



52632201520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2015
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, 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 Web Site Address www.altusdental.com

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

OFFICERS

	Name	Title
1.	<u>JOSEPH A. NAGLE</u>	<u>PRESIDENT</u>
2.	<u>KERRIE BENNETT</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>KERRIE BENNETT</u>	<u>VP - MARKETING & COMMUNICATIONS</u>
<u>JOSEPH PERRONI</u>	<u>VP - SALES</u>	<u>THOMAS CHASE</u>	<u>VP - CHIEF INFORMATION OFFICER</u>
<u>BLAINE CARROLL</u>	<u>VP - STRATEGIC INITIATIVES</u>		

DIRECTORS OR TRUSTEES

<u>FRED K. BUTLER</u>	<u>JULIE G. DUFFY</u>	<u>FRANCIS J. FLYNN</u>	<u>WILLIAM G. FOULKES #</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>JOHN T RUGGEIRI</u>	<u>EDWIN J. SANTOS</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.

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

Subscribed and sworn to (or affirmed) before me this on this
29th day of FEBRUARY, 2016, by

PAMELA B. BUTERA
My commission expires 8/24/18

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities						
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
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)	11,272,565	44.01	11,272,565		11,272,565	44.01
2.2 Unaffiliated non-U.S. securities (including Canada)	12,151,110	47.43	12,151,110		12,151,110	47.43
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	118,949	0.46	118,949		118,949	0.46
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	858,373	3.35	858,373		858,373	3.35
11. Other invested assets	1,215,365	4.74	1,215,365		1,215,365	4.74
12. Total invested assets	25,616,362	100.00	25,616,362		25,616,362	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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

1. Book/adjusted carrying value, December 31 of prior year		1,371,327
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	870,406	
2.2 Additional investment made after acquisition (Part 2, Column 9)		870,406
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	88,109	
5.2 Totals, Part 3, Column 9		88,109
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		1,114,477
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,215,365
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		1,215,365

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

1. Book/adjusted carrying value, December 31 of prior year		19,246,968
2. Cost of bonds and stocks acquired, Part 3, Column 7		11,230,376
3. Accrual of discount		6,366
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		7,292
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,467,716
7. Deduct amortization of premium		480,662
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)		23,542,624
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		23,542,624

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	11,272,565	11,252,466	12,040,131	10,504,000
	9. Canada	1,356,433	1,336,888	1,374,712	1,058,000
	10. Other Countries	10,794,677	10,820,462	11,246,976	10,165,000
	11. Totals	23,423,675	23,409,816	24,661,819	21,727,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	23,423,675	23,409,816	24,661,819	21,727,000
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	118,949	118,949	118,949	
	21. Canada				
	22. Other Countries				
	23. Totals	118,949	118,949	118,949	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	118,949	118,949	118,949	
	26. Total Stocks	118,949	118,949	118,949	
	27. Total Bonds and Stocks	23,542,624	23,528,765	24,780,768	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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 NAIC 1				NONE							
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals											
2. All Other Governments											
2.1 NAIC 1				NONE							
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1				NONE							
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1				NONE							
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1				NONE							
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals											

505

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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 NAIC 1	1,675,640	15,558,938	3,717,415			20,951,993	89.448	17,903,815	93.215	19,894,428	1,057,565
6.2 NAIC 2	650,162	1,821,520				2,471,682	10.552	1,303,237	6.785	2,471,682	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	2,325,802	17,380,458	3,717,415			23,423,675	100.000	19,207,052	100.000	22,366,110	1,057,565
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

