



52632202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020
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, 2020 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 & 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, 2021, by

KRISTEN MEIZOSO
My commission expires 8/1/24

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	41,923,999	80.02	41,923,999		41,923,999	80.02
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	41,923,999	80.02	41,923,999		41,923,999	80.02
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 valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(320,793)	(0.61)	(320,793)		(320,793)	(0.61)
6.02 Cash equivalents (Schedule E, Part 2)	1,770,951	3.38	1,770,951		1,770,951	3.38
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,450,158	2.77	1,450,158		1,450,158	2.77
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	9,019,550	17.21	9,019,550		9,019,550	17.21
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	52,393,707	100.00	52,393,707		52,393,707	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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

1. Book/adjusted carrying value, December 31 of prior year		1,118,458
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	9,064,508	
2.2 Additional investment made after acquisition (Part 2, Column 9)		9,064,508
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	121,590	
5.2 Totals, Part 3, Column 9		121,590
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		1,285,006
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)		9,019,550
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		9,019,550

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

1. Book/adjusted carrying value, December 31 of prior year		41,741,947
2. Cost of bonds and stocks acquired, Part 3, Column 7		7,264,971
3. Accrual of discount		40,029
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	256	256
5. Total gain (loss) on disposals, Part 4, Column 19		(20,532)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,811,810
7. Deduct amortization of premium		331,782
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		40,920
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		41,923,999
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		41,923,999

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	34,478,958	35,799,457	35,187,981	33,396,000
	9. Canada	3,133,564	3,217,389	3,144,564	3,100,000
	10. Other Countries	4,311,478	4,470,514	4,342,485	4,300,000
	11. Totals	41,924,000	43,487,360	42,675,030	40,796,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	41,924,000	43,487,360	42,675,030	40,796,000
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	41,924,000	43,487,360	42,675,030	

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

505

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)
1. U.S. Governments												
1.1 NAIC 1						XXX						
1.2 NAIC 2					NONE	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					NONE	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					NONE	XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3					NONE	XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX						
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4					NONE	XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 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. 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	4,959,750	32,950,669				XXX	37,910,419	90.427	36,867,612	88.323	36,511,209	1,399,211
6.2 NAIC 2	2,533,724	1,479,856				XXX	4,013,580	9.573	4,374,245	10.479	3,463,927	549,652
6.3 NAIC 3						XXX			500,090	1.198		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	7,493,474	34,430,525				XXX	41,923,999	100.000	41,741,947	100.000	39,975,136	1,948,863
7. Hybrid Securities												
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						
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						
10. Unaffiliated Bank Loans												
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						

906

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)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 4,959,750	32,950,669					37,910,419	90.427	X X X	X X X	36,511,209	1,399,211
11.2 NAIC 2	(d) 2,533,724	1,479,856					4,013,580	9.573	X X X	X X X	3,463,927	549,652
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 Totals	7,493,474	34,430,525					(b) 41,923,999	100.000	X X X	X X X	39,975,136	1,948,863
11.8 Line 11.7 as a % of Col. 7	17.874	82.126					100.000	X X X	X X X	X X X	95.351	4.649
12. Total Bonds Prior Year												
12.1 NAIC 1	3,165,521	32,479,310	1,222,781				X X X	X X X	36,867,612	88.323	35,050,137	1,817,475
12.2 NAIC 2	754,018	3,620,228					X X X	X X X	4,374,245	10.479	3,824,723	549,523
12.3 NAIC 3	500,090						X X X	X X X	500,090	1.198	500,090	
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	(c)			
12.7 Totals	4,419,628	36,099,538	1,222,781				X X X	X X X	(b) 41,741,947	100.000	39,374,950	2,366,998
12.8 Line 12.7 as a % of Col. 9	10.588	86.483	2.929				X X X	X X X	100.000	X X X	94.329	5.671
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,954,464	32,556,745					36,511,209	87.089	35,050,137	83.969	36,511,209	X X X
13.2 NAIC 2	2,533,724	930,204					3,463,927	8.262	3,824,723	9.163	3,463,927	X X X
13.3 NAIC 3									500,090	1.198	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	6,488,187	33,486,949					39,975,136	95.351	39,374,950	94.329	39,975,136	X X X
13.8 Line 13.7 as a % of Col. 7	16.231	83.769					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	15.476	79.875					95.351	X X X	X X X	X X X	95.351	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,005,286	393,924					1,399,211	3.337	1,817,475	4.354	X X X	1,399,211
14.2 NAIC 2		549,652					549,652	1.311	549,523	1.316	X X X	549,652
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	1,005,286	943,576					1,948,863	4.649	2,366,998	5.671	X X X	1,948,863
14.8 Line 14.7 as a % of Col. 7	51.583	48.417					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	2.398	2.251					4.649	X X X	X X X	X X X	X X X	4.649

