		4,159			2.700	3.667	MN	1,613	13,500	05/18/2018	05/18/2023
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1FE	252,792	106.647	266,618	250,000	252,288		(309)			4.023	3.770	JD	726	10,058	01/11/2019	12/05/2024
628931-AB-3	JPMORGAN CHASE BANK NA				1FE	293,296	125.700	287,853	229,000	289,050		(4,246)			8.250	2.461	MN	3,149	9,446	08/16/2019	11/01/2024
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II				1FE	137,184	101.458	143,056	141,000	139,088		646			2.500	3.010	AO	725	3,525	12/19/2016	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1FE	256,191	105.524	263,810	250,000	255,365		(827)			3.600	3.060	AO	2,050	4,500	04/12/2019	04/09/2024
582839-AJ-5	MEAD JOHNSON NUTRITION CO			1	1FE	516,895	100.889	504,445	500,000	504,635		(5,226)			3.000	1.921	MN	1,917	15,000	08/11/2017	11/15/2020
59156R-BF-4	METLIFE INC			1	1FE	983,242	103.322	1,007,390	975,000	979,255		(1,361)			3.048	2.893	MJSD	1,321	29,718	01/13/2017	12/15/2022
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC			C	1FE	504,170	101.833	509,165	500,000	502,182		(925)			2.953	2.736	FA	5,045	14,765	10/25/2017	02/28/2022
654740-AV-1	NISSAN MOTOR ACCEPTANCE CO			1	2FE	500,230	100.654	503,270	500,000	500,098		(46)			2.800	2.790	JJ	6,533	14,000	01/13/2017	01/13/2022
66989H-AE-8	NOVARTIS CAPITAL CORP			1	1FE	486,125	101.613	508,065	500,000	490,615		3,253			2.400	3.126	MS	3,333	12,000	08/10/2018	09/21/2022
68389X-BL-8	ORACLE CORP			1,2	1FE	143,819	101.670	152,505	150,000	145,739		1,065			2.400	3.220	MS	1,060	3,600	03/02/2018	09/15/2023
717081-DS-9	PFIZER INC			1	1FE	349,614	113.022	339,066	300,000	332,592		(8,489)			5.800	2.629	FA	6,718	17,400	12/15/2017	08/12/2023
69353R-EF-1	PNC BANK NA			2	1FE	264,278	105.200	263,000	250,000	263,993		(285)			3.300	2.056	AO	1,398		11/21/2019	10/30/2024
69349L-AK-4	PNC BANK, N.A.			2	1FE	483,200	102.356	511,780	500,000	488,656		3,416			2.950	3.737	JJ	6,187	14,750	05/18/2018	01/30/2023
747525-AT-0	QUALCOMM INC			1,2	1FE	239,890	103.414	258,535	250,000	241,541		1,651			2.900	3.744	MN	826	7,250	01/18/2019	05/20/2024
751212-AB-7	RALPH LAUREN CORP			1,2	1FE	1,005,968	100.381	1,003,810	1,000,000	1,001,102		(1,988)			2.625	2.421	FA	9,698	26,250	08/11/2017	08/18/2020
755111-BY-6	RAYTHEON CO			1,2	1FE	274,721	105.020	273,052	260,000	274,567		(154)			3.150	1.900	JD	364	4,095	12/11/2019	12/15/2024
78013X-ZU-5	ROYAL BANK OF CANADA			C	1FE	759,623	101.539	761,543	750,000	758,932		(690)			2.550	2.272	JJ	8,766		08/21/2019	07/16/2024
78014R-BE-9	ROYAL BANK OF CANADA			C	2	250,000	95.145	237,863	250,000	250,000					2.250	2.455	MS	1,422		09/26/2019	09/30/2024
78014R-BJ-8	ROYAL BANK OF CANADA			C	2	500,000	98.450	492,250	500,000	500,000					2.150	2.150	AO	1,822		10/08/2019	10/30/2024

