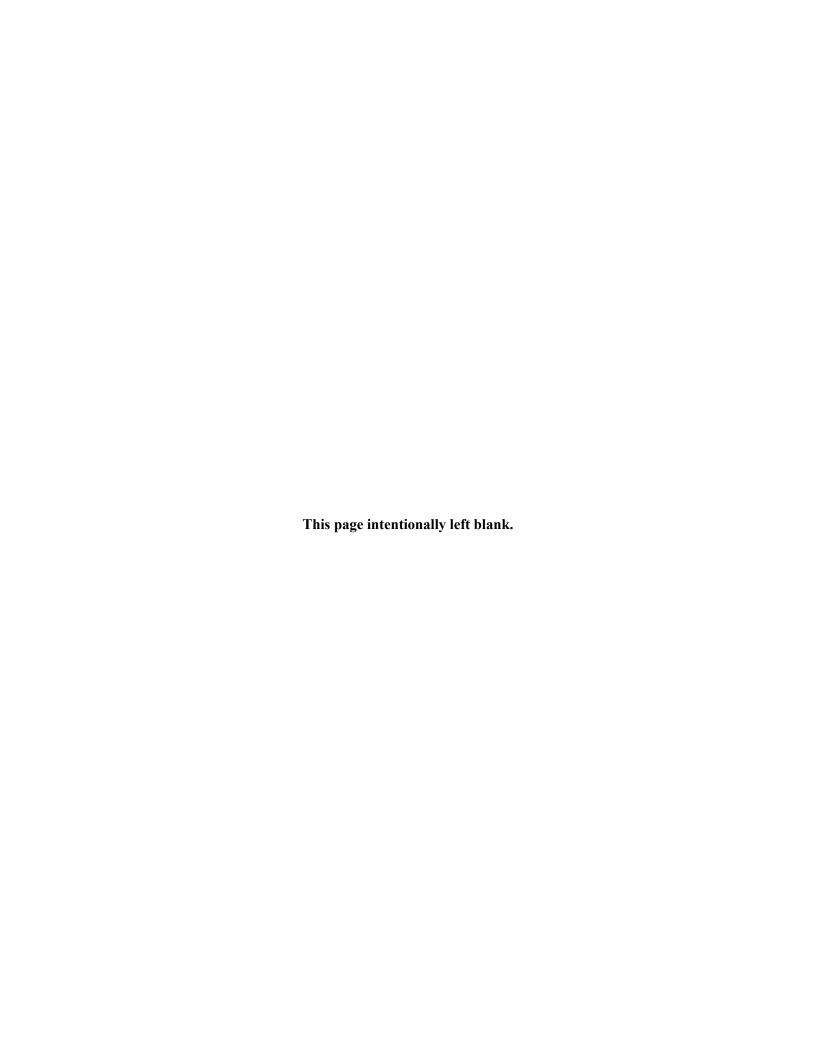
PROTECTED CELL

2023

Annual Statement







Official NAIC Annual Statement Blank

Protected Cell

For the 2023 reporting year

UPDATES TO THESE BLANKS

There may be modifications to this blank from year to year. As such, guidance is subject to the maintenance process. Yellow highlighting identifies changes from the previous year. Any modifications after the initial release of this blank, which are applicable to the filing year of this publication, are added to the online version of the blank as they occur. Those modifications are also posted on the NAIC website at https://content.naic.org/cmte.e.gap.blanks.htm.