(a) Includes \$ 1,948,863 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	
1. U.S. Governments				NONE									
1.01 Issuer Obligations													
1.02 Residential Mortgage-Backed Securities													
1.03 Commercial Mortgage-Backed Securities													
1.04 Other Loan-Backed and Structured Securities													
1.05 Totals													
2. All Other Governments				NONE									
2.01 Issuer Obligations													
2.02 Residential Mortgage-Backed Securities													
2.03 Commercial Mortgage-Backed Securities													
2.04 Other Loan-Backed and Structured Securities													
2.05 Totals													
3. U.S. States, Territories and Possessions, Guaranteed				NONE									
3.01 Issuer Obligations													
3.02 Residential Mortgage-Backed Securities													
3.03 Commercial Mortgage-Backed Securities													
3.04 Other Loan-Backed and Structured Securities													
3.05 Totals													
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE									
4.01 Issuer Obligations													
4.02 Residential Mortgage-Backed Securities													
4.03 Commercial Mortgage-Backed Securities													
4.04 Other Loan-Backed and Structured Securities													
4.05 Totals													
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed				NONE									
5.01 Issuer Obligations													
5.02 Residential Mortgage-Backed Securities													
5.03 Commercial Mortgage-Backed Securities													
5.04 Other Loan-Backed and Structured Securities													
5.05 Totals													
6. Industrial and Miscellaneous													
6.01 Issuer Obligations	7,493,474	34,430,525				XXX	41,923,999	100.000	41,741,947	100.000	39,975,136	1,948,863	
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	7,493,474	34,430,525				XXX	41,923,999	100.000	41,741,947	100.000	39,975,136	1,948,863	
7. Hybrid Securities				NONE									
7.01 Issuer Obligations													
7.02 Residential Mortgage-Backed Securities													
7.03 Commercial Mortgage-Backed Securities													
7.04 Other Loan-Backed and Structured Securities													
7.05 Totals													
8. Parent, Subsidiaries and Affiliates				NONE									
8.01 Issuer Obligations													
8.02 Residential Mortgage-Backed Securities													
8.03 Commercial Mortgage-Backed Securities													
8.04 Other Loan-Backed and Structured Securities													
8.05 Affiliated Bank Loans – Issued													
8.06 Affiliated Bank Loans – Acquired													
8.07 Totals													

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
9. SVO Identified Funds												
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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	7,493,474	34,430,525				XXX	41,923,999	100.000	XXX	XXX	39,975,136	1,948,863
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	7,493,474	34,430,525					41,923,999	100.000	XXX	XXX	39,975,136	1,948,863
11.09 Line 11.08 as a % of Col. 7	17.874	82.126					100.000	XXX	XXX	XXX	95.351	4.649
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,419,628	36,099,538	1,222,781			XXX	XXX	XXX	41,741,947	100.000	39,374,950	2,366,998
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	4,419,628	36,099,538	1,222,781				XXX	XXX	41,741,947	100.000	39,374,950	2,366,998
12.09 Line 12.08 as a % of Col. 9	10.588	86.483	2.929				XXX	XXX	100.000%	XXX	94.329	5.671
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	6,488,187	33,486,949				XXX	39,975,136	95.351	39,374,950	94.329	39,975,136	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	6,488,187	33,486,949					39,975,136	95.351	39,374,950	94.329	39,975,136	XXX
13.09 Line 13.08 as a % of Col. 7	16.231	83.769					100.000	XXX	XXX	XXX	100.000	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.476	79.875					95.351	XXX	XXX	XXX	95.351	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,005,286	943,576				XXX	1,948,863	4.649	2,366,998	5.671	XXX	1,948,863
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	1,005,286	943,576					1,948,863	4.649	2,366,998	5.671	XXX	1,948,863
14.09 Line 14.08 as a % of Col. 7	51.583	48.417					100.000	XXX	XXX	XXX	XXX	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.398	2.251					4.649	XXX	XXX	XXX	XXX	4.649

609

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

S110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
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	NONE	
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			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

S112

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

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	530,827		530,827	
2. Cost of cash equivalents acquired	8,573,584		8,573,584	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	7,333,460		7,333,460	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,770,951		1,770,951	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,770,951		1,770,951	

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

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrance	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's 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.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

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 BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and 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
			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.			
0---	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TCF LIHTC FUND OF MA, LLC		02/06/2020		6,472,360	6,472,360	6,472,360								100.000
4499999 All Other Low Income Housing Tax Credit - Affiliated									6,472,360	6,472,360	6,472,360								X X X
0---	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TAX INCENTIVE FINANCE, LLC		04/15/2020		1,012,000	1,100,000	1,100,000	88,000							100.000
0---	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TAX INCENTIVE FINANCE, LLC		12/21/2020		892,800	926,390	926,390	33,590							100.000
0---	MASSACHUSETTS TAX CREDIT		BOSTON	MA	TAX INCENTIVE FINANCE, LLC		12/21/2020		520,800	520,800	520,800								100.000
4699999 Any Other Class of Assets - Unaffiliated									2,425,600	2,547,190	2,547,190	121,590							X X X
4899999 Subtotal Unaffiliated									2,425,600	2,547,190	2,547,190	121,590							X X X
4999999 Subtotal Affiliated									6,472,360	6,472,360	6,472,360							X X X	
5099999 Totals									8,897,960	9,019,550	9,019,550	121,590						X X X	