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## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80283L-AN-3	SANTANDER UK PLC			C	1FE	248,645	100.053	250,133	250,000	249,912		424			2.375	2.549	MS	1,732	5,938	12/09/2016	03/16/2020
822582-AS-1	SHELL INTERNATIONAL FINANCE B			C 1	1FE	501,245	101.392	506,960	500,000	500,660		(240)			2.375	2.323	FA	4,288	11,875	06/23/2017	08/21/2022
857477-AL-7	STATE STREET CORP				1FE	498,580	103.192	515,960	500,000	499,073		257			3.100	3.158	MN	1,981	15,500	02/08/2018	05/15/2023
857477-AN-3	STATE STREET CORP				1FE	520,485	105.496	527,480	500,000	519,652		(833)			3.300	2.450	JD	688	12,375	11/26/2019	12/16/2024
867914-BS-1	SUNTRUST BANKS INC				1FE	324,912	108.430	325,290	300,000	324,850		(62)			4.000	2.290	MN	2,000		12/24/2019	05/01/2025
87612E-BD-7	TARGET CORP				1FE	102,963	107.041	107,041	100,000	102,493		(470)			3.500	2.905	JJ	1,750	1,750	01/25/2019	07/01/2024
89114Q-5B-0	TORONTO-DOMINION BANK			C 2	1FE	250,000	98.665	246,663	250,000	250,000					2.350	2.555	FMAN	506	1,469	08/26/2019	08/30/2024
89114R-3U-8	TORONTO-DOMINION BANK			C 2	1FE	499,931	98.909	494,545	500,000	499,933		2			2.500	2.503	JAJO	2,118		10/22/2019	10/31/2024
89233P-4C-7	TOYOTA MOTOR CREDIT CORP				1FE	436,520	101.173	404,692	400,000	402,656		(5,664)			4.500	3.031	JD	700	18,000	07/08/2013	06/17/2020
91159H-HK-9	U.S. BANCORP			2	1FE	692,281	106.322	690,030	649,000	689,228		(3,053)			3.600	2.179	MS	7,139	11,682	08/21/2019	09/11/2024
91159J-AA-4	U.S. BANCORP			2	1FE	500,675	102.335	511,675	500,000	500,323		(122)			2.950	2.923	JJ	6,801	14,750	12/27/2016	07/15/2022
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1FE	994,215	101.840	1,018,400	1,000,000	996,321		1,069			2.500	2.619	AO	6,250	25,000	01/09/2018	04/01/2023
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1FE	501,200	103.578	517,890	500,000	502,253		571			2.800	2.677	MN	1,789	7,000	11/21/2019	11/15/2024
91324P-BM-3	UNITEDHEALTH GROUP INC			1,2	1FE	530,653	101.016	505,080	500,000	503,463		(6,311)			3.875	2.570	AO	4,090	19,375	06/26/2015	10/15/2020
91324P-CH-3	UNITEDHEALTH GROUP INC			1	1FE	248,615	102.007	255,018	250,000	249,171		406			2.875	3.051	JD	319	7,188	08/17/2018	12/15/2021
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1FE	324,159	108.237	324,711	300,000	324,107		(52)			3.700	2.250	JD	493		12/24/2019	12/15/2025
92826C-AD-4	VISA INC			1,2	1FE	264,358	105.726	264,315	250,000	264,325		(32)			3.150	2.079	JD	372		12/24/2019	12/14/2025
254687-CT-1	WALT DISNEY CO				1FE	237,695	121.038	236,024	195,000	232,957		(864)			7.750	2.651	JJ	6,759	5,038	06/14/2019	01/20/2024
25468P-CN-4	WALT DISNEY CO			1	1FE	496,165	101.574	507,870	500,000	497,885		1,252			2.750	3.019	FA	5,156	13,750	08/10/2018	08/16/2021
25468P-DJ-2	WALT DISNEY CO			1	1FE	490,605	100.661	503,305	500,000	495,769		3,680			2.300	3.079	FA	4,440	11,500	08/01/2018	02/12/2021
94974B-FN-5	WELLS FARGO & CO				1FE	741,514	106.184	743,288	700,000	727,335		(7,046)			4.125	2.980	FA	10,908	28,875	12/19/2017	08/15/2023
94974B-GA-2	WELLS FARGO & CO				1FE	516,822	104.803	524,008	500,000	515,617		(1,213)			3.300	2.588	MS	5,129	4,125	09/13/2019	09/09/2024
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					42,361,869	XXX	42,385,241	40,962,000	41,741,947	20,698	(191,529)			XXX	XXX	XXX	342,970	1,097,686	XXX	XXX
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					42,361,869	XXX	42,385,241	40,962,000	41,741,947	20,698	(191,529)			XXX	XXX	XXX	342,970	1,097,686	XXX	XXX
7699999	Totals - Issuer Obligations					42,361,869	XXX	42,385,241	40,962,000	41,741,947	20,698	(191,529)			XXX	XXX	XXX	342,970	1,097,686	XXX	XXX
8099999	Totals - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999	Totals - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999	Totals - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8399999	Total Bonds					42,361,869	XXX	42,385,241	40,962,000	41,741,947	20,698	(191,529)			XXX	XXX	XXX	342,970	1,097,686	XXX	XXX