CONTENT QUESTIONS

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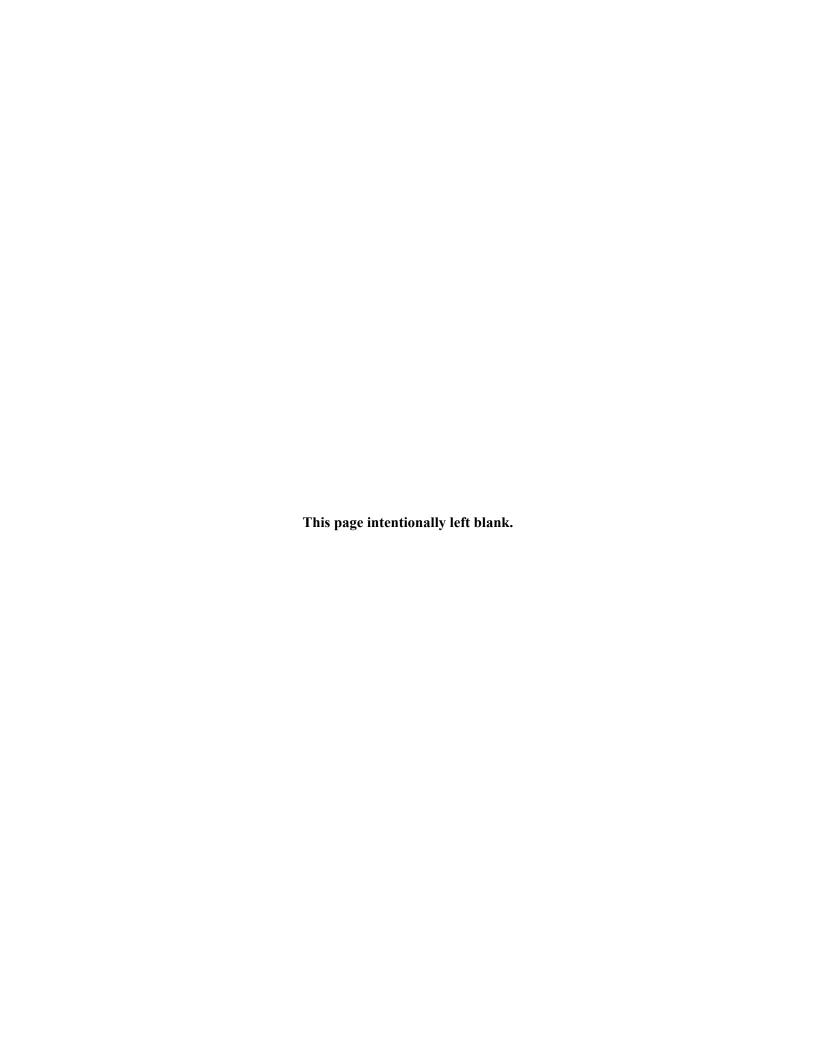
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ANNUAL STATEMENT OF THE PROTECTED CELL OF THE in the state of_____ TO THE **Insurance Department** OF THE **STATE OF** FOR THE YEAR ENDED DECEMBER 31, 2023

PROPERTY AND CASUALTY, PROTECTED CELL



PROPERTY AND CASUALTY COMPANIES PROTECTED CELL—ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code,	NAIC Company Code	Emplo	yer's ID Number		
Organized under the Laws of	Prior Period)	, State of Don	nicile or Port of Entry		
Country of Domicile Incorporated/Organized		Commenced	l Business		
Statutory Home Office					
Main Administrative Office	(Street and Number)		(Cit	y or Town, State, Country and Zip Code	;)
		(Street and Number)			
(City or Town, State	e, Country and Zip Code)	(Area C	ode)	(Telephone Number)	
(5	Street and Number or P.O. Box)	,	(Cit	y or Town, State, Country and Zip Code	:)
Primary Location of Books and Records _		(Street and Num	ber)		
(City or Town,	State, Country and Zip Code)		(Area Code)	(Telephone Number)	
Internet Web Site Address Statutory Statement Contact					
Statutory Statement Contact	(Name)		(Area Code)	(Telephone Number)	(Extension)
	(E-Mail Address)	_	(Fax Number)		
State of	duly sworn, each depose and say that aid reporting entity, free and clear fr referred to, is a full and true statem terefrom for the period ended, and hav nay differ; or, (2) that state rules or tively. Furthermore, the scope of this a	om any liens or claims thereon, exce ent of all the assets and liabilities an e been completed in accordance with regulations require differences in rep ttestation by the described officers als	pt as herein stated, and of the condition and the NAIC Annual State orting not related to a o includes the related c	d that this statement, together waffairs of the said reporting entit ment Instructions and Accountin accounting practices and procedu orresponding electronic filing with	ith related exhibits, schedules an y as of the reporting period state g Practices and Procedures manua- res, according to the best of the th the NAIC, when required, that
(Signature)		(Signature)	_	(Signatur	re)
(Printed Name)		(Printed Name) 2.	_	(Printed Na 3.	ame)
(Title)		(Title)	_	(Title)	
Subscribed and sworn to before me this		a. Is this an or b. If no:	iginal filing? 1. State the amendmed. 2. Date filed 3. Number of pages a	ent number	es [] No []