E07

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
0---	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TCF LIHTC FUND OF MA, LLC	02/06/7436		6,472,360			100.000	
4399999	All Other Low Income Housing Tax Credit - Unaffiliated							6,472,360			X X X
0---	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TAX INCENTIVE FINANCE, LLC	08/01/2018		166,548			100.000	
0---	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TAX INCENTIVE FINANCE, LLC	04/15/2020		1,012,000			100.000	
0---	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TAX INCENTIVE FINANCE, LLC	12/21/2020		892,800			100.000	
0---	MASSACHUSETTS TAX CREDIT	BOSTON	MA	TAX INCENTIVE FINANCE, LLC	12/21/2020		520,800			100.000	
4699999	Any Other Class of Assets - Unaffiliated							2,592,148			X X X
4899999	Subtotal Unaffiliated							9,064,508			X X X
5099999	Totals							9,064,508			X X X

E08

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							14 Total Foreign Exchange Change in B./A.C.V.
000000-00-0	MASSACHUSETTS TAX CREDIT	BOSTON	MA	MA DEPARTMENT OF REVENUE	08/01/2018	04/15/2020	68,458						68,458	68,458					
000000-00-0	MASSACHUSETTS TAX CREDIT	BOSTON	MA	MA DEPARTMENT OF REVENUE	02/21/2019	04/15/2020	1,050,000						1,050,000	1,050,000					
000000-00-0	MASSACHUSETTS TAX CREDIT	BOSTON	MA	MA DEPARTMENT OF REVENUE	08/01/2018	04/15/2020	166,548						166,548	166,548					
4699999	Any Other Class of Assets - Unaffiliated							1,285,006						1,285,006	1,285,006				
4899999	Subtotal Unaffiliated							1,285,006						1,285,006	1,285,006				
5099999	Totals							1,285,006						1,285,006	1,285,006				