E102

### SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation and Administrative Symbol/Market Indicator	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
<b>NONE</b>																				
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 Date Acquired	18 NAIC Designation
		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.		
<b>NONE</b>																	
9899999	Total Preferred and Common Stocks					XXX									XXX	XXX	

E12

### 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
001055-AM-4	AFLAC INC		05/24/2019	Citizens		260,495	250,000.00	352
02665W-BP-5	AMERICAN HONDA FINANCE CORP	C	01/11/2019	Citizens		243,288	250,000.00	3,001
06051G-FF-1	BANK OF AMERICA CORP		04/12/2019	Citizens		261,180	250,000.00	417
06051G-HL-6	BANK OF AMERICA CORP		09/13/2019	Citizens		1,086,640	1,050,000.00	12,139
06367W-HH-9	BANK OF MONTREAL	C	05/24/2019	Citizens		254,650	250,000.00	2,613
064159-MK-9	BANK OF NOVA SCOTIA	C	09/19/2019	Citizens		574,075	550,000.00	2,040
05531F-BB-8	BB&T CORP		08/21/2019	Citizens		608,819	600,000.00	6,389
05531F-BH-5	BB&T CORP		10/10/2019	Citizens		304,812	300,000.00	1,583
05565Q-CS-5	BP CAPITAL MARKETS PLC	C	05/24/2019	Citizens		557,632	550,000.00	2,499
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		07/11/2019	Citizens		255,034	250,000.00	1,188
808513-AL-9	CHARLES SCHWAB CORP		12/24/2019	Citizens		311,919	300,000.00	2,675
17325F-AS-7	CITIBANK NA		08/16/2019	Citizens		508,130	480,000.00	4,695
17327T-KP-0	CITIGROUP GLOBAL MARKETS HOLDINGS INC.		11/01/2019	Citizens		750,000	750,000.00	
25243Y-BA-6	DIAGEO CAPITAL PLC	C	11/08/2019	Citizens		499,710	500,000.00	1,181
532457-BH-0	ELI LILLY AND CO		12/24/2019	Citizens		309,522	300,000.00	596
369550-AY-4	GENERAL DYNAMICS CORP		12/11/2019	Citizens		255,273	250,000.00	462
375558-AW-3	GILEAD SCIENCES INC		11/26/2019	Citizens		542,357	510,000.00	2,933
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP		01/04/2019	Citizens		299,370	300,000.00	4,410
46647P-AY-2	JPMORGAN CHASE & CO		01/11/2019	Citizens		252,792	250,000.00	1,118
628931-AB-3	JPMORGAN CHASE BANK NA		08/16/2019	Citizens		293,296	229,000.00	5,720
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II		04/12/2019	Citizens		256,191	250,000.00	175
69353R-EF-1	PNC BANK NA		11/21/2019	Citizens		264,278	250,000.00	573
747525-AT-0	QUALCOMM INC		01/18/2019	Citizens		239,890	250,000.00	1,269
755111-BY-6	RAYTHEON CO		12/11/2019	Citizens		274,721	260,000.00	4,050
78013X-ZU-5	ROYAL BANK OF CANADA	C	08/21/2019	Citizens		759,623	750,000.00	1,576
78014R-BE-9	ROYAL BANK OF CANADA	C	09/26/2019	Citizens		250,000	250,000.00	
78014R-BJ-8	ROYAL BANK OF CANADA	C	10/08/2019	Citizens		500,000	500,000.00	
857477-AN-3	STATE STREET CORP		11/26/2019	Citizens		520,485	500,000.00	7,471
867914-BS-1	SUNTRUST BANKS INC		12/24/2019	Citizens		324,912	300,000.00	1,867
87612E-BD-7	TARGET CORP		01/25/2019	Citizens		102,963	100,000.00	272
38150A-DB-8	THE GOLDMAN SACHS GROUP, INC.		08/28/2019	Citizens		500,000	500,000.00	
89114Q-5B-0	TORONTO-DOMINION BANK	C	08/26/2019	Citizens		250,000	250,000.00	
89114R-3U-8	TORONTO-DOMINION BANK	C	10/22/2019	Citizens		499,931	500,000.00	
91159H-HK-9	U.S. BANCORP		08/21/2019	Citizens		692,281	649,000.00	10,209
911312-BL-9	UNITED PARCEL SERVICE INC		11/21/2019	Citizens		501,200	500,000.00	1,517
91324P-DN-9	UNITEDHEALTH GROUP INC		12/24/2019	Citizens		324,159	300,000.00	370
92826C-AD-4	VISA INC		12/24/2019	Citizens		264,358	250,000.00	284
254687-CS-3	WALT DISNEY CO		06/14/2019	Citizens		237,695	195,000.00	3,694
94974B-GA-2	WELLS FARGO & CO		09/13/2019	Citizens		516,826	500,000.00	2,452
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	15,708,507	15,223,000.00	91,790
8399997	Subtotal - Bonds - Part 3				X X X	15,708,507	15,223,000.00	91,790

### 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
8399999	Total - Bonds				X X X	15,708,507	15,223,000	91,790
9999999	Totals				X X X	15,708,507	X X X	91,790

E13.1



### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's 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
02364W-AV-7	AMERICA MOVIL SAB DE C	C	05/15/2019	Citizens		153,132	150,000.00	163,635	152,768		(807)		(807)		151,960		1,172	1,172	4,313	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE C	C	05/15/2019	Citizens		1,009,710	1,000,000.00	1,099,060	1,013,848		(6,415)		(6,415)		1,007,433		(2,578)	(2,578)	29,303	10/16/2019
03523T-BP-2	ANHEUSER-BUSCH INBEV		12/01/2019	Citizens		186,106	183,000.00	180,299	181,243		406		406		181,649		4,458	4,458	862	07/15/2022
057224-BC-0	BAKER HUGHES INC		11/06/2019	Citizens		254,525	250,000.00	250,800	250,376		(129)		(129)		250,247		4,278	4,278	9,822	08/15/2021
13342B-AJ-4	CAMERON INTERNATIONAL		11/21/2019	Citizens		520,227	500,000.00	516,895	511,058		(3,085)		(3,085)		507,973		12,254	12,254	19,050	04/30/2022
20030N-AZ-4	COMCAST CORP		07/01/2019	Citizens		500,000	500,000.00	586,505	507,751		(7,751)		(7,751)		500,000				28,500	07/01/2019
44841P-AA-3	HUTCHISON WHAMPOA IN	C	04/09/2019	Citizens		800,000	800,000.00	966,000	808,763		(8,763)		(8,763)		800,000				30,500	04/09/2019
449786-BD-3	ING BANK NV	C	10/01/2019	Citizens		300,000	300,000.00	301,590	300,661		(661)		(661)		300,000				7,500	10/01/2019
6325C0-DB-4	NATIONAL AUSTRALIA BAN	C	12/09/2019	Citizens		350,000	350,000.00	351,575	350,742		(742)		(742)		350,000				8,400	12/09/2019
65334H-AK-8	NEXEN INC	C	07/30/2019	Citizens		1,350,000	1,350,000.00	1,590,454	1,374,875		(24,875)		(24,875)		1,350,000				83,700	07/30/2019
70213B-AA-9	PARTNERRE FINANCE B LL	C	07/19/2019	Citizens		719,271	700,000.00	784,462	725,428		(9,698)		(9,698)		715,729		(15,729)	(15,729)	24,383	06/01/2020
73755L-AF-4	POTASH CORP OF SASKAT	C	05/15/2019	Citizens		200,000	200,000.00	237,600	202,678		(2,678)		(2,678)		200,000				6,500	05/15/2019
879403-AV-5	TELEFONOS DE MEXICO S	C	05/15/2019	Citizens		253,398	250,000.00	276,075	253,926		(1,653)		(1,653)		252,273		(2,273)	(2,273)	10,273	11/15/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,596,369	6,533,000.00	7,304,950	6,634,117		(66,851)		(66,851)		6,567,264		1,582	1,582	263,106	X X X
8399997	Subtotal - Bonds - Part 4				X X X	6,596,369	6,533,000	7,304,950	6,634,117		(66,851)		(66,851)		6,567,264		1,582	1,582	263,106	X X X
8399999	Total - Bonds				X X X	6,596,369	6,533,000.00	7,304,950	6,634,117		(66,851)		(66,851)		6,567,264		1,582	1,582	263,106	X X X
9999999	Totals					6,596,369	X X X	7,304,950	6,634,117		(66,851)		(66,851)		6,567,264		1,582	1,582	263,106	X X X

E14

### SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
<b>NONE</b>																				
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	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
<b>NONE</b>											
1999999 Totals										X X X	X X X

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

ET 6

### SCHEDULE D - PART 6 - SECTION 2

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

### 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
<b>NONE</b>																			
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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)	