906

NONE

NONE

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,675,640	15,558,938	3,717,415			20,951,993	89.448	X X X	X X X	19,894,428	1,057,565
9.2 NAIC 2	(d) 650,162	1,821,520				2,471,682	10.552	X X X	X X X	2,471,682	
9.3 NAIC 3	(d)							X X X	X X X		
9.4 NAIC 4	(d)							X X X	X X X		
9.5 NAIC 5	(d)					(c)		X X X	X X X		
9.6 NAIC 6	(d)					(c)		X X X	X X X		
9.7 Totals	2,325,802	17,380,458	3,717,415			(b) 23,423,675	100.000	X X X	X X X	22,366,110	1,057,565
9.8 Line 9.7 as a % of Col. 6	9.929	74.200	15.870			100.000	X X X	X X X	X X X	95.485	4.515
10. Total Bonds Prior Year											
10.1 NAIC 1	950,904	15,601,267	1,351,644			X X X	X X X	17,903,815	93.215	17,903,815	
10.2 NAIC 2		1,303,237				X X X	X X X	1,303,237	6.785	1,303,237	
10.3 NAIC 3						X X X	X X X				
10.4 NAIC 4						X X X	X X X				
10.5 NAIC 5						X X X	X X X	(c)			
10.6 NAIC 6						X X X	X X X	(c)			
10.7 Totals	950,904	16,904,504	1,351,644			X X X	X X X	(b) 19,207,052	100.000	19,207,052	
10.8 Line 10.7 as a % of Col. 8	4.951	88.012	7.037			X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	1,675,640	14,501,373	3,717,415			19,894,428	84.933	17,903,815	93.215	19,894,428	X X X
11.2 NAIC 2	650,162	1,821,520				2,471,682	10.552	1,303,237	6.785	2,471,682	X X X
11.3 NAIC 3											X X X
11.4 NAIC 4											X X X
11.5 NAIC 5											X X X
11.6 NAIC 6											X X X
11.7 Totals	2,325,802	16,322,893	3,717,415			22,366,110	95.485	19,207,052	100.000	22,366,110	X X X
11.8 Line 11.7 as a % of Col. 6	10.399	72.980	16.621			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	9.929	69.685	15.870			95.485	X X X	X X X	X X X	95.485	X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1		1,057,565				1,057,565	4.515			X X X	1,057,565
12.2 NAIC 2										X X X	
12.3 NAIC 3										X X X	
12.4 NAIC 4										X X X	
12.5 NAIC 5										X X X	
12.6 NAIC 6										X X X	
12.7 Totals		1,057,565				1,057,565	4.515			X X X	1,057,565
12.8 Line 12.7 as a % of Col. 6		100.000				100.000	X X X	X X X	X X X	X X X	100.000
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9		4.515				4.515	X X X	X X X	X X X	X X X	4.515

S07

(a) Includes \$ 1,057,565 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				NONE							
1.1 Issuer Obligations											
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals											
2. All Other Governments				NONE							
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				NONE							
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				NONE							
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				NONE							
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	2,325,802	17,380,458	3,717,415			23,423,675	100.000	19,207,052	100.000	22,366,110	1,057,565
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	2,325,802	17,380,458	3,717,415			23,423,675	100.000	19,207,052	100.000	22,366,110	1,057,565
7. Hybrid Securities				NONE							
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				NONE							
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	2,325,802	17,380,458	3,717,415			23,423,675	100.000	X X X	X X X	22,366,110	1,057,565
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	2,325,802	17,380,458	3,717,415			23,423,675	100.000	X X X	X X X	22,366,110	1,057,565
9.6 Line 9.5 as a % of Col. 6	9.929	74.200	15.870			100.000	X X X	X X X	X X X	95.485	4.515
10. Total Bonds Prior Year											
10.1 Issuer Obligations	950,904	16,904,504	1,351,644			X X X	X X X	19,207,052	100.000	19,207,052	
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	950,904	16,904,504	1,351,644			X X X	X X X	19,207,052	100.000	19,207,052	
10.6 Line 10.5 as a % of Col. 8	4.951	88.012	7.037			X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,325,802	16,322,893	3,717,415			22,366,110	95.485	19,207,052	100.000	22,366,110	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	2,325,802	16,322,893	3,717,415			22,366,110	95.485	19,207,052	100.000	22,366,110	X X X
11.6 Line 11.5 as a % of Col. 6	10.399	72.980	16.621			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	9.929	69.685	15.870			95.485	X X X	X X X	X X X	95.485	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,057,565				1,057,565	4.515			X X X	1,057,565
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		1,057,565				1,057,565	4.515			X X X	1,057,565
12.6 Line 12.5 as a % of Col. 6		100.000				100.000	X X X	X X X	X X X	X X X	100.000
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9		4.515				4.515	X X X	X X X	X X X	X X X	4.515