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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		1.G FE	489,025	102.750	513,750	500,000	497,330		2,155			2.550	3.006	MS	3,754	12,750	12/19/2016	03/15/2022
001055-AM-4	AFLAC INC		1		1.G FE	260,495	111.880	279,701	250,000	257,600		(1,836)			3.625	2.791	MN	1,158	9,063	05/24/2019	11/15/2024
021441-AF-7	ALTERA CORP		1		1.E FE	373,266	110.204	385,715	350,000	361,973		(3,952)			4.100	2.850	MN	1,834	14,350	01/19/2018	11/15/2023
02665W-BP-5	AMERICAN HONDA FINANCE CORP		1		1.G FE	243,288	107.054	267,636	250,000	245,741		1,269			2.900	3.480	FA	2,719	7,250	01/11/2019	02/16/2024
02665W-DN-8	AMERICAN HONDA FINANCE CORP		1		1.G FE	300,801	101.156	303,467	300,000	300,754		(47)			1.000	0.945	MS	925		09/14/2020	09/10/2025
001814-AR-3	ANR PIPELINE CO				2.A FE	1,137,112	106.908	917,273	858,000	900,652		(49,799)			9.625	3.500	MN	13,764	82,583	12/22/2015	11/01/2021
05348E-AQ-2	AVALONBAY COMMUNITIES INC		1,2		1.G FE	501,242	103.753	518,767	500,000	500,365		(235)			2.950	2.900	MS	4,343	14,750	01/13/2017	09/15/2022
06051G-FF-1	BANK OF AMERICA CORP				1.F FE	261,180	110.735	276,839	250,000	257,508		(2,172)			4.000	3.022	AO	2,500	10,000	04/12/2019	04/01/2024
06051G-HC-6	BANK OF AMERICA CORP		1,2,5		1.F FE	121,418	105.225	131,531	125,000	122,992		633			3.004	3.582	JD	115	3,755	06/08/2018	12/20/2023
06051G-HL-6	BANK OF AMERICA CORP		1,2,5		1.F FE	1,086,640	108.515	1,139,412	1,050,000	1,074,298		(9,074)			3.864	2.916	JJ	17,807	40,572	09/13/2019	07/23/2024
06053F-AA-7	BANK OF AMERICA CORP				1.F FE	791,575	109.263	819,470	750,000	770,179		(7,469)			4.100	3.001	JJ	13,410	30,750	02/08/2018	07/24/2023
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	254,650	108.234	270,586	250,000	253,146		(959)			3.300	2.872	FA	3,346	8,250	05/24/2019	02/05/2024
06406H-BY-4	BANK OF NEW YORK MELLON COR		2		1.E FE	252,605	102.142	255,355	250,000	250,569		(867)			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		1.E FE	290,922	103.072	309,217	300,000	295,493		1,798			2.661	3.325	MN	998	7,983	05/18/2018	05/16/2023
06406R-AE-7	BANK OF NEW YORK MELLON COR		2		1.E FE	500,231	105.071	525,356	500,000	500,102		(45)			2.950	2.940	JJ	6,228	14,750	01/25/2018	01/29/2023
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	574,075	108.483	596,654	550,000	567,317		(5,304)			3.400	2.345	FA	7,272	18,700	09/19/2019	02/11/2024
064159-VL-7	BANK OF NOVA SCOTIA		C		1.F FE	306,216	102.397	307,192	300,000	306,058		(159)			1.300	0.836	JD	217	1,950	11/17/2020	06/11/2025
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	922,721	102.497	973,721	950,000	945,485		4,909			3.250	3.800	MN	3,431	30,875	12/22/2015	11/21/2021
05565Q-CS-5	BP CAPITAL MARKETS PLC		C	1	1.F FE	557,632	110.894	609,918	550,000	555,566		(1,358)			3.535	3.250	MN	3,078	19,443	05/24/2019	11/04/2024
110122-CM-8	BRISTOL-MYERS SQUIBB CO		1,2		1.F FE	255,034	108.096	270,239	250,000	253,621		(980)			2.900	2.464	JJ	3,122	8,660	07/11/2019	07/26/2024
15189X-AP-3	CENTERPOINT ENERGY HOUSTON		1,2		1.F FE	496,110	100.489	502,447	500,000	499,567		1,031			1.850	2.061	JD	771	9,250	07/21/2017	06/01/2021
808513-AL-9	CHARLES SCHWAB CORP		1,2		1.F FE	311,919	108.883	326,648	300,000	309,583		(2,305)			3.000	2.150	MS	2,775	9,000	12/24/2019	03/10/2025
808513-AT-2	CHARLES SCHWAB CORP		1,2		1.F FE	700,160	104.755	733,282	700,000	700,078		(36)			2.650	2.644	JJ	8,038	18,550	12/19/2017	01/25/2023
17275R-BE-1	CISCO SYSTEMS INC		1		1.E FE	249,285	104.974	262,434	250,000	249,677		111			2.600	2.649	FA	2,221	6,500	01/19/2018	02/28/2023
17325F-AS-7	CITIBANK NA		1,2		1.E FE	508,130	109.225	524,280	480,000	499,407		(6,239)			3.650	2.238	JJ	7,689	17,520	08/16/2019	01/23/2024
00209T-AB-1	COMCAST CABLE COMMUNICATIO				1.G FE	485,396	117.051	419,042	358,000	400,626		(21,902)			9.455	2.868	MN	4,325	33,849	12/19/2016	11/15/2022
20030N-CS-8	COMCAST CORP		1,2		1.G FE	288,765	114.537	286,342	250,000	285,923		(2,842)			3.950	0.777	AO	2,085	4,938	08/14/2020	10/15/2025
23636A-AH-4	DANSKE BANK A/S		C		1.F FE	497,892	101.132	505,660	500,000	499,697		438			2.000	2.090	MS	3,139	10,000	09/21/2016	09/08/2021
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1.G FE	499,710	105.384	526,921	500,000	499,781		61			2.125	2.137	AO	1,977	11,245	11/08/2019	10/24/2024
263534-CN-7	E I DU PONT DE NEMOURS AND CO		1,2		1.G FE	313,395	104.076	312,228	300,000	312,529		(866)			1.700	0.745	JJ	3,202		09/08/2020	07/15/2025
532457-BH-0	ELI LILLY AND CO		1,2		1.F FE	309,522	109.130	327,389	300,000	307,742		(1,756)			2.750	2.100	JD	688	8,250	12/24/2019	06/01/2025
29736R-AE-0	ESTEE LAUDER COMPANIES INC		1		1.E FE	228,705	103.333	227,333	220,000	226,904		(1,801)			2.350	0.407	FA	1,953	2,585	07/24/2020	08/15/2022
29736R-AH-3	ESTEE LAUDER COMPANIES INC		1,2		1.E FE	241,608	100.361	250,903	250,000	248,864		3,133			1.700	2.994	MN	602	4,250	08/17/2018	05/10/2021
369550-AY-4	GENERAL DYNAMICS CORP		1,2		1.F FE	255,273	106.514	266,284	250,000	254,148		(1,069)			2.375	1.909	MN	759	5,938	12/11/2019	11/15/2024
36966T-DS-8	GENERAL ELECTRIC CO				2.A FE	407,138	108.125	416,279	385,000	396,246		(3,706)			4.000	2.931	MN	1,968	15,400	12/19/2017	11/15/2023
373334-JX-0	GEORGIA POWER CO		1		1.G FE	504,145	103.298	516,492	500,000	501,169		(828)			2.850	2.675	MN	1,821	14,250	03/31/2017	05/15/2022