ASSETS

1. Bonds (Schedule D). 2. Stocks (Schedule D): 2.1 Preferred stocks. 2.2 Common stocks. 3. Mortgage loans on real estate (Schedule B). 4. Real estate (Schedule A): 4.1 Properties held for the production of income (less \$			Current Year	Prior Year
2. Stocks (Schedule D): 2.1 Preferred stocks 2.2 Common stocks 3. Mortgage loans on real estate (Schedule B) 4. Real estate (Schedule A): 4.1 Properties held for the production of income (less \$			1 Fair Value Basis	2 Fair Value Basis
2.1 Preferred stocks. 2.2 Common stocks. 3. Mortgage loans on real estate (Schedule B)	1.	Bonds (Schedule D)		
2.2 Common stocks. 3. Mortgage loans on real estate (Schedule B). 4. Real estate (Schedule A): 4.1 Properties held for the production of income (less \$	2.	Stocks (Schedule D):		
3. Mortgage loans on real estate (Schedule B)		2.1 Preferred stocks		
4. Real estate (Schedule A): 4.1 Properties held for the production of income (less \$		2.2 Common stocks		
4.1 Properties held for the production of income (less S. encumbrances). 4.2 Properties held for sale (less S. encumbrances). 5. Cash (S, Schedule E-Part 1) and cash equivalents (\$	3.	Mortgage loans on real estate (Schedule B)		
\$	4.	Real estate (Schedule A):		
4.2 Properties held for sale (less \$		4.1 Properties held for the production of income (less		
5. Cash (\$, Schedule E-Part 1) and cash equivalents (\$, Schedule E – Part 2). 6. Short-term investments (Schedule DA). 7. Derivatives (Schedule DB). 8. Other invested assets (Schedule BA)		\$ encumbrances)		
Schedule E – Part 2)		4.2 Properties held for sale (less \$encumbrances)		
6. Short-term investments (Schedule DA)	5.	Cash (\$, Schedule E-Part 1) and cash equivalents (\$,		
7. Derivatives (Schedule DB) 8. Other invested assets (Schedule BA) 9. Receivables for securities		Schedule E – Part 2)		
8. Other invested assets (Schedule BA)	6.	Short-term investments (Schedule DA)		
9. Receivables for securities	7.	Derivatives (Schedule DB)		
9. Receivables for securities	8.	Other invested assets (Schedule BA)		
11. Aggregate write-ins for invested assets 12. Subtotals cash and invested assets (Lines 1 to 11)	9.			
12. Subtotals cash and invested assets (Lines 1 to 11)	10.	Securities lending reinvested collateral assets (Schedule DL)		
12. Subtotals cash and invested assets (Lines 1 to 11)	11.	Aggregate write-ins for invested assets		
14. Net adjustment in assets and liabilities due to foreign exchange rates	12.			
15. Aggregate write-ins for other-than-invested assets 16. Lines 12 to 15 DETAILS OF WRITE-INS 1101	13.	Investment income due and accrued		
16. Lines 12 to 15 DETAILS OF WRITE-INS 1101	14.	Net adjustment in assets and liabilities due to foreign exchange rates		
DETAILS OF WRITE-INS 1101. 1102. 1103. 1198. Summary of remaining write-ins for Line 11 from overflow page. 1299. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) 1501. 1502. 1503.	15.	Aggregate write-ins for other-than-invested assets		
1101	16.	Lines 12 to 15		
1102	DETAI	LS OF WRITE-INS		
1103	-			
1198. Summary of remaining write-ins for Line 11 from overflow page	-			
1299. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) 1501				
1501. 1502. 1503.				
1502		Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)		
1503.				
1598. Summary of remaining write-ins for Line 15 from overflow page	1503.	Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Year	Prior Year
1.	Funds held under securitization agreement		
2.	Losses		
3.	Loss adjustment expenses		
4.	Fees payable		
5.	Other expenses		
6.	Due to/from general account (net)		
7.	Unearned premiums		
8.	Net adjustments in assets and liabilities due to foreign exchange rates		
9.	Derivatives		
10.	Payable for securities		
11.	Payable for securities lending		
12.	Aggregate write-ins for liabilities		
13.	Total liabilities (Lines 1 through 12)		
14.	Unrealized capital gain (loss)		
15.	Contractual adjustment		
16.	Aggregate write-in for surplus funds		
17.	Total surplus (Lines 14 through 16)		
18.	Total liabilities and surplus (Lines 13 and 17)		
DETAI	LS OF WRITE-INS		
1201.			
1202.			
1203.			
1298.	Summary of remaining write-ins for Line 12 from overflow page		
1299.	Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)		
1601.			
1602.			
1603.			
1698.	Summary of remaining write-ins for Line 16 from overflow page		
1699.	Totals (Lines 1601 through 1603 plus 1698) (Line 16 above)		