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

S110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	NONE	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus	NONE	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

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

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

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 5		
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 8		
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		

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

E04

General Interrogatory:

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

SCHEDULE B - PART 2

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

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

E05

SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	ROBERTS, CARROLL, FELDSTEI		02/25/2014		255,665	284,338	284,338	28,673							
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	ROBERTS, CARROLL, FELDSTEI		02/11/2016		455,000	500,000	500,000	45,000							
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	RONALD C. MARKOFF ATTY IOL		02/12/2016		47,500	50,000	50,000	2,500							
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	AM	RONALD C. MARKOFF ATTY IOL		02/12/2016		169,750	175,000	175,000	5,250							
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	RONALD C. MARKOFF ATTY IOL		02/12/2016		118,750	125,000	125,000	6,250							
000000-00-0	MASSACHUSETTS TAX CREDIT		BOSTON	MA	RONALD C. MARKOFF ATTY IOL		02/12/2016		79,406	81,027	81,027	436							
3999999	All Other Low Income Housing Tax Credit - Unaffiliated								1,126,071	1,215,365	1,215,365	88,109							X X X
4499999	Subtotal Unaffiliated								1,126,071	1,215,365	1,215,365	88,109							X X X
4699999	Totals								1,126,071	1,215,365	1,215,365	88,109							X X X

E07

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
000000-00-0	ROBERTS, CAROLL, FELDSTEIN & P	BOSTON	MA	TAX CREDIT USED TO PAY 2014	02/25/2014	03/01/2015	1,114,478						1,114,478	1,114,478				
3999999	All Other Low Income Housing Tax Credit - Unaffiliated						1,114,478						1,114,478	1,114,478				
4499999	Subtotal Unaffiliated						1,114,478						1,114,478	1,114,478				
4699999	Totals						1,114,478						1,114,478	1,114,478				

EO9

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
018490-AN-2	ALLERGAN INC		R		2FE	496,715	100.757	503,785	500,000	497,362		527			3.375	3.498	MS	4,969	16,875	09/19/2014	09/15/2020
02364W-AN-5	AMERICA MOVIL SA DE CV		R		1FE	282,813	106.705	266,763	250,000	264,442		(7,462)			5.625	2.446	MN	1,797	14,063	06/28/2013	11/15/2017
02364W-AV-7	AMERICA MOVIL SAB DE CV		R		1FE	272,725	108.513	271,283	250,000	264,979		(3,221)			5.000	3.469	MS	3,160	12,500	07/17/2013	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV		R		1FE	1,099,060	108.018	1,080,180	1,000,000	1,063,561		(15,539)			5.000	3.205	AO	10,417	50,000	10/17/2013	10/16/2019
02364W-BC-8	AMERICA MOVIL SAB DE CV		R		1FE	199,908	100.367	200,734	200,000	199,987		22			2.375	2.385	MS	1,491	4,750	09/26/2011	09/08/2016
02666Q-G7-2	AMERICAN HONDA FINANCE CORP		R		1FE	158,939	105.916	158,874	150,000	156,070		(1,181)			3.875	2.950	MS	1,615	5,813	07/08/2013	09/21/2020
001814-AR-3	ANR Pipeline Company		I		1FE	1,137,112	129.444	1,110,630	858,000	1,133,010		(4,102)			9.625	3.499	MN	13,764	12,031	12/22/2015	11/01/2021
039483-AY-8	ARCHER-DANIELS-MIDLAND CO		R		1FE	290,384	108.062	263,671	244,000	261,126		(7,523)			5.450	2.170	MS	3,916	14,731	12/23/2011	03/15/2018
039483-AH-5	Archer-Daniels-Midland Company		R		1FE	193,853	108.647	162,971	150,000	162,670		(9,678)			8.375	1.708	AO	2,652	12,563	09/17/2012	04/15/2017
00206R-AR-3	AT&T INC		R		2FE	582,055	110.325	551,625	500,000	547,205		(14,315)			5.800	2.630	FA	10,956	29,000	07/08/2013	02/15/2019
05379B-AN-7	AVISTA CORP		R		1FE	182,250	109.092	163,638	150,000	163,268		(5,300)			5.950	2.171	JD	744	8,925	04/23/2012	06/01/2018
057224-AY-3	BAKER HUGHES INC		R		1FE	299,428	112.902	282,255	250,000	286,862		(12,328)			7.500	2.173	MN	2,396	18,750	12/19/2014	11/15/2018
057224-BC-0	BAKER HUGHES INC		R	1	1FE	250,800	99.357	248,393	250,000	250,799		(1)			3.200	3.135	FA	3,022		12/22/2015	08/15/2021
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		R		1FE	922,721	93.930	892,335	950,000	922,808		87			3.250	3.793	MN	3,431		12/22/2015	11/21/2021
20030N-AZ-4	COMCAST CORP		R		1FE	586,505	112.121	560,605	500,000	552,240		(14,091)			5.700	2.560	JJ	14,250	28,500	07/09/2013	07/01/2019
207597-ED-3	CONNECTICUT LIGHT AND POWER CO		R		1FE	305,500	108.759	271,898	250,000	273,595		(9,874)			5.650	1.515	MN	2,354	14,125	09/17/2012	05/01/2018
20825C-AN-4	CONOCOPHILLIPS		R		1FE	233,300	106.210	212,420	200,000	212,902		(5,233)			5.200	2.385	MN	1,329	10,400	12/16/2011	05/15/2018
20825T-AA-5	CONOCOPHILLIPS CANADA FUNDING CO		R		1FE	294,625	103.286	258,215	250,000	257,229		(9,054)			5.625	1.903	AO	2,969	14,063	09/26/2011	10/15/2016
216871-AF-0	COOPER US INC		R		2FE	407,724	100.032	400,128	400,000	400,072		(1,871)			2.375	1.900	JJ	4,381	9,500	10/13/2011	01/15/2016
067383-AB-5	CR BARD INC		R		2FE	259,775	100.050	250,125	250,000	250,091		(2,367)			2.875	1.914	JJ	3,314	7,188	10/12/2011	01/15/2016
25243E-AF-0	DIAGEO PLC		R		1FE	528,380	106.247	494,049	465,000	491,214		(10,632)			4.850	2.389	MN	2,882	22,553	05/23/2012	05/15/2018
268648-AQ-5	EMC CORP		R		1FE	503,755	88.821	444,105	500,000	503,502		(253)			2.650	2.482	JD	1,104	6,625	08/20/2015	06/01/2020
291011-AV-6	EMERSON ELECTRIC CO		R		1FE	339,660	103.748	311,244	300,000	306,543		(6,976)			5.125	2.696	JD	1,281	15,375	12/28/2010	12/01/2016
26875P-AH-4	EOG RESOURCES INC		R		1FE	394,816	100.093	400,372	400,000	399,903		1,141			2.500	2.791	FA	4,167	10,000	04/20/2011	02/01/2016
369604-BC-6	GENERAL ELECTRIC CAPITAL CORPORA		R		1FE	231,404	106.768	213,536	200,000	210,637		(5,332)			5.250	2.411	JD	729	10,500	12/16/2011	12/06/2017
406216-AZ-4	HALLIBURTON CO		R	1	1FE	955,960	99.911	949,155	950,000	955,948		(13)			3.250	3.128	MN	3,945		12/22/2015	11/15/2021
406216-AH-4	Halliburton Company		R		1FE	461,088	123.717	445,381	360,000	454,851		(6,237)			8.750	3.141	FA	11,900		08/14/2015	02/15/2021
427866-AP-3	HERSHEY CO		R		1FE	583,955	102.979	514,895	500,000	511,979		(17,790)			5.450	1.806	MS	9,083	27,250	10/31/2011	09/01/2016
44841P-AA-3	HUTCHISON WHAMPOA INTERNATIONAL		R		1FE	966,000	115.584	924,672	800,000	901,495		(28,836)			7.625	3.486	AO	13,894	61,000	09/18/2013	04/09/2019
564760-CA-2	MANUFACTURERS AND TRADERS TRUS		R		1FE	569,960	108.674	543,370	500,000	545,607		(23,139)			6.625	1.779	JD	2,484	33,125	12/09/2014	12/04/2017
J43830-EM-6	MITSUBISHI CORP		F		1FE	492,760	100.211	501,055	500,000	497,178		1,793			1.875	2.252	JJ	4,375	9,375	06/28/2013	07/13/2017
65334H-AK-8	NEXEN INC		R		1FE	1,590,454	110.556	1,492,506	1,350,000	1,497,341		(38,523)			6.200	2.963	JJ	35,108	83,700	07/24/2013	07/30/2019
70213B-AA-9	PARTNERRE FINANCE B LLC		R		1FE	784,462	109.665	767,655	700,000	776,104		(8,358)			5.500	2.861	JD	3,208	19,250	06/19/2015	06/01/2020
718172-AA-7	PHILIP MORRIS INTERNATIONAL INC		R		1FE	592,394	109.103	545,515	500,000	535,950		(14,535)			5.650	2.510	MN	3,531	28,250	12/23/2011	05/16/2018
718507-BH-8	Phillips Petroleum Company		R		1FE	630,588	110.561	552,805	500,000	554,128		(20,519)			6.650	2.238	JJ	15,332	33,250	04/23/2012	07/15/2018
73755L-AF-4	POTASH CORP OF SASKATCHEWAN INC		I		1FE	237,600	113.129	226,258	200,000	223,423		(6,538)			6.500	2.832	MN	1,661	13,000	10/17/2013	05/15/2019

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
751212-AB-7	RALPH LAUREN CORP			1	1FE	750,555	100.952	757,140	750,000	750,517		(38)			2.625	2.609	FA	7,273		08/14/2015	08/18/2020
767201-AH-9	RIO TINTO FINANCE (USA) LTD		R		1FE	986,088	116.741	875,558	750,000	890,774		(39,585)			9.000	3.034	MN	11,250	67,500	07/24/2013	05/01/2019
76720A-AB-2	RIO TINTO FINANCE (USA) PLC		R	1	1FE	512,835	99.913	499,565	500,000	503,443		(2,981)			2.000	1.389	MS	2,750	10,000	09/17/2012	03/22/2017
828807-CA-3	SIMON PROPERTY GROUP LP			1	1FE	1,010,319	122.716	920,370	750,000	905,308		(48,748)			10.350	3.070	AO	19,406	77,625	09/18/2013	04/01/2019
837004-CC-2	SOUTH CAROLINA ELECTRIC & GAS CO				1FE	1,006,550	112.453	899,624	800,000	891,924		(31,092)			6.500	2.286	MN	8,667	52,000	04/23/2012	11/01/2018
879403-AV-5	TELEFONOS DE MEXICO SA DE CV		R		1FE	276,075	109.227	273,068	250,000	266,566		(3,914)			5.500	3.648	MN	1,757	13,750	07/03/2013	11/15/2019
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		R		1FE	436,520	108.806	435,224	400,000	424,328		(5,030)			4.500	3.031	JD	700	18,000	07/08/2013	06/17/2020
91324P-BM-3	UNITEDHEALTH GROUP INC			1	1FE	530,653	105.828	529,140	500,000	527,784		(2,869)			3.875	2.570	AO	4,090	9,688	06/26/2015	10/15/2020
92857W-AP-5	VODAFONE GROUP PLC		R		2FE	832,800	104.404	783,030	750,000	776,953		(22,749)			5.625	2.448	FA	14,531	42,188	07/01/2013	02/27/2017
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					24,661,823	X X X	23,409,820	21,727,000	23,423,678		(464,257)			X X X	X X X	X X X	278,035	947,781	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					24,661,823	X X X	23,409,820	21,727,000	23,423,678		(464,257)			X X X	X X X	X X X	278,035	947,781	X X X	X X X
7799999	Totals - Issuer Obligations					24,661,823	X X X	23,409,820	21,727,000	23,423,678		(464,257)			X X X	X X X	X X X	278,035	947,781	X X X	X X X
8399999	Total Bonds					24,661,823	X X X	23,409,820	21,727,000	23,423,678		(464,257)			X X X	X X X	X X X	278,035	947,781	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 Desig- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 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.		
990220-47-7	RBS CITIZENS NA CASH SWEEP			118,948.790	118,949	1.000	118,949	118,949								V	12/29/2015
9399999	Money Market Mutual Funds				118,949	X X X	118,949	118,949								X X X	X X X
9799999	Total Common Stocks				118,949	X X X	118,949	118,949								X X X	X X X
9899999	Total Preferred and Common Stocks				118,949	X X X	118,949	118,949								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
001814-AR-3	ANR PIPELINE	I	12/22/2015	CITIZENS BANK		1,137,112	858,000.00	18,217
057224-BC-0	BAKER HUGHES INC		12/22/2015	CITIZENS BANK		250,800	250,000.00	2,956
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	R	12/22/2015	CITIZENS BANK		922,721	950,000.00	2,541
268648-AQ-5	EMC CORP		08/20/2015	CITIZENS BANK		503,755	500,000.00	3,092
406216-AZ-4	HALLIBURTON CO		12/22/2015	CITIZENS BANK		955,960	950,000.00	3,462
406216-AH-4	HALLIBURTON COMPANY		08/14/2015	CITIZENS BANK		461,088	360,000.00	350
70213B-AA-9	PARTNERRE FINANCE B LLC	R	06/19/2015	CITIZENS BANK		784,462	700,000.00	2,460
751212-AB-7	RALPH LAUREN CORP		08/14/2015	CITIZENS BANK		750,555	750,000.00	55
91324P-BM-3	UNITEDHEALTH GROUP INC		07/01/2015	CITIZENS BANK		530,653	500,000.00	4,090
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,297,106	5,818,000.00	37,223
8399997	Subtotal - Bonds - Part 3				X X X	6,297,106	5,818,000	37,223
8399999	Total - Bonds				X X X	6,297,106	5,818,000.00	37,223
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/29/2015	CITIZENS BANK	1,154,144.380	1,154,144		
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	1,154,144	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	1,154,144	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	3,779,126	X X X	
9799999	Total - Common Stocks				X X X	4,933,270	X X X	
9899999	Total - Preferred and Common Stocks				X X X	4,933,270	X X X	
9999999	Totals				X X X	11,230,376	X X X	37,223

ET 3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
039483-AY-8	ARCHER DANIELS		09/04/2015	CITIZENS BANK		61,902	56,000.00	66,646	61,657		(1,177)		(1,177)		60,480		1,422	1,422	1,526	03/15/2018
144141-CW-6	CAROLINA POWER & LIGHT		04/01/2015	Maturity		250,000	250,000.00	276,913	251,650		(1,650)		(1,650)		250,000				6,438	04/01/2015
278642-AB-9	EBAY INC		10/15/2015	Maturity		200,000	200,000.00	194,820	199,119		881		881		200,000				3,250	10/15/2015
532457-AN-8	ELI LILLY & CO		08/01/2015	CITIZENS BANK		307,573	297,000.00	354,363	311,150		(6,305)		(6,305)		304,845		2,728	2,728	18,429	01/01/2016
74005P-AV-6	PRAXAIR INC		09/15/2015	Maturity		250,000	250,000.00	263,325	252,049		(2,049)		(2,049)		250,000				8,125	09/15/2015
767201-AM-8	RIO TINTO FIN USA LTD	R	08/01/2015	CITIZENS BANK		193,424	190,000.00	192,964	190,921		(346)		(346)		190,575		2,849	2,849	6,472	05/20/2016
883556-AY-8	THERMO FISHER SCIENTIFI		12/15/2015	CITIZENS BANK		100,580	100,000.00	105,820	101,592		(1,305)		(1,305)		100,287		293	293	4,124	03/01/2016
931142-CX-9	WAL-MART STORES INC		10/26/2015	Maturity		250,000	250,000.00	239,205	248,086		1,914		1,914		250,000				3,750	10/25/2015
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,613,479	1,593,000.00	1,694,056	1,616,224		(10,037)		(10,037)		1,606,187		7,292	7,292	52,114	X X X
8399997	Subtotal - Bonds - Part 4				X X X	1,613,479	1,593,000	1,694,056	1,616,224		(10,037)		(10,037)		1,606,187		7,292	7,292	52,114	X X X
8399999	Total - Bonds				X X X	1,613,479	1,593,000.00	1,694,056	1,616,224		(10,037)		(10,037)		1,606,187		7,292	7,292	52,114	X X X
990220-47-7	RBS CITIZENS NA CASH SW		12/29/2015	CITIZENS BANK		1,075,111.55	1,075,111	1,075,111	39,916					1,075,111					46	
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	1,075,111	X X X	1,075,111	39,916					1,075,111					46	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	1,075,111	X X X	1,075,111	39,916					1,075,111					46	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	3,779,126	X X X	3,779,126						3,779,126					346	X X X
9799999	Total - Common Stocks				X X X	4,854,237	X X X	4,854,237	39,916					4,854,237					392	X X X
9899999	Total - Preferred and Common Stocks				X X X	4,854,237	X X X	4,854,237	39,916					4,854,237					392	X X X
9999999	Totals					6,467,716	X X X	6,548,293	1,656,140		(10,037)		(10,037)		6,460,424		7,292	7,292	52,506	X X X

E14

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/21/2015	CITIZENS BANK	12/28/2015	CITIZENS BANK	3,779,125.58	3,779,126	3,779,126	3,779,126										346
9399999	Common Stocks - Money Market Mutual Funds						X X X	3,779,126	3,779,126	3,779,126										346
9799998	Subtotal - Common Stocks						X X X	3,779,126	3,779,126	3,779,126										346
9899999	Subtotal - Stocks						X X X	3,779,126	3,779,126	3,779,126										346
9999999	Totals						X X X	3,779,126	3,779,126	3,779,126										346

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 Purposes and Procedures Manual of the NAIC Investment Analysis Office)	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	
NONE																				
9199999	TOTALS																			

E17

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
NONE																							
1449999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX					

E20

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

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
NONE											
0999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
0199999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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						
999999 Totals						XXX

General Interrogatories:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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 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				
<div style="display: flex; justify-content: space-between;"> 8699999 Total Cash Equivalents </div>							

E27

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	1,350,681	1,365,963	
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	1,350,681	1,365,963	

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

OVERFLOW PAGE FOR WRITE-INS

ALPHABETICAL INDEX TO HEALTH ANNUAL STATEMENT

Analysis of Operations By Lines of Business	7	Schedule D – Part 6 – Section 2	E16
Assets	2	Schedule D – Summary By Country	SI04
Cash Flow	6	Schedule D – Verification Between Years	SI03
Exhibit 1 – Enrollment By Product Type for Health Business Only	17	Schedule DA – Part 1	E17
Exhibit 2 – Accident and Health Premiums Due and Unpaid	18	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Health Care Receivables	19	Schedule DB – Part A – Section 1	E18
Exhibit 3A - Analysis of Health Care Receivables Collected and Accrued	20	Schedule DB – Part A – Section 2	E19
Exhibit 4 – Claims Unpaid and Incentive Pool, Withhold and Bonus	21	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Amounts Due From Parent, Subsidiaries and Affiliates	22	Schedule DB – Part B – Section 1	E20
Exhibit 6 – Amounts Due To Parent, Subsidiaries and Affiliates	23	Schedule DB – Part B – Section 2	E21
Exhibit 7 – Part 1 – Summary of Transactions With Providers	24	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Part 2 – Summary of Transactions With Intermediaries	24	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Furniture, Equipment and Supplies Owned	25	Schedule DB – Part C – Section 2	SI13
Exhibit of Capital Gains (Losses)	15	Schedule DB - Part D - Section 1	E22
Exhibit of Net Investment Income	15	Schedule DB - Part D - Section 2	E23
Exhibit of Nonadmitted Assets	16	Schedule DB - Verification	SI14
Exhibit of Premiums, Enrollment and Utilization (State Page)	30	Schedule DL - Part 1	E24
Five-Year Historical Data	29	Schedule DL - Part 2	E25
General Interrogatories	27	Schedule E – Part 1 – Cash	E26
Jurat Page	1	Schedule E – Part 2 – Cash Equivalents	E27
Liabilities, Capital and Surplus	3	Schedule E – Part 3 – Special Deposits	E28
Notes To Financial Statements	26	Schedule E – Verification Between Years	SI15
Overflow Page For Write-ins	44	Schedule S – Part 1 – Section 2	31
Schedule A – Part 1	E01	Schedule S – Part 2	32
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 2	33
Schedule A – Part 3	E03	Schedule S – Part 4	34
Schedule A – Verification Between Years	SI02	Schedule S – Part 5	35
Schedule B – Part 1	E04	Schedule S – Part 6	36
Schedule B – Part 2	E05	Schedule S – Part 7	37
Schedule B – Part 3	E06	Schedule T – Part 2 – Interstate Compact	39
Schedule B – Verification Between Years	SI02	Schedule T – Premiums and Other Considerations	38
Schedule BA – Part 1	E07	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	40
Schedule BA – Part 2	E08	Schedule Y - Part 1A - Detail of Insurance Holding Company System	41
Schedule BA – Part 3	E09	Schedule Y - Part 2 – Summary of Insurer's Transactions With Any Affiliates	42
Schedule BA – Verification Between Years	SI03	Statement of Revenue and Expenses	4
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Supplemental Exhibits and Schedules Interrogatories	43
Schedule D – Part 1A – Section 2	SI08	Underwriting and Investment Exhibit – Part 1	8
Schedule D – Part 2 – Section 1	E11	Underwriting and Investment Exhibit – Part 2	9
Schedule D – Part 2 – Section 2	E12	Underwriting and Investment Exhibit – Part 2A	10
Schedule D – Part 3	E13	Underwriting and Investment Exhibit – Part 2B	11
Schedule D – Part 4	E14	Underwriting and Investment Exhibit – Part 2C	12
Schedule D – Part 5	E15	Underwriting and Investment Exhibit – Part 2D	13
Schedule D – Part 6 – Section 1	E16	Underwriting and Investment Exhibit – Part 3	14