01

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	542,357	109.236	557,103	510,000	533,958		(7,674)			3.700	2.076	AO	4,718	18,870	11/26/2019	04/01/2024
402479-CC-1	GULF POWER CO			1	1.F FE	503,940	100.733	503,666	500,000	501,066		(753)			3.100	2.940	MN	1,981	15,500	12/27/2016	05/15/2022
406216-AH-4	HALLIBURTON CO				2.A FE	461,088	100.500	361,801	360,000	362,431		(19,654)			8.750	3.141	FA	11,900	31,500	08/14/2015	02/15/2021
406216-AZ-4	HALLIBURTON CO			1,2	2.A FE	1,275,511	101.250	1,285,875	1,270,000	1,270,640		(1,045)			3.250	3.165	MN	5,274	41,275	02/26/2016	11/15/2021
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SE			1,2	2.B FE	49,160	104.354	52,177	50,000	49,602		177			3.350	3.744	FA	633	1,675	06/08/2018	02/15/2023
404280-AN-9	HSBC HOLDINGS PLC		C		1.F FE	314,436	104.305	312,914	300,000	303,797		(2,962)			4.000	2.955	MS	3,033	12,000	03/31/2017	03/30/2022
760719-AR-5	HSBC USA INC				1.G FE	632,169	101.918	509,588	500,000	510,101		(26,716)			9.125	3.570	MN	5,830	45,625	02/05/2016	05/15/2021
449786-AP-7	ING BANK NV		C		1.D FE	544,680	102.022	510,110	500,000	505,589		(12,592)			5.000	2.410	JD	1,528	25,000	10/20/2017	06/09/2021
459200-AM-3	INTERNATIONAL BUSINESS MACHI			1	1.F FE	327,665	129.515	323,788	250,000	323,506		(4,160)			7.000	0.781	AO	2,965	8,750	09/22/2010	10/30/2025
459200-HU-8	INTERNATIONAL BUSINESS MACHI			1	1.F FE	299,370	109.507	328,522	300,000	299,606		117			3.625	3.670	FA	4,199	10,875	01/04/2019	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHI			1	1.F FE	513,657	104.867	524,333	500,000	504,914		(2,568)			2.875	2.330	MN	2,076	14,375	06/23/2017	11/09/2022
46625H-JC-5	JPMORGAN CHASE & CO				1.F FE	257,275	102.555	256,387	250,000	251,551		(2,430)			4.350	3.333	FA	4,108	10,875	08/01/2018	08/15/2021
46625H-RL-6	JPMORGAN CHASE & CO			2	1.F FE	478,135	105.023	525,113	500,000	489,085		4,319			2.700	3.667	MN	1,613	13,500	05/18/2018	05/18/2023
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	252,792	110.163	275,408	250,000	251,737		(552)			4.023	3.770	JD	726		01/11/2019	12/05/2024
46647P-BF-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	263,981	106.104	265,261	250,000	263,404		(577)			2.201	0.859	AO	1,214		10/29/2020	10/15/2025
628931-AB-3	JPMORGAN CHASE BANK NA				1.E FE	293,296	123.428	282,651	229,000	277,186		(11,864)			8.250	2.461	MN	3,149	18,893	08/16/2019	11/01/2024
48128G-Y5-3	JPMORGAN CHASE FINANCIAL CO				1.F FE	250,000	100.000	250,000	250,000	250,000					0.825	0.825	JD	52		12/18/2020	12/22/2025
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	137,184	103.954	146,574	141,000	139,756		667			2.500	3.010	AO	725	3,525	12/19/2016	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	256,191	109.309	273,272	250,000	254,168		(1,196)			3.600	3.060	AO	2,050	9,000	04/12/2019	04/09/2024
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	634,125	115.265	633,956	550,000	633,114		(1,010)			4.125	0.788	MN	2,899		12/10/2020	11/15/2025
59156R-BF-4	METLIFE INC			1	1.G FE	983,242	105.246	1,025,610	975,000	977,854		(1,402)			3.048	2.893	MJSD	1,321	25,902	01/13/2017	12/15/2022
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC		C		1.G FE	504,170	102.996	514,978	500,000	501,148		(1,034)			2.953	2.736	FA	5,045	14,765	10/25/2017	02/28/2022
654740-AV-1	NISSAN MOTOR ACCEPTANCE CO			1	2.C FE	500,230	101.732	508,658	500,000	500,051		(48)			2.800	2.790	JJ	6,533	14,000	01/13/2017	01/13/2022
66989H-AE-8	NOVARTIS CAPITAL CORP			1	1.D FE	486,125	103.764	518,819	500,000	493,980		3,366			2.400	3.126	MS	3,333	12,000	08/10/2018	09/21/2022
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.E FE	335,331	110.754	332,261	300,000	332,280		(3,051)			3.250	0.869	MN	1,246	4,875	07/17/2020	11/15/2025
68389X-BL-8	ORACLE CORP			1,2	1.G FE	143,819	105.067	157,600	150,000	146,843		1,103			2.400	3.220	MS	1,060	3,600	03/02/2018	09/15/2023
68389X-BT-1	ORACLE CORP			1,2	1.G FE	268,587	107.418	268,545	250,000	267,583		(1,004)			2.500	0.780	AO	1,563		10/05/2020	04/01/2025
69349L-AK-4	PNC BANK NA			2	1.G FE	483,200	105.227	526,133	500,000	492,201		3,544			2.950	3.737	JJ	6,187	14,750	05/18/2018	01/30/2023
69353R-EF-1	PNC BANK NA			2	1.F FE	264,278	110.022	275,055	250,000	261,151		(2,842)			3.300	2.056	AO	1,398	8,250	11/21/2019	10/30/2024
747525-AT-0	QUALCOMM INC			1,2	1.G FE	239,890	107.506	268,765	250,000	243,353		1,811			2.900	3.744	MN	826	7,250	01/18/2019	05/20/2024
751212-AC-5	RALPH LAUREN CORP			1,2	1.G FE	452,078	112.523	450,092	400,000	449,838		(2,240)			3.750	0.937	MS	4,417		10/19/2020	09/15/2025
755111-BY-6	RAYTHEON CO			1,2	1.G FE	274,721	107.524	279,563	260,000	271,578		(2,989)			3.150	1.900	JD	364	8,190	12/11/2019	12/15/2024
78013X-ZU-5	ROYAL BANK OF CANADA		C		1.F FE	759,623	106.964	802,227	750,000	757,043		(1,889)			2.550	2.272	JJ	8,766	19,125	08/21/2019	07/16/2024
78014R-BE-9	ROYAL BANK OF CANADA		C	2	1.F FE	250,000	97.084	242,711	250,000	250,000					2.250	2.512	MS	1,422	5,625	09/26/2019	09/30/2024
78014R-BJ-8	ROYAL BANK OF CANADA		C	2	1.F FE	500,000	99.021	495,104	500,000	500,000					2.150	2.150	AO	1,822	10,750	10/08/2019	10/30/2024
78014R-BX-7	ROYAL BANK OF CANADA		C	2	1.F FE	200,000	99.109	198,218	200,000	200,000					2.300	2.407	JJ	1,929	2,300	01/28/2020	01/30/2025
78014R-BY-5	ROYAL BANK OF CANADA		C	2	1.F FE	300,000	101.566	304,698	300,000	300,000					2.200	2.200	JJ	2,768	3,300	01/13/2020	01/31/2025

