



52632201220100100

# HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2012  
OF THE CONDITION AND AFFAIRS OF THE

## ALTUS DENTAL INSURANCE CO., INC.

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

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND  
Country of Domicile UNITED STATES OF AMERICA

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

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

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

Main Administrative Office 10 CHARLES STREET  
(Street and Number)  
PROVIDENCE, RI, US 02904 877-223-0577  
(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 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>FRED K. BUTLER</u>	<u>A. THOMAS CORREIA, DDS</u>	<u>DAVID A. DUFFY</u>	<u>FRANCIS J. FLYNN</u>
<u>ALMON C. HALL</u>	<u>EDWARD O. HANDY III</u>	<u>STEVEN J. ISSA</u>	<u>JOSEPH J. MARCAURELE</u>
<u>LINDA R. McGOLDRICK</u>	<u>JAMES F. McMANUS, DDS</u>	<u>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, 2013

a. Is this an original filing?  Yes  No  
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
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 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities						
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,551,753	64.50	12,551,753		12,551,753	64.50
2.2 Unaffiliated non-U.S. securities (including Canada)	387,599	1.99	387,599		387,599	1.99
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						
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	6,521,408	33.51	6,521,408		6,521,408	33.51
11. Other invested assets						
12. Total invested assets	19,460,760	100.00	19,460,760		19,460,760	100.00

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

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

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12		
3.2 Totals, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9		
5.2 Totals, Part 3, Column 8	<b>NONE</b>	
6. Total gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13		
9.2 Totals, Part 3, Column 13		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 11		
10.2 Totals, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted 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	<b>NONE</b>	
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		13,353,415
2. Cost of bonds and stocks acquired, Part 3, Column 7		3,170,723
3. Accrual of discount		4,288
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		12,976
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,347,504
7. Deduct amortization of premium		254,546
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)		12,939,352
11. Deduct total nonadmitted accounts		
12. Statement value at end of current period (Line 10 minus Line 11)		12,939,352

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States				
	2. Canada				
	3. Other Countries				
	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals				
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	12,551,753	12,891,674	12,913,851	11,567,000
	9. Canada				
	10. Other Countries	387,599	397,630	398,466	380,000
	11. Totals	12,939,352	13,289,304	13,312,317	11,947,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	12,939,352	13,289,304	13,312,317	11,947,000
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	<b>25. Total Common Stocks</b>				
	26. Total Stocks				
	27. Total Bonds and Stocks	12,939,352	13,289,304	13,312,317	

### 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)
<b>1. U.S. Governments</b>											
1.1 Class 1	6,447,566					6,447,566	33.257	24,184	0.181	6,447,566	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	6,447,566					6,447,566	33.257	24,184	0.181	6,447,566	
<b>2. All Other Governments</b>											
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											
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
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											
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
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											
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
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											

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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)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>											
6.1 Class 1	1,262,576	6,997,172	3,756,224			12,015,972	61.980	12,851,173	96.065	12,015,972	
6.2 Class 2	413,552	509,828				923,380	4.763	502,242	3.754	923,380	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	1,676,128	7,507,000	3,756,224			12,939,352	66.743	13,353,415	99.819	12,939,352	
<b>7. Hybrid Securities</b>											
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											
<b>8. Parent, Subsidiaries and Affiliates</b>											
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)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1	(d) 7,710,142	6,997,172	3,756,224			18,463,538	95.237	X X X	X X X	18,463,538	
9.2 Class 2	(d) 413,552	509,828				923,380	4.763	X X X	X X X	923,380	
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	8,123,694	7,507,000	3,756,224			(b) 19,386,918	100.000	X X X	X X X	19,386,918	
9.8 Line 9.7 as a % of Col. 6	41.903	38.722	19.375			100.000	X X X	X X X	X X X	100.000	
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1	1,868,053	8,905,416	2,101,888			X X X	X X X	12,875,357	96.246	12,875,357	
10.2 Class 2	502,242					X X X	X X X	502,242	3.754	502,242	
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	2,370,295	8,905,416	2,101,888			X X X	X X X	(b) 13,377,599	100.000	13,377,599	
10.8 Line 10.7 as a % of Col. 8	17.718	66.570	15.712			X X X	X X X	100.000	X X X	100.000	
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1	7,710,142	6,997,172	3,756,224			18,463,538	95.237	12,875,357	96.246	18,463,538	X X X
11.2 Class 2	413,552	509,828				923,380	4.763	502,242	3.754	923,380	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	8,123,694	7,507,000	3,756,224			19,386,918	100.000	13,377,599	100.000	19,386,918	X X X
11.8 Line 11.7 as a % of Col. 6	41.903	38.722	19.375			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	41.903	38.722	19.375			100.000	X X X	X X X	X X X	100.000	X X X
<b>12. Total Privately Placed Bonds</b>											
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	