SUMMARY OF OPERATIONS

		1	2
		Current	Prior
		Year	Year
	Revenues		
1.	Premiums earned		
2.	Net investment income (Exhibit of Net Investment Income, Line 17)		
3.	Capital gains and losses (Exhibit of Capital Gains (Losses), Line 10)		
4.	Aggregate write-ins for other income		
5.	Totals (Lines 1 through 4)		
	Expenses		
6.	Change in unpaid losses		
7.	Change in unpaid losses — securitized		
8.	Loss adjustment expenses incurred		
9.	Interest expense		
10.	Fee expense		
11.	Aggregate write-ins for other transfers from Protected Cell		
12.	Totals (Lines 5 through 11)		
13.	Net gain (loss) from operations (Line 5 minus Line 12)		
	SURPLUS ACCOUNT		
14.	Surplus, December 31, prior year		
15.	Net gain from operations (Line 13)		
16.	Surplus contributed or (withdrawn) during year		
17.	Aggregate write-ins for other gains and losses in surplus		
18.	Surplus, December 31, current year (Page 3, Line 17)		
	ILS OF WRITE-INS		
0401.			
0403.	Summary of remaining write-ins for Line 4 from overflow page		
0498.	Totals (Lines 0401 through 0403 plus 0498) (Line 4 above)		
1101.	Totals (Ellies 0401 tillough 0407 plus 0470) (Ellie 4 above)		
1101.			
1102.			
1198.	Summary of remaining write-ins for Line 11 from overflow page		
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	<u> </u>	
1701.			
1702.			
1703.			
	Summary of remaining write-ins for Line 17 from overflow page		
1799.	Totals (Lines 1701 through 1703 plus 1798) (Line 17 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations	Current Tear	Thor Tear
1.	Premiums collected net of reinsurance		
2.	Net investment income		
3.	Miscellaneous income		
4.	Total (Lines 1 through 3)		
5.	Benefit and loss related payments		
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		
10.	Total (Lines 5 through 9)		
11.	Net cash from operations (Line 4 minus Line 10)		
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds		
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
12	12.8 Total investment proceeds (Lines 12.1 to 12.7)		
13.	Cost of investments acquired (long-term only): 13.1 Bonds		
	13.2 Stocks.		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)		
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line		
	16.6)		
	CONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.			
19.			
	19.1 Beginning of year		••••••
Net	19.2 End of year (Line 18 plus Line 19.1)		
20.000	e: Supplemental disclosures of cash flow information for non-cash transactions:		
20.000			
20.000			
20.999			