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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
822582-AS-1	SHELL INTERNATIONAL FINANCE B	C		1	1.D FE	501,245	103.259	516,294	500,000	500,415		(246)		2.375	2.323	FA	4,288	11,875	06/23/2017	08/21/2022
857477-AL-7	STATE STREET CORP				1.F FE	498,580	106.298	531,491	500,000	499,338		265		3.100	3.158	MN	1,981	15,500	02/08/2018	05/15/2023
857477-AN-3	STATE STREET CORP				1.E FE	520,485	110.928	554,640	500,000	515,862		(3,790)		3.300	2.451	JD	688	16,500	11/26/2019	12/16/2024
87612E-BD-7	TARGET CORP			1	1.F FE	102,963	110.698	110,698	100,000	101,966		(526)		3.500	2.905	JJ	1,750	3,500	01/25/2019	07/01/2024
872540-AR-0	TJX COMPANIES INC			1,2	1.F FE	559,071	111.589	557,943	500,000	555,073		(3,998)		3.500	0.828	AO	3,694	9,431	09/22/2020	04/15/2025
07330M-AB-3	TRUIST BANK			2	1.G FE	337,907	112.265	336,795	300,000	337,379		(528)		3.625	0.869	MS	3,172		12/04/2020	09/16/2025
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	608,819	108.214	647,680	600,000	606,588		(1,683)		2.850	2.537	AO	3,088	13,538	08/21/2019	10/26/2024
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	304,812	106.462	319,386	300,000	303,626		(985)		2.500	2.140	FA	3,125	7,542	10/10/2019	08/01/2024
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	609,767	112.764	620,201	550,000	603,415		(6,290)		4.000	1.572	MN	3,667	17,000	10/13/2020	05/01/2025
25468P-CN-4	TWDC ENTERPRISES 18 CORP			1	1.G FE	496,165	101.460	507,300	500,000	499,175		1,290		2.750	3.019	AO	5,156	13,750	08/10/2018	08/16/2021
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	1.G FE	279,595	110.661	276,654	250,000	277,503		(2,092)		3.150	0.766	MS	2,275	3,938	08/19/2020	09/17/2025
25468P-DJ-2	TWDC ENTERPRISES 18 CORP			1	1.G FE	490,605	100.215	501,077	500,000	499,562		3,794		2.300	3.079	FA	4,440	11,500	08/01/2018	02/12/2021
91159H-HK-9	U.S. BANCORP			2	1.F FE	692,281	110.078	714,404	649,000	680,823		(8,405)		3.600	2.179	MS	7,139	23,364	08/21/2019	09/11/2024
91159J-AA-4	U.S. BANCORP			2	1.F FE	500,675	103.795	518,975	500,000	500,197		(126)		2.950	2.923	JJ	6,801	14,750	12/27/2016	07/15/2022
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	994,215	104.707	1,047,071	1,000,000	997,421		1,101		2.500	2.619	AO	6,250	19,500	01/09/2018	04/01/2023
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	501,200	108.074	540,234	500,000	501,701		(552)		2.800	2.682	MN	1,789	21,029	11/21/2019	11/15/2024
91324P-CH-3	UNITEDHEALTH GROUP INC			1	1.F FE	248,615	102.504	256,259	250,000	249,590		418		2.875	3.051	JD	319	7,188	08/17/2018	12/15/2021
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1.F FE	898,449	114.528	916,223	800,000	891,490		(6,908)		3.700	1.298	JD	1,316	20,350	12/04/2020	12/15/2025
90320W-AD-5	UPMC			1	1.F FE	665,808	111.090	666,537	600,000	663,993		(1,815)		3.600	1.030	AO	4,560		12/04/2020	04/03/2025
92826C-AD-4	VISA INC			1,2	1.D FE	264,358	112.112	280,281	250,000	261,935		(2,390)		3.150	2.079	JD	372	7,875	12/24/2019	12/14/2025
254687-CT-1	WALT DISNEY CO				1.G FE	237,695	120.271	234,528	195,000	223,961		(8,996)		7.750	2.651	JJ	6,759	15,113	06/14/2019	01/20/2024
94974B-FN-5	WELLS FARGO & CO				1.G FE	741,514	109.015	763,107	700,000	720,077		(7,258)		4.125	2.980	FA	10,908	28,875	12/19/2017	08/15/2023
94974B-GA-2	WELLS FARGO & CO				1.F FE	516,826	109.568	547,838	500,000	512,432		(3,183)		3.300	2.588	MS	5,133	16,500	09/13/2019	09/09/2024
966837-AE-6	WHOLE FOODS MARKET INC			1,2	1.F FE	93,793	121.552	98,445	81,000	91,673		(1,579)		5.200	2.186	JD	322	4,212	01/24/2020	12/03/2025
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer					42,675,030	X X X	43,487,360	40,796,000	41,923,999		(263,698)		X X X	X X X	X X X	336,115	1,255,584	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Un					42,675,030	X X X	43,487,360	40,796,000	41,923,999		(263,698)		X X X	X X X	X X X	336,115	1,255,584	X X X	X X X
7699999	Totals - Issuer Obligations					42,675,030	X X X	43,487,360	40,796,000	41,923,999		(263,698)		X X X	X X X	X X X	336,115	1,255,584	X X X	X X X
8099999	Totals - SVO Identified Funds						X X X							X X X	X X X	X X X			X X X	X X X
8199999	Totals - Affiliated Bank Loans						X X X							X X X	X X X	X X X			X X X	X X X
8299999	Totals - Unaffiliated Bank Loans						X X X							X X X	X X X	X X X			X X X	X X X

E102

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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
8399999	Total Bonds					42,675,030	X X X	43,487,360	40,796,000	41,923,999		(263,698)			X X X	X X X	X X X	336,115	1,255,584	X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	393,924	1C \$	1D \$	1,761,919	1E \$	3,758,317	1F \$	18,130,420	1G \$	13,865,839
2A \$	2B \$	49,602	2C \$		500,051						
3A \$	3B \$		3C \$								
4A \$	4B \$		4C \$								
5A \$	5B \$		5C \$								
6 \$											

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.			
8999999	Total Preferred Stocks							XXX												XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

EM

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

E12

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02665W-DN-8	AMERICAN HONDA FINANCE CORP		09/14/2020	CITIZENS		300,801	300,000.00	33
064159-VL-7	BANK OF NOVA SCOTIA	C	11/17/2020	CITIZENS		306,216	300,000.00	1,712
20030N-CS-8	COMCAST CORP		08/14/2020	CITIZENS		288,765	250,000.00	3,374
263534-CN-7	E I DU PONT DE NEMOURS AND CO		09/08/2020	CITIZENS		313,395	300,000.00	1,601
29736R-AE-0	ESTEE LAUDER COMPANIES INC		07/24/2020	CITIZENS		228,705	220,000.00	2,341
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP		09/22/2020	CITIZENS		327,665	250,000.00	6,903
46647P-BF-2	JPMORGAN CHASE & CO		10/29/2020	CITIZENS		263,981	250,000.00	272
48128G-Y5-3	JPMORGAN CHASE FINANCIAL COMPANY LLC		12/18/2020	CITIZENS		250,000	250,000.00	
582839-AH-9	MEAD JOHNSON NUTRITION CO		12/10/2020	CITIZENS		634,125	550,000.00	1,656
67021C-AK-3	NSTAR ELECTRIC CO		07/17/2020	CITIZENS		335,331	300,000.00	1,788
68389X-BT-1	ORACLE CORP		10/05/2020	CITIZENS		268,587	250,000.00	69
751212-AC-5	RALPH LAUREN CORP		10/19/2020	CITIZENS		452,078	400,000.00	1,354
78014R-BX-7	ROYAL BANK OF CANADA	C	01/28/2020	CITIZENS		200,000	200,000.00	
78014R-BY-5	ROYAL BANK OF CANADA	C	01/13/2020	CITIZENS		300,000	300,000.00	
872540-AR-0	TJX COMPANIES INC		09/22/2020	CITIZENS		559,071	500,000.00	7,729
07330M-AB-3	TRUIST BANK		12/04/2020	CITIZENS		337,907	300,000.00	2,477
867914-BS-1	TRUIST FINANCIAL CORP		10/13/2020	CITIZENS		284,855	250,000.00	4,500
25468P-DF-0	TWDC ENTERPRISES 18 CORP		08/19/2020	CITIZENS		279,595	250,000.00	3,369
91324P-DN-9	UNITEDHEALTH GROUP INC		12/04/2020	CITIZENS		574,290	500,000.00	6,064
90320W-AD-5	UPMC		12/04/2020	CITIZENS		665,808	600,000.00	1,920
966837-AE-6	WHOLE FOODS MARKET INC		01/24/2020	CITIZENS		93,796	81,000.00	643
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	7,264,971	6,601,000.00	47,805
8399997	Subtotal - Bonds - Part 3				X X X	7,264,971	6,601,000.00	47,805
8399999	Total - Bonds				X X X	7,264,971	6,601,000	47,805
9999999	Totals				X X X	7,264,971	X X X	47,805

13

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	
010392-FC-7	ALABAMA POWER CO		10/01/2020	Maturity @ 100.00		250,000	250,000.00	260,090	252,406		(2,406)		(2,406)		250,000				8,437	10/01/2020	
018490-AN-2	ALLERGAN INC		09/15/2020	Maturity @ 100.00		500,000	500,000.00	496,715	499,578		422		422		500,000				16,875	09/15/2020	
02364W-AV-7	AMERICA MOVIL SAB DE C	C	03/30/2020	Maturity @ 100.00		100,000	100,000.00	109,090	100,368		(368)		(368)		100,000				2,500	03/30/2020	
02666Q-G7-2	AMERICAN HONDA FINANC		09/21/2020	Maturity @ 100.00		150,000	150,000.00	158,939	150,980		(980)		(980)		150,000				5,813	09/21/2020	
03523T-BP-2	ANHEUSER-BUSCH INBEV		08/12/2020	Call @ 104.26		69,854	67,000.00	66,011	66,532		110		110		66,642		3,211	3,211	1,801	07/15/2022	
17327T-KP-0	CITIGROUP GLOBAL MARK		11/27/2020	Call @ 100.00		750,000	750,000.00	750,000	750,000						750,000				18,750	11/26/2024	
268648-AQ-5	EMC CORP		06/01/2020	Maturity @ 100.00		501,036	500,000.00	503,755	500,090	256	(150)		106		500,196		840	840	3,508	06/01/2020	
36962G-4R-2	GENERAL ELECTRIC CO		09/16/2020	Maturity @ 100.00		250,000	250,000.00	268,985	254,439		(4,439)		(4,439)		250,000				10,938	09/16/2020	
38150A-DB-8	GOLDMAN SACHS GROUP I		08/31/2020	Call @ 100.00		500,000	500,000.00	500,000	500,000						500,000				13,125	08/30/2024	
582839-AJ-5	MEAD JOHNSON NUTRITIO		11/15/2020	Maturity @ 100.00		500,000	500,000.00	516,895	504,635		(4,635)		(4,635)		500,000				15,000	11/15/2020	
717081-DS-9	PFIZER INC		11/30/2020	Call @ 100.00		340,920	300,000.00	349,614	332,592		(7,949)		(7,949)		324,643		(24,643)	(24,643)	63,442	08/12/2023	
751212-AB-7	RALPH LAUREN CORP		08/18/2020	Maturity @ 100.00		1,000,000	1,000,000.00	1,005,968	1,001,102		(1,102)		(1,102)		1,000,000				26,250	08/18/2020	
80283L-AN-3	SANTANDER UK PLC	C	03/16/2020	Maturity @ 100.00		250,000	250,000.00	248,645	249,912		88		88		250,000				2,969	03/16/2020	
89114Q-5B-0	TORONTO-DOMINION BAN	C	08/31/2020	Call @ 100.00		250,000	250,000.00	250,000	250,000						250,000				4,406	08/30/2024	
89114R-3U-8	TORONTO-DOMINION BAN	C	07/31/2020	Call @ 100.00		500,000	500,000.00	499,931	499,933		8		8		499,940			60	60	9,375	10/31/2024
89233P-4C-7	TOYOTA MOTOR CREDIT C		06/17/2020	Maturity @ 100.00		400,000	400,000.00	436,520	402,656		(2,656)		(2,656)		400,000				9,000	06/17/2020	
91324P-BM-3	UNITEDHEALTH GROUP IN		10/15/2020	Maturity @ 100.00		500,000	500,000.00	530,653	503,463		(3,463)		(3,463)		500,000				19,375	10/15/2020	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,811,810	6,767,000.00	6,951,811	6,818,686	256	(27,520)		(27,264)		6,791,421		(20,532)	(20,532)	231,564	X X X	
8399997	Subtotal - Bonds - Part 4				X X X	6,811,810	6,767,000	6,951,811	6,818,686	256	(27,520)		(27,264)		6,791,421		(20,532)	(20,532)	231,564	X X X	
8399999	Total - Bonds				X X X	6,811,810	6,767,000.00	6,951,811	6,818,686	256	(27,520)		(27,264)		6,791,421		(20,532)	(20,532)	231,564	X X X	
9999999	Totals					6,811,810	X X X	6,951,811	6,818,686	256	(27,520)		(27,264)		6,791,421		(20,532)	(20,532)	231,564	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.					
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	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book / Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
NONE												
1999999 Totals										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 Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
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		
NONE																				
9199999	TOTALS										XXX				XXX	XXX	XXX			

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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)	
NONE																							
1759999999 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 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)
NONE																								
1759999999 Totals						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																					
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX	

E20

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

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 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				
NONE																					
1759999999 Total							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 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									
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)
NONE								
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 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 \$	
				0		

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
CITIZENS BANK 18615368 CONTROL		PROVIDENCE RI 02903			2,671,146	
CITIZENS BANK 19425988 OPERATIVE		PROVIDENCE RI 02903			(45,503)	
CITIZENS BANK 99000695 CLAIMS		PROVIDENCE RI 02903			(2,946,436)	
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			(320,793)	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			(320,793)	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			(320,793)	X X X

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

1. January	3,267,864	4. April	10,736,035	7. July	12,439,235	10. October	7,918,617
2. February	3,339,584	5. May	12,916,737	8. August	11,741,591	11. November	9,123,784
3. March	6,534,813	6. June	15,410,083	9. September	7,099,722	12. December	(320,793)

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		12/31/2020	0.050	X X X	1,770,951		4,259
8699999	All Other Money Market Mutual Funds					1,770,951		4,259
8899999	Total Cash Equivalents					1,770,951		4,259
8899999	Total Cash Equivalents					1,770,951		4,259

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$	4C \$				
5A \$	5B \$	5C \$				
6 \$						

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	1,246,747	1,342,358		
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	1,246,747	1,342,358		

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