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**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 \$ 6,447,566; 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
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations	6,447,566					6,447,566	33.257	24,184	0.181	6,447,566	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	6,447,566					6,447,566	33.257	24,184	0.181	6,447,566	
<b>2. All Other Governments</b>				<b>NONE</b>							
2.1 Issuer Obligations				<b>NONE</b>							
2.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
2.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
2.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
2.5 Totals				<b>NONE</b>							
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>							
3.1 Issuer Obligations				<b>NONE</b>							
3.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
3.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
3.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
3.5 Totals				<b>NONE</b>							
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>							
4.1 Issuer Obligations				<b>NONE</b>							
4.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
4.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
4.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
4.5 Totals				<b>NONE</b>							
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>				<b>NONE</b>							
5.1 Issuer Obligations				<b>NONE</b>							
5.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
5.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
5.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
5.5 Totals				<b>NONE</b>							
<b>6. Industrial and Miscellaneous</b>											
6.1 Issuer Obligations	1,676,128	7,507,000	3,756,224			12,939,352	66.743	13,353,415	99.819	12,939,352	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	1,676,128	7,507,000	3,756,224			12,939,352	66.743	13,353,415	99.819	12,939,352	
<b>7. Hybrid Securities</b>				<b>NONE</b>							
7.1 Issuer Obligations				<b>NONE</b>							
7.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
7.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
7.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
7.5 Totals				<b>NONE</b>							
<b>8. Parent, Subsidiaries and Affiliates</b>				<b>NONE</b>							
8.1 Issuer Obligations				<b>NONE</b>							
8.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
8.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
8.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
8.5 Totals				<b>NONE</b>							

### 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		
<b>9. Total Bonds Current Year</b>													
9.1 Issuer Obligations	8,123,694	7,507,000	3,756,224			19,386,918	100.000	X X X	X X X	19,386,918			
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	8,123,694	7,507,000	3,756,224			19,386,918	100.000	X X X	X X X	19,386,918			
9.6 Line 9.5 as a % of Col. 6	41.903	38.722	19.375			100.000	X X X	X X X	X X X	100.000			
<b>10. Total Bonds Prior Year</b>													
10.1 Issuer Obligations	2,370,295	8,905,416	2,101,888					13,377,599	100.000	13,377,599			
10.2 Residential Mortgage-Backed Securities						X X X	X X X						
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	2,370,295	8,905,416	2,101,888			X X X	X X X	13,377,599	100.000	13,377,599			
10.6 Line 10.5 as a % of Col. 8	17.718	66.570	15.712			X X X	X X X	100.000	X X X	100.000			
<b>11. Total Publicly Traded Bonds</b>													
11.1 Issuer Obligations	8,123,694	7,507,000	3,756,224			19,386,918	100.000	13,377,599	100.000	19,386,918	X X X		
11.2 Residential Mortgage-Backed Securities											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	8,123,694	7,507,000	3,756,224			19,386,918	100.000	13,377,599	100.000	19,386,918	X X X		
11.6 Line 11.5 as a % of Col. 6	41.903	38.722	19.375			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	41.903	38.722	19.375			100.000	X X X	X X X	X X X	100.000	X X X		
<b>12. Total Privately Placed Bonds</b>													
12.1 Issuer Obligations				<b>NONE</b>						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				
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							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	24,184			24,184	
2. Cost of short-term investments acquired	6,423,382			6,423,382	
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)	6,447,566			6,447,566	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	6,447,566			6,447,566	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: EXEMPT MONEY MARKET MUTUAL FUNDS