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected	Earned
		During Year	During Year
1.	U. S. Government bonds	(a)	
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)	
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e)	
7.	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income		
10.	Total gross investment income		
11.	Investment expenses		(g)
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		
DETA	ILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		
1501.	(2000)		
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		
) Inc	cludes \$ accrual of discount less \$ amortization of premium and less \$ paid for	accrued interest on purchases.	
		accrued dividends on purchases.	
		accrued interest on purchases.	
,	cludes \$ for company's occupancy of its own buildings; and excludes \$ interest on encum		
		accrued interest on purchases.	
	cludes \$ accrual of discount less \$ amortization of premium.	meres on parenases	
	cludes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income	taxes attributable to segregated and So	enarate Accounts
	cludes \$ interest on surplus notes and \$ interest on capital notes.	and segregated and se	eparate recounts.
	meres on surplus notes and \$ microst on cupital notes.		

EXHIBIT OF CAPITAL GAINS (LOSSES)

	_	1	2	3	4	5
		Realized		Total Realized		
		Gain (Loss)	Other	Capital		Change in Unrealized
		On Sales or	Realized	Gain (Loss)	Change in Unrealized	Foreign Exchange
		Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U. S. Government bonds					
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)					
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)					
DETA	ILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

Column 1)

GENERAL INTERROGATORIES

1. Does this statement contain any securities valued at book value instead of fair value? Yes [] No [] If yes, identify each type of security (bonds, stock, etc.) and the aggregate amount of each security type reported at book value. 2 Type of Security Amount For the reporting entity's security lending program, state the amount of the following as December 31 of the current year: Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 2.1 (Sum of Schedule DL, Parts 1 and 2, Column 5) Total book/adjusted carrying value of reinvested collateral assets reported on Schedule 2.2 DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) Total payable for securities lending reported on the liability page (Page 3, Line 11, 2.3

SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P—PART 1—SUMMARY

(\$000 Omitted)

		1		Loss	and Loss Expense Pa	yments		7
			2	3	4	5	6	
Yea	ars in Which Premiums			Defense and Cost	Adjusting	Salvage and		Number of
W	ere Earned and Losses	Premium	Loss	Containment	and Other	Subrogation	Total Net Paid	Claims
	Were Incurred	Earned	Payments	Payments	Payments	Received	(Cols. 2 + 3 + 4)	Reported
1.	Prior	XXX						XXX
2.	<mark>2014</mark>							XXX
3.	<mark>2015</mark>							XXX
4.	<mark>2016</mark>							XXX
5.	2017							XXX
6.	<mark>2018</mark>							XXX
7.	<mark>2019</mark>							XXX
8.	<mark>2020</mark>							XXX
9.	<mark>2021</mark>							XXX
10.	<mark>2022</mark>							XXX
11.	2023							XXX
12.	Totals	XXX						XXX

				Defense		12	13	14	15
		Losses	Unpaid	Containme	ent Unpaid				
		8	9	10	11			Total Net	
			Bulk		Bulk		Salvage and	Losses and	Number of
		Case	+	Case	+	Adjusting and	Subrogation	Expenses	Claims
		Basis	IBNR	Basis	IBNR	Other Unpaid	Anticipated	Unpaid	Outstanding
1.									XXX
2.									XXX
3.									XXX
4.									XXX
5.									XXX
6.									XXX
7.									XXX
8.									XXX
9.									XXX
10.									XXX
11.									XXX
12.	Totals								XXX

		16	17			Net Bala	nce Sheet
				Nontabula	r Discount	Reserves Af	ter Discount
	Total Losses		Loss and Loss	18	19	20	21
		and Loss	Expense Percentage				Loss
		Expenses	(Incurred/		Loss	Losses	Expenses
		Incurred	Premiums Earned)	Loss	Expense	Unpaid	Unpaid
1.		XXX	XXX				
2.							
3.							
4.							
5.							
6.							
7.							
8.							
9.							
10.							
11.							
12.		XXX	XXX				

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE NOT APPLICABLE TO PROTECTED CELL

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
6.	Total foreign exchange 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
	SCHEDULE B – VERIFICATION BETWEEN YEARS Mortgage Loans
1.	
1. 2.	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired:
	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired:
	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
2.	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 7)
 3. 4. 5. 6. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 7)
 3. 4. 5. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 8. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 8. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 8. 9. 	Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 8. 	Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 7). 2.2 Additional investment made after acquisition (Part 2, Column 8). Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12. 3.2 Totals, Part 3, Column 11. Accrual of discount. Unrealized valuation increase/(decrease): 5.1 Totals, Part 1, Column 9. 5.2 Totals, Part 3, Column 8. Total gain (loss) on disposals, Part 3, Column 18. Deduct amounts received on disposals, Part 3, Column 15. Deduct amounts received on disposals, Part 3, Column 16 investment excluding accrued interest: 9.1 Totals, Part 1, Column 13. 9.2 Totals, Part 3, Column 13. Deduct current year's other-than-temporary impairment recognized:
 3. 4. 5. 8. 9. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 7) 2.2 Additional investment made after acquisition (Part 2, Column 8). Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12 3.2 Totals, Part 3, Column 11 Accrual of discount. Unrealized valuation increase/(decrease): 5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8. Total gain (loss) on disposals, Part 3, Column 18. Deduct amounts received on disposals, Part 3, Column 15 Deduct amounts received on disposals, Part 3, Column 16 10.1 Totals, Part 1, Column 13 Deduct current year's other-than-temporary impairment recognized: 10.1 Totals, Part 1, Column 11
 3. 4. 5. 8. 9. 	Book value/recorded investment excluding accrued interest, December 31 of prior year Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 7). 2.2 Additional investment made after acquisition (Part 2, Column 8). Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 12. 3.2 Totals, Part 3, Column 11. Accrual of discount. Unrealized valuation increase/(decrease): 5.1 Totals, Part 1, Column 9. 5.2 Totals, Part 3, Column 8. Total gain (loss) on disposals, Part 3, Column 18. Deduct amounts received on disposals, Part 3, Column 15. Deduct amounts received on disposals, Part 3, Column 16 investment excluding accrued interest: 9.1 Totals, Part 1, Column 13. 9.2 Totals, Part 3, Column 13. Deduct current year's other-than-temporary impairment recognized:
 3. 4. 5. 8. 9. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
 3. 4. 5. 8. 9. 10. 	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year
2. 3. 4. 5. 6. 7. 8. 9.	Mortgage Loans Book value/recorded investment excluding accrued interest, December 31 of prior year

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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.	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.	5. Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	5. Total gain (loss) on disposals, Part 3, Column 19	
7.	7. Deduct amounts received on disposals, Part 3, Column 16	
8.	B. Deduct amortization of premium and depreciation	
9.	7. 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 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)	
	Bonds and Stocks	
1.	. Book/adjusted carrying value, December 31 of prior year	
2.	Book/adjusted carrying value, December 31 of prior year Cost of bonds and stocks acquired, Part 3, Column 7	
2. 3.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7	
2.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7	
2. 3.	Book/adjusted carrying value, December 31 of prior year	
2. 3.	Book/adjusted carrying value, December 31 of prior year	
2. 3.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7	
2. 3.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount. 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.	
2. 3.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount. 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.	
 3. 4. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 7. 8. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 7. 8. 	Book/adjusted carrying value, December 31 of prior year	
 3. 4. 6. 7. 8. 	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount. 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. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7. Deduct amortization of premium 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 Deduct current year's other-than-temporary impairment recognized: 9.1 Part 1, Column 14	
 3. 4. 6. 7. 8. 	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7 Accrual of discount. 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. Total gain (loss) on disposals, Part 4, Column 19. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7. Deduct amortization of premium. 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 1, Column 16 8.4 Part 4, Column 15 Deduct current year's other-than-temporary impairment recognized: 9.1 Part 1, Column 14. 9.2 Part 2, Section 1, Column 17.	
 3. 4. 6. 7. 8. 	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount. Unrealized valuation increase/(decrease): 4.1 Part 1, Column 12. 4.2 Part 2, Section 2, Column 13. 4.4 Part 4, Column 11. Total gain (loss) on disposals, Part 4, Column 19. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7. Deduct amortