



52632201120100100

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

ALTUS DENTAL INSURANCE CO., INC.

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

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

Country of Domicile UNITED STATES OF AMERICA

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

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

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

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

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

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

Internet Website Address www.altusdental.com

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

OFFICERS

Name	Title
1. <u>JOSEPH A. NAGLE</u>	<u>PRESIDENT</u>
2. <u>KATHRYN M. SHANLEY</u>	<u>SECRETARY</u>
3. <u>RICHARD A. FRITZ</u>	<u>TREASURER</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>RICHARD A. FRITZ</u>	<u>VP - FINANCE</u>	<u>KATHRYN M. SHANLEY</u>	<u>VP - EXTERNAL AFFAIRS</u>
<u>JOSEPH PERRONI</u>	<u>VP - SALES</u>	<u>STEPHEN J. SPERANDIO</u>	<u>VP - OPERATIONS/ADMINISTRATION</u>
<u>CARLOS FUENTES</u>	<u>VP - UNDERWRITING</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF INFORMATION OFFICER</u>
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____

DIRECTORS OR TRUSTEES

<u>EDWARD ALMON</u>	<u>FRED K. BUTLER</u>	<u>A. THOMAS CORREIA, DDS</u>	<u>DAVID A. DUFFY</u>
<u>ALMON C. HALL</u>	<u>EDWARD O. HANDY III</u>	<u>DONALD S. IANNAZZI</u>	<u>STEVEN J. ISSA</u>
<u>JOSEPH J. MARCAURELE</u>	<u>JAMES F. McMANUS, DDS</u>	<u>WILLIAM A. MEKRUT</u>	<u>CYNTHIA S. REED</u>
<u>EDWIN J. SANTOS</u>	<u>ALEC TAYLOR</u>	<u>VANESSA TOLEDO-VICKERS</u>	_____
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____

State of RHODE ISLAND
County of PROVIDENCE ss

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

_____ (Signature) <u>JOSEPH A. NAGLE</u> (Printed Name) 1. <u>PRESIDENT</u> (Title)	_____ (Signature) <u>KATHRYN M. SHANLEY</u> (Printed Name) 2. <u>SECRETARY</u> (Title)	_____ (Signature) <u>RICHARD A. FRITZ</u> (Printed Name) 3. <u>TREASURER</u> (Title)
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Subscribed and sworn to before me this
27th day of FEBRUARY, 2012

a. Is this an original filing? Yes No
b. If no: 1. State the amendment number _____
2. Date filed 02/27/2012
3. Number of pages attached _____

PAMELA B. BUTERA
My commission expires 8/24/14

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities						
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,959,379	84.08	12,959,379		12,959,379	84.08
2.2 Unaffiliated non-U.S. securities (including Canada)	394,036	2.56	394,036		394,036	2.56
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	2,175	0.01	2,175		2,175	0.01
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	1,726,847	11.20	1,726,847		1,726,847	11.20
11. Other invested assets	331,611	2.15	331,611		331,611	2.15
12. Total invested assets	15,414,048	100.00	15,414,048		15,414,048	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 accounts		
15. Statement value 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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
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	NONE	
5.2 Totals, Part 3, Column 9		
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		9,469,386
2. Cost of bonds and stocks acquired, Part 3, Column 7		6,815,262
3. Accrual of discount		3,867
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		
5. Total gain (loss) on disposals, Part 4, Column 19		4,692
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,756,315
7. Deduct amortization of premium		183,477
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		13,353,415
11. Deduct total nonadmitted accounts		
12. Statement value at end of current period (Line 10 minus Line 11)		13,353,415

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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 and Hybrid Securities (unaffiliated)	8. United States	12,959,379	13,234,977	13,185,234	12,127,000
	9. Canada				
	10. Other Countries	394,036	393,228	398,466	380,000
	11. Totals	13,353,415	13,628,205	13,583,700	12,507,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	13,353,415	13,628,205	13,583,700	12,507,000
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	13,353,415	13,628,205	13,583,700	

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

Quality Rating per the 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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	24,184					24,184	0.181	926,167	8.765	24,184	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	24,184					24,184	0.181	926,167	8.765	24,184	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1											
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals											

505

NONE

NONE

NONE

NONE

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

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

Quality Rating per the 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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)											
6.1 Class 1	1,843,869	8,905,416	2,101,888			12,851,173	96.065	8,629,430	81.666	12,851,173	
6.2 Class 2	502,242					502,242	3.754	1,011,167	9.569	502,242	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	2,346,111	8,905,416	2,101,888			13,353,415	99.819	9,640,597	91.235	13,353,415	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

9005

NONE

NONE

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

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,868,053	8,905,416	2,101,888			12,875,357	96.246	X X X	X X X	12,875,357	
9.2 Class 2	(d) 502,242					502,242	3.754	X X X	X X X	502,242	
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 Totals	2,370,295	8,905,416	2,101,888			(b) 13,377,599	100.000	X X X	X X X	13,377,599	
9.8 Line 9.7 as a % of Col. 6	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	
10. Total Bonds Prior Year											
10.1 Class 1	2,583,704	6,632,285	339,608			X X X	X X X	9,555,597	90.431	9,555,597	
10.2 Class 2	505,585	505,582				X X X	X X X	1,011,167	9.569	1,011,167	
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 Totals	3,089,289	7,137,867	339,608			X X X	X X X	(b) 10,566,764	100.000	10,566,764	
10.8 Line 10.7 as a % of Col. 8	29.236	67.550	3.214			X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 Class 1	1,868,053	8,905,416	2,101,888			12,875,357	96.246	9,555,597	90.431	12,875,357	X X X
11.2 Class 2	502,242					502,242	3.754	1,011,167	9.569	502,242	X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 Totals	2,370,295	8,905,416	2,101,888			13,377,599	100.000	10,566,764	100.000	13,377,599	X X X
11.8 Line 11.7 as a % of Col. 6	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	X X X
12. Total Privately Placed Bonds											
12.1 Class 1										X X X	
12.2 Class 2										X X X	
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 Totals										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

NONE

- (a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter 'Z' means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
- (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. '5*' means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. '6*' means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated 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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	24,184					24,184	0.181			24,184	
1.2 Residential Mortgage-Backed Securities								926,167	8.765		
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	24,184					24,184	0.181	926,167	8.765	24,184	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals											
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	2,346,111	8,905,416	2,101,888			13,353,415	99.819	9,640,597	91.235	13,353,415	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	2,346,111	8,905,416	2,101,888			13,353,415	99.819	9,640,597	91.235	13,353,415	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,370,295	8,905,416	2,101,888			13,377,599	100.000	X X X	X X X	13,377,599	
9.2 Residential Mortgage-Backed Securities								X X X	X X X		
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities								X X X	X X X		
9.5 Totals	2,370,295	8,905,416	2,101,888			13,377,599	100.000	X X X	X X X	13,377,599	
9.6 Line 9.5 as a % of Col. 6	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,163,122	7,137,867	339,608			X X X	X X X	9,640,597	91.235	9,640,597	
10.2 Residential Mortgage-Backed Securities	926,167					X X X	X X X	926,167	8.765	926,167	
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	3,089,289	7,137,867	339,608			X X X	X X X	10,566,764	100.000	10,566,764	
10.6 Line 10.5 as a % of Col. 8	29.236	67.550	3.214			X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,370,295	8,905,416	2,101,888			13,377,599	100.000	9,640,597	91.235	13,377,599	X X X
11.2 Residential Mortgage-Backed Securities								926,167	8.765		X X X
11.3 Commercial Mortgage-Backed Securities											X X X
11.4 Other Loan-Backed and Structured Securities											X X X
11.5 Totals	2,370,295	8,905,416	2,101,888			13,377,599	100.000	10,566,764	100.000	13,377,599	X X X
11.6 Line 11.5 as a % of Col. 6	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.718	66.570	15.712			100.000	X X X	X X X	X X X	100.000	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,097,378	250,220		847,158	
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	1,072,974	250,000		822,974	
7. Deduct amortization of premium	220	220			
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)	24,184			24,184	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	24,184			24,184	

0110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 14		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)		
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, 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 16, current year to date minus		
3.24	Section 1, Column 16, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized		
5.2	Used to adjust basis of hedged items		
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)		

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

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	XXX									
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX			XXX		XXX		XXX
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

- 1. Part A, Section 1, Column 14
- 2. Part B, Section 1, Column 14
- 3. Total (Line 1 plus Line 2)
- 4. Part D, Column 5
- 5. Part D, 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, Column 8
- 11. Part D, 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 19
- 15. Part D, Column 11
- 16. Total (Line 13 plus Line 14 minus Line 15)

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

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

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

SCHEDULE A - PART 3

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

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

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

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

SCHEDULE B - PART 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)					
NONE																
0599999 Totals																

E06

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							
NONE										
4199999 Totals										XXX

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)						
NONE																		
4199999 Totals																		

EO9

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
02364W-BC-8	AMERICA MOVIL SAB		R		1FE	199,908	99.719	199,438	200,000	199,915		7			2.380	2.390	MS	1,491		09/21/2011	09/08/2016
02364W-AF-2	AMERICA MOVIL SAB		R		1FE	198,558	107.659	193,786	180,000	194,125		(4,433)			5.500	1.790	MS	3,300	4,950	04/15/2011	03/01/2014
039483-AY-8	ARCHER DANIELS MIDLAND CO				1FE	357,030	118.582	355,746	300,000	356,840		(190)			5.450	2.170	MS	4,814		12/20/2011	03/15/2018
046353-AA-6	ASTRAZENECA PLC	SD			1FE	590,111	111.796	592,519	530,000	564,273		(13,569)			5.400	2.620	JD	2,385	28,473	01/22/2010	06/01/2014
00206R-AF-9	AT & T INC	SD			1FE	516,249	104.222	521,110	500,000	503,706		(3,427)			4.950	4.210	JJ	11,413	24,750	02/06/2008	01/15/2013
067383-AB-5	BARD CR INC				1FE	259,775	104.606	261,515	250,000	259,293		(482)			2.880	1.910	JJ	3,314		10/06/2011	01/15/2016
071813-AZ-2	BAXTER INTL INC	SD			1FE	239,024	106.771	240,235	225,000	232,832		(3,486)			4.000	2.340	MS	3,000	8,853	03/11/2010	03/01/2014
079860-AG-7	BELLSOUTH CORP				1FE	276,975	110.549	276,373	250,000	270,992		(5,983)			5.200	2.000	MS	3,828	13,000	03/09/2011	09/15/2014
079860-AL-6	BELLSOUTH CORP				1FE	286,225	114.301	285,753	250,000	286,062		(3,163)			5.200	2.360	JD	578	6,500	06/24/2011	12/15/2016
084664-BG-5	BERKSHIRE HATHAWAY FIN CP				1FE	272,625	106.485	266,213	250,000	265,240		(7,385)			5.000	1.190	FA	4,722	6,250	03/09/2011	08/15/2013
144141-CW-6	CAROLINA PWR & LT				1FE	276,913	112.391	280,978	250,000	270,789		(6,073)			5.150	2.470	AO	3,219	12,875	12/22/2010	04/01/2015
172967-BP-5	CITIGROUP INC				2FE	514,630	101.510	507,550	500,000	502,242		(3,340)			5.630	4.910	FA	9,688	28,125	01/03/2008	08/27/2012
20825C-AN-4	CONOCOPHILLIPS				1FE	233,300	116.411	232,822	200,000	233,098		(202)			5.200	2.390	MN	1,329		12/13/2011	05/15/2018
20825T-AA-5	CONOCOPHILLIPS CDA				1FE	294,625	116.753	291,883	250,000	292,393		(2,232)			5.630	1.900	AO	2,969	7,031	09/21/2011	10/15/2016
216871-AF-0	COPER US INC				1FE	407,724	101.881	407,524	400,000	407,349		(375)			2.380	1.900	JJ	4,381		10/07/2011	01/15/2016
254687-AV-8	DISNEY WALT CO				1FE	518,238	103.772	518,860	500,000	503,726		(3,935)			4.700	3.860	JD	1,958	23,500	02/06/2008	12/01/2012
263534-BK-4	DU PONT EI DE NEMOURS & CO				1FE	329,758	103.410	336,083	325,000	326,058		(1,182)			4.750	4.360	MN	1,973	15,438	09/12/2008	11/15/2012
278058-DF-6	EATON CORP				1FE	441,164	105.337	431,882	410,000	422,964		(9,177)			4.900	2.540	MN	2,567	20,090	12/22/2009	05/15/2013
278642-AB-9	EBAY				1FE	194,820	100.685	201,370	200,000	195,911		1,024			1.630	2.190	AO	686	3,133	12/02/2010	10/15/2015
291011-AV-6	EMERSON ELECTRIC				1FE	339,660	115.662	346,986	300,000	333,345		(6,263)			5.130	2.700	JD	1,281	15,375	12/22/2010	12/01/2016
26875P-AH-4	EOG RESOURCES INC				1FE	394,816	102.985	411,940	400,000	395,532		716			2.500	2.790	FA	4,167	5,000	04/15/2011	02/01/2016
369604-BC-6	GENERAL ELECTRIC CO				1FE	231,404	114.776	229,552	200,000	231,198		(206)			5.250	2.410	JD	729		12/13/2011	12/06/2017
427866-AP-3	HERSHEY				1FE	583,955	117.568	587,840	500,000	581,179		(2,776)			5.450	1.810	MS	9,083		10/26/2011	09/01/2016
459200-GN-5	IBM				1FE	521,205	110.280	551,400	500,000	510,941		(5,719)			6.500	5.200	AO	6,861	32,500	03/02/2010	10/15/2013
532457-AN-8	LILLY ELI & CO				1FE	354,363	118.556	352,111	297,000	352,156		(2,207)			6.570	1.740	JJ	9,756		10/26/2011	01/01/2016
617446-V8-9	MORGAN STANLEY				1FE	510,465	101.284	506,420	500,000	501,542		(2,275)			5.750	5.260	FA	9,663	28,750	10/05/2007	08/31/2012
69373U-AA-5	PACCAR INC				1FE	286,938	112.030	280,075	250,000	277,947		(8,990)			6.880	1.500	MS	6,493	8,594	04/15/2011	02/15/2014
718172-AA-7	PHILIP MORRIS INTL				1FE	237,806	118.282	236,564	200,000	237,684		(122)			5.650	2.440	MN	1,412		12/20/2011	05/16/2018
718172-AA-7	PHILIP MORRIS INTL				1FE	354,588	118.282	354,846	300,000	354,259		(329)			5.650	2.560	MN	2,119		12/13/2011	05/16/2018
718507-BH-8	PHILLIPS PETE CO				1FE	314,083	124.704	311,760	250,000	313,884		(199)			6.650	2.400	JJ	7,666		12/20/2011	07/15/2018
74005P-AV-6	PRAXAIR INC				1FE	263,325	106.973	267,433	250,000	260,458		(2,689)			3.250	2.070	MS	2,392	8,125	12/02/2010	09/15/2015
742718-DA-4	PROCTER & GAMBLE				1FE	495,097	110.955	499,298	450,000	476,626		(9,693)			4.950	2.600	FA	8,415	22,275	01/22/2010	08/15/2014
767201-AM-8	RIO TINTO FIN USA				1FE	192,964	102.009	193,817	190,000	192,829		(135)			2.500	2.140	MN	541	2,375	10/06/2011	05/20/2016
78387G-AK-9	SBC COMMUNICATIONS				1FE	552,765	103.233	516,165	500,000	512,542		(19,886)			5.880	1.800	FA	11,097	29,375	12/11/2009	08/15/2012
837004-CC-2	SO CAROLINA ELEC & GAS				1FE	375,150	124.079	372,237	300,000	374,925		(225)			6.500	2.500	MN	3,250		12/20/2011	11/01/2018
883556-AY-8	THERMO FISHER SCIENTIFIC				1FE	105,820	105.633	105,633	100,000	105,539		(281)			3.200	1.810	MS	1,067		10/06/2011	03/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
92976W-BA-3	WACHOVIA CRP GLB				1FE	509,805	106.187	530,935	500,000	504,743		(2,823)			5.700	5.070	FA	11,875	28,500	03/02/2010	08/01/2013
931142-CX-9	WAL-MART				1FE	239,210	101.570	253,925	250,000	241,393		2,125			1.500	2.450	AO	687	3,750	12/16/2010	10/25/2015
98458P-AB-1	YALE UNIVERSITY				1FE	312,629	105.876	317,628	300,000	309,885		(2,745)			2.900	1.690	MS	1,837	8,700	03/09/2011	10/15/2014
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					13,583,700	X X X	13,628,205	12,507,000	13,353,415		(132,325)			X X X	X X X	X X X	168,006	396,287	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					13,583,700	X X X	13,628,205	12,507,000	13,353,415		(132,325)			X X X	X X X	X X X	168,006	396,287	X X X	X X X
7799999	Totals - Issuer Obligations					13,583,700	X X X	13,628,205	12,507,000	13,353,415		(132,325)			X X X	X X X	X X X	168,006	396,287	X X X	X X X
8399999	Total Bonds					13,583,700	X X X	13,628,205	12,507,000	13,353,415		(132,325)			X X X	X X X	X X X	168,006	396,287	X X X	X X X

E10.1

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 Design- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

E12

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02364W-BC-8	AMERICA MOVIL SAB	R	09/21/2011	CITIZENS BANK		199,908	200,000.00	238
02364W-AF-2	AMERICA MOVIL SAB	R	04/15/2011	CITIZENS BANK		198,558	180,000.00	1,348
039483-AY-8	ARCHER DANIELS MIDLAND CO		12/20/2011	CITIZENS BANK		357,030	300,000.00	4,451
067383-AB-5	BARD CR INC		10/06/2011	CITIZENS BANK		259,775	250,000.00	1,737
079860-AL-6	BELLSOUTH CORP		06/24/2011	CITIZENS BANK		286,225	250,000.00	506
079860-AG-7	BELLSOUTH CORP		03/09/2011	CITIZENS BANK		276,975	250,000.00	6,464
084664-BG-5	BERKSHIRE HATHAWAY FIN CP		03/09/2011	CITIZENS BANK		272,625	250,000.00	1,007
20825C-AN-4	CONOCOPHILLIPS		12/13/2011	CITIZENS BANK		233,300	200,000.00	896
20825T-AA-5	CONOCOPHILLIPS CDA		09/21/2011	CITIZENS BANK		294,625	250,000.00	6,289
216871-AF-0	COPER US INC		10/07/2011	CITIZENS BANK		407,724	400,000.00	2,322
26875P-AH-4	EOG RESOURCES INC		04/15/2011	CITIZENS BANK		394,816	400,000.00	2,194
369604-BC-6	GENERAL ELECTRIC CO		12/13/2011	CITIZENS BANK		231,404	200,000.00	292
427866-AP-3	HERSHEY		10/26/2011	CITIZENS BANK		583,955	500,000.00	4,542
532457-AN-8	LILLY ELI & CO		10/26/2011	CITIZENS BANK		354,363	297,000.00	6,504
69373U-AA-5	PACCAR INC		04/15/2011	CITIZENS BANK		286,938	250,000.00	3,103
718172-AA-7	PHILIP MORRIS INTL		12/13/2011	CITIZENS BANK		354,588	300,000.00	1,413
718172-AA-7	PHILIP MORRIS INTL		12/20/2011	CITIZENS BANK		237,806	200,000.00	1,161
718507-BH-8	PHILLIPS PETE CO		12/20/2011	CITIZENS BANK		314,083	250,000.00	7,297
767201-AM-8	RIO TINTO FIN USA		10/06/2011	CITIZENS BANK		192,964	190,000.00	1,874
837004-CC-2	SO CAROLINA ELEC & GAS		12/20/2011	CITIZENS BANK		375,150	300,000.00	2,817
883556-AY-8	THERMO FISHER SCIENTIFIC		10/06/2011	CITIZENS BANK		105,820	100,000.00	364
98458P-AB-1	YALE UNIVERSITY		03/09/2011	CITIZENS BANK		312,630	300,000.00	3,601
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,531,262	5,817,000.00	60,420
8399997	Subtotal - Bonds - Part 3				X X X	6,531,262	5,817,000	60,420
8399998	Summary Item from Part 5 for Bonds				X X X	284,000	250,000.00	5,372
8399999	Total - Bonds				X X X	6,815,262	6,067,000.00	65,792
9999999	Totals				X X X	6,815,262	X X X	65,792

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
3133XE-NX-3	FED HOME LN BKS 3/11/11 4		03/11/2011	Matured		920,000	920,000.00	979,460	926,167		(6,167)		(6,167)		920,000				22,425	03/11/2011
0599999	Subtotal - Bonds - U.S. Governments				X X X	920,000	920,000.00	979,460	926,167		(6,167)		(6,167)		920,000				22,425	X X X
079860-AB-8	BELLSOUTH CORP		10/15/2011	Matured		250,000	250,000.00	266,875	259,501		(9,501)		(9,501)		250,000				15,000	10/15/2011
17275R-AB-8	CISCO SYS INC		02/22/2011	Matured		300,000	300,000.00	311,805	300,658		(658)		(658)		300,000				7,875	02/22/2011
78387G-AH-6	SBC COMMUNICATIONS INC		11/28/2011	Called		504,955	500,000.00	544,055	522,994		(19,265)		(19,265)		503,729		1,226	1,226	38,922	02/01/2012
833034-AC-5	SNAP ON TOOLS INC		08/15/2011	Matured		500,000	500,000.00	525,175	505,585		(5,585)		(5,585)		500,000				31,250	08/15/2011
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,554,955	1,550,000.00	1,647,910	1,588,738		(35,009)		(35,009)		1,553,729		1,226	1,226	93,047	X X X
8399997	Subtotal - Bonds - Part 4				X X X	2,474,955	2,470,000	2,627,370	2,514,905		(41,176)		(41,176)		2,473,729		1,226	1,226	115,472	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	281,360	250,000.00	284,000			(6,106)		(6,106)		277,894		3,466	3,466	13,271	X X X
8399999	Total - Bonds				X X X	2,756,315	2,720,000.00	2,911,370	2,514,905		(47,282)		(47,282)		2,751,623		4,692	4,692	128,743	X X X
9999999	Totals					2,756,315	X X X	2,911,370	2,514,905		(47,282)		(47,282)		2,751,623		4,692	4,692	128,743	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)					
057224-AX-5	BAKER HUGHES INC		03/14/2011	CITIZENS BANK	09/12/2011	CITIZENS BANK	250,000.00	284,000	281,360	277,894		(6,106)		(6,106)		3,466	3,466	13,271	5,372
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						250,000.00	284,000	281,360	277,894		(6,106)		(6,106)		3,466	3,466	13,271	5,372
8399998	Subtotal - Bonds						250,000.00	284,000	281,360	277,894		(6,106)		(6,106)		3,466	3,466	13,271	5,372
8999998	Subtotal - Preferred Stocks						X X X												
9899999	Subtotal - Stocks						X X X												
9999999	Totals						X X X	284,000	281,360	277,894		(6,106)		(6,106)		3,466	3,466	13,271	5,372

ET 5

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 F o r e i g n	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/ Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % 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

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 7, 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 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
000000-10-9	CITIZENS BANK MONEY MARKET			12/31/2011	CITIZENS BANK		24,184					24,184	24,184						MAT	1,538	
8899999	Exempt Money Market Mutual Funds						24,184					X X X	24,184			X X X	X X X	X X X		1,538	
9199999	TOTALS						24,184					X X X	24,184			X X X	X X X	X X X		1,538	

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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
NONE																						
1449999 Totals						XXX	XXX	XXX	XXX					XXX							XXX	XXX

813

(a)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	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)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)											
NONE																																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX						XXX								XXX										

619

(a)	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 Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	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	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1449999 Total							XXX	XXX	XXX	XXX	XXX	XXX							XXX

E20

Broker Name	Net Cash Deposits
NONE	
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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 Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carry Value At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (a)	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	18 Deferred		
NONE																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	

Broker Name	Net Cash Deposits
NONE	
Total Net Cash Deposits	

E21

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
NONE											
0899999 Totals											

E22

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Desig- nation/ Market Indicator	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	Book/Adjusted Carrying Value \$	0
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value \$	0	Book/Adjusted Carrying Value \$	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
			NONE				
8699999 Total Cash Equivalents							

E26

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	1,300,811	1,353,864	
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	CN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	1,300,811	1,353,864	

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

OVERFLOW PAGE FOR WRITE-INS

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