## 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			
<b>NONE</b>																		
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				<b>NONE</b>						
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.		
<b>NONE</b>																
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						
<b>NONE</b>								
0399999 Totals								

E02

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes 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.							
<b>NONE</b>																			
0399999 Totals																			

E03

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

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



### SCHEDULE B - PART 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)					
<b>NONE</b>																
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)						
<b>NONE</b>																		
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	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02364W-BC-8	AMERICA MOVIL SAB		R	1FE	199,908		103,938	207,876	200,000	199,928		18		2.380	2.390	MS	1,491	4,750	09/21/2011	09/08/2016	
02364W-AF-2	AMERICA MOVIL SAB		R	1FE	198,558		105,419	189,754	180,000	187,671		(6,454)		5.500	1.790	MS	3,300	9,900	04/15/2011	03/01/2014	
039483-AH-5	ARCHER DANIELS MIDLAND CO			1FE	193,853		129,351	194,027	150,000	191,182		(2,671)		8.380	1.710	AO	2,652	6,281	09/12/2012	04/15/2017	
039483-AY-8	ARCHER DANIELS MIDLAND CO			1FE	357,030		119,708	359,124	300,000	348,185		(8,655)		5.450	2.170	MS	4,814	16,350	12/20/2011	03/15/2018	
046353-AA-6	ASTRAZENECA PLC			1FE	590,111		106,995	567,074	530,000	550,347		(13,926)		5.400	2.620	JD	2,459	28,620	01/22/2010	06/01/2014	
05379B-AN-7	AVISTA CORP			1FE	182,250		120,925	181,388	150,000	178,821		(3,429)		5.950	2.170	JD	744	8,925	04/18/2012	06/01/2018	
067383-AB-5	BARD CR INC			1FE	259,775		105,232	263,080	250,000	257,058		(2,235)		2.880	1.910	JJ	3,314	7,188	10/06/2011	01/15/2016	
071813-AZ-2	BAXTER INTL INC			1FE	239,024		104,094	234,210	225,000	229,263		(3,568)		4.000	2.340	MS	3,000	8,936	03/11/2010	03/01/2014	
079860-AG-7	BELLSOUTH CORP			1FE	276,975		107,412	268,530	250,000	263,361		(7,631)		5.200	2.000	MS	3,828	13,000	03/09/2011	09/15/2014	
079860-AL-6	BELLSOUTH CORP			1FE	286,225		114,693	286,733	250,000	276,695		(6,367)		5.200	2.360	JD	578	13,000	06/24/2011	12/15/2016	
084664-BG-5	BERKSHIRE HATHAWAY FIN CP			1FE	272,625		102,844	257,110	250,000	255,878		(9,362)		5.000	1.190	FA	4,722	12,500	03/09/2011	08/15/2013	
144141-CW-6	CAROLINA PWR & LT			1FE	276,913		109,536	273,840	250,000	264,566		(6,224)		5.150	2.470	AO	3,219	12,875	12/22/2010	04/01/2015	
207597-ED-3	CONNECTICUT LT & PWR CO			1FE	305,500		121,080	302,700	250,000	302,760		(2,740)		5.650	1.520	MN	2,354	7,063	09/12/2012	05/01/2018	
20825C-AN-4	CONOCOPHILLIPS			1FE	233,300		118,351	236,702	200,000	228,228		(4,870)		5.200	2.390	MN	1,329	10,400	12/13/2011	05/15/2018	
20825T-AA-5	CONOCOPHILLIPS CDA			1FE	294,625		117,266	293,165	250,000	283,854		(8,539)		5.630	1.900	AO	2,969	14,063	09/21/2011	10/15/2016	
216871-AF-0	COOPER US INC			2FE	407,724		103,441	413,764	400,000	405,581		(1,768)		2.380	1.900	JJ	4,381	9,500	10/07/2011	01/15/2016	
25243E-AF-0	DIAGEO CAPITAL PLC			1FE	528,380		113,581	528,152	465,000	522,351		(6,029)		4.850	2.390	MN	2,882	11,276	05/18/2012	05/15/2018	
278058-DF-6	EATON CORP			2FE	441,164		101,620	416,642	410,000	413,552		(9,412)		4.900	2.540	MN	2,567	20,090	12/22/2009	05/15/2013	
278642-AB-9	EBAY			1FE	194,820		102,682	205,364	200,000	196,957		1,046		1.630	2.190	AO	686	3,250	12/02/2010	10/15/2015	
291011-AV-6	EMERSON ELECTRIC			1FE	339,660		115,092	345,276	300,000	326,913		(6,433)		5.130	2.700	JD	1,281	15,375	12/22/2010	12/01/2016	
26875P-AH-4	EOG RESOURCES INC			1FE	394,816		104,578	418,312	400,000	396,579		1,047		2.500	2.790	FA	4,167	10,000	04/15/2011	02/01/2016	
369604-BC-6	GENERAL ELECTRIC CO			1FE	231,404		117,915	235,830	200,000	226,243		(4,955)		5.250	2.410	JD	729	10,500	12/13/2011	12/06/2017	
427866-AP-3	HERSHEY			1FE	583,955		115,115	575,575	500,000	564,350		(16,830)		5.450	1.810	MS	9,083	27,250	10/26/2011	09/01/2016	
459200-GN-5	IBM			1FE	521,205		104,865	524,325	500,000	504,921		(6,020)		6.500	5.200	AO	6,861	32,500	03/02/2010	10/15/2013	
532457-AN-8	LILLY ELI & CO			1FE	354,363		115,059	341,725	297,000	338,724		(13,432)		6.570	1.740	JJ	9,756	19,513	10/26/2011	01/01/2016	
69373U-AA-5	PACCAR INC			1FE	286,938		106,854	267,135	250,000	264,886		(13,061)		6.880	1.500	MS	6,493	17,188	04/15/2011	02/15/2014	
718172-AA-7	PHILIP MORRIS INTL			1FE	237,806		121,239	242,478	200,000	232,150		(5,534)		5.650	2.440	MN	1,413	11,300	12/20/2011	05/16/2018	
718172-AA-7	PHILIP MORRIS INTL			1FE	354,588		121,239	363,717	300,000	346,316		(7,942)		5.650	2.560	MN	2,119	16,950	12/13/2011	05/16/2018	
718507-BH-8	PHILLIPS PETE CO			1FE	314,083		125,347	313,366	250,000	304,748		(9,136)		6.650	2.400	JJ	7,666	16,625	12/20/2011	07/15/2018	
718507-BH-8	PHILLIPS PETE CO			1FE	316,505		125,347	313,366	250,000	309,568		(6,937)		6.650	2.070	JJ	7,666	9,051	04/18/2012	07/15/2018	
74005P-AV-6	PRAXAIR INC			1FE	263,325		106,749	266,873	250,000	257,713		(2,745)		3.250	2.070	MS	2,392	8,125	12/02/2010	09/15/2015	
742718-DA-4	PROCTER & GAMBLE			1FE	495,097		107,407	483,332	450,000	466,679		(9,947)		4.950	2.600	FA	8,415	22,275	01/22/2010	08/15/2014	
76720A-AB-2	RIO TINTO FIN USA			1FE	512,835		102,364	511,820	500,000	512,034		(801)		2.000	1.410	MS	2,750	5,000	09/12/2012	03/22/2017	
767201-AM-8	RIO TINTO FIN USA			1FE	192,964		104,393	198,347	190,000	192,207		(622)		2.500	2.140	MN	541	4,750	10/06/2011	05/20/2016	
837004-CC-2	SO CAROLINA ELEC & GAS			1FE	375,150		127,057	381,171	300,000	364,737		(10,188)		6.500	2.500	MN	3,250	19,500	12/20/2011	11/01/2018	
837004-CC-2	SO CAROLINA ELEC & GAS			1FE	631,400		127,057	635,285	500,000	618,358		(13,042)		6.500	2.160	MN	5,417	32,500	04/18/2012	11/01/2018	

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	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		11 Book / Adjusted Carrying 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
883556-AY-8	THERMO FISHER SCIENTIFIC				2FE	105,820	106,197	106,197	100,000	104,247		(1,292)			3.200	1.810	MS	1,067	3,200	10/06/2011	03/01/2016
92976W-BA-3	WACHOVIA CRP GLB				1FE	509,805	103,117	515,585	500,000	501,776		(2,967)			5.700	5.070	FA	11,875	28,500	03/02/2010	08/01/2013
931142-CX-9	WAL-MART				1FE	239,210	102,927	257,318	250,000	243,571		2,178			1.500	2.450	AO	688	3,750	12/16/2010	10/25/2015
98458P-AB-1	YALE UNIVERSITY				1FE	312,628	104,346	313,036	300,000	306,394		(3,493)			2.900	1.690	AO	1,835	8,700	03/09/2011	10/15/2014
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					13,312,317	X X X	13,289,304	11,947,000	12,939,352		(234,968)			X X X	X X X	X X X	146,753	540,519	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					13,312,317	X X X	13,289,304	11,947,000	12,939,352		(234,968)			X X X	X X X	X X X	146,753	540,519	X X X	X X X
7799999	Totals - Issuer Obligations					13,312,317	X X X	13,289,304	11,947,000	12,939,352		(234,968)			X X X	X X X	X X X	146,753	540,519	X X X	X X X
8399999	Total Bonds					13,312,317	X X X	13,289,304	11,947,000	12,939,352		(234,968)			X X X	X X X	X X X	146,753	540,519	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- ation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
<b>NONE</b>																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

E11

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 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.		
<b>NONE</b>																	
9899999	Total Preferred and Common Stocks					XXX										XXX	XXX

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
039483-AH-5	ARCHER DANIELS MIDLAND CO		09/12/2012	CITIZENS BANK		193,853	150,000.00	5,304
05379B-AN-7	AVISTA CORP		04/18/2012	CITIZENS BANK		182,250	150,000.00	3,520
207597-ED-3	CONNECTICUT LT & PWR CO		09/12/2012	CITIZENS BANK		305,500	250,000.00	5,336
25243E-AF-0	DIAGEO CAPITAL PLC		05/18/2012	CITIZENS BANK		528,380	465,000.00	501
718507-BH-8	PHILLIPS PETE CO		04/18/2012	CITIZENS BANK		316,505	250,000.00	4,526
76720A-AB-2	RIO TINTO FIN USA		09/12/2012	CITIZENS BANK		512,835	500,000.00	4,861
837004-CC-2	SO CAROLINA ELEC & GAS		04/18/2012	CITIZENS BANK		631,400	500,000.00	15,528
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,670,723	2,265,000.00	39,576
8399997	Subtotal - Bonds - Part 3				X X X	2,670,723	2,265,000	39,576
8399998	Summary Item from Part 5 for Bonds				X X X	500,000	500,000.00	
8399999	Total - Bonds				X X X	3,170,723	2,765,000.00	39,576
9999999	Totals				X X X	3,170,723	X X X	39,576

ET 3

### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
00206R-AF-9	AT & T INC		06/29/2012	Called		512,309	500,000.00	516,249	503,706		(1,749)		(1,749)		501,956		10,352	10,352	23,650	01/15/2013
172967-BP-5	CITIGROUP INC		08/27/2012	Matured		500,000	500,000.00	514,630	502,242		(2,242)		(2,242)		500,000				28,125	08/27/2012
254687-AV-8	DISNEY WALT CO		12/01/2012	Matured		500,000	500,000.00	518,238	503,726		(3,726)		(3,726)		500,000				23,500	12/01/2012
263534-BK-4	DU PONT EI DE NEMOURS &		11/15/2012	Matured		325,000	325,000.00	329,758	326,058		(1,058)		(1,058)		325,000				15,438	11/15/2012
617446-V8-9	MORGAN STANLEY		08/31/2012	Matured		500,000	500,000.00	510,465	501,542		(1,542)		(1,542)		500,000				28,750	08/31/2012
78387G-AK-9	SBC COMMUNICATIONS		03/30/2012	Called		500,000	500,000.00	552,765	512,542		(4,972)		(4,972)		507,571		(7,571)	(7,571)	18,360	08/15/2012
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,837,309	2,825,000.00	2,942,105	2,849,816		(15,289)		(15,289)		2,834,527		2,781	2,781	137,823	X X X
8399997	Subtotal - Bonds - Part 4				X X X	2,837,309	2,825,000	2,942,105	2,849,816		(15,289)		(15,289)		2,834,527		2,781	2,781	137,823	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	510,195	500,000.00	500,000							500,000		10,195	10,195		X X X
8399999	Total - Bonds				X X X	3,347,504	3,325,000.00	3,442,105	2,849,816		(15,289)		(15,289)		3,334,527		12,976	12,976	137,823	X X X
9999999	Totals					3,347,504	X X X	3,442,105	2,849,816		(15,289)		(15,289)		3,334,527		12,976	12,976	137,823	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)					
78387G-AK-9	SBC COMMUNICATIONS		04/02/2012	CITIZENS BANK	04/04/2012	Called	500,000.00	500,000	510,195	500,000						10,195	10,195		
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						500,000.00	500,000	510,195	500,000						10,195	10,195		
8399998	Subtotal - Bonds						500,000.00	500,000	510,195	500,000						10,195	10,195		
8999998	Subtotal - Preferred Stocks						X X X												
9899999	Subtotal - Stocks						X X X												
9999999	Totals						X X X	500,000	510,195	500,000						10,195	10,195		

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
<b>NONE</b>									
1999999 Totals								X X X	X X X

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

### 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
<b>NONE</b>					
0399999 Total				X X X	X X X



### 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)							
<b>NONE</b>																													
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
<b>NONE</b>	

## 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)											
<b>NONE</b>																																			
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
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of 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		
<b>NONE</b>																			
1449999 Total							XXX	XXX	XXX	XXX	XXX	XXX							XXX

E20

Broker Name	Net Cash Deposits
<b>NONE</b>	
Total Net Cash Deposits	

(a)

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

## 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			
							<b>NONE</b>													
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	

Broker Name	Net Cash Deposits
<b>NONE</b>	
Total Net Cash Deposits	

E21

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

### 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		
<b>NONE</b>											
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	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

### 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					1,813,962	
CITIZENS BANK - 19425988 - OPERATING PROVIDENCE, RI 02903					(5,878)	
CITIZENS BANK - 99000695 - CLAIMS PROVIDENCE, RI 02903					(1,734,242)	
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			73,842	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			73,842	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			73,842	X X X

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

1. January	1,444,132	4. April	972,299	7. July	2,069,476	10. October	3,964,802
2. February	1,626,816	5. May	1,109,841	8. August	2,278,699	11. November	1,383,792
3. March	2,045,406	6. June	1,311,488	9. September	2,740,637	12. December	73,842

## 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
			<b>NONE</b>				
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	1,393,926	1,428,016	
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	1,393,926	1,428,016	

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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