<b>NONE</b>																							
1759999999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

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

(b)

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

## SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25									
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)									
<b>NONE</b>																																	
1759999999 Totals									XXX	XXX	XXX	XXX	XXX	XXX				XXX							XXX								

E19

(a)

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

(b)

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

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

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

E20

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

(a)

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

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1



## SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

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

E21

(a)

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

(b)

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

### SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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

E22

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

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

E23

Collateral Pledged to Reporting Entity

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

## SCHEDULE DL - PART 1

### SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

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

## SCHEDULE DL - PART 2

### SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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 \$
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$

## SCHEDULE E - PART 1 - CASH

1  Depository	2	3	4	5 Amount of Interest Accrued December 31 of Current Year	6  Balance	7  *
	Code	Rate of Interest	Amount of Interest Received During Year			
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK 18615368 CONTROL		PROVIDENCE RI 02903			5,131,705	
CITIZENS BANK 19425988 OPERATIVE		PROVIDENCE RI 02903			(2,442)	
CITIZENS BANK 99000695 CLAIMS		PROVIDENCE RI 02903			(3,054,600)	
0199998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X			2,074,663	X X X
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			2,074,663	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X			2,074,663	X X X

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

1. January	3,116,326	4. April	4,234,468	7. July	4,510,012	10. October	1,985,685
2. February	3,521,809	5. May	4,198,304	8. August	2,549,647	11. November	3,723,236
3. March	4,968,047	6. June	5,103,050	9. September	3,493,919	12. December	2,074,663

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/31/2019	1.550		530,827		21,302
8699999	All Other Money Market Mutual Funds					530,827		21,302
8899999	Total Cash Equivalents					530,827		21,302

E28

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B	DEPOSIT WITH THE STATE TREASURER	1,246,501	1,300,475	
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	1,246,501	1,300,475	

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



**OVERFLOW PAGE FOR WRITE-INS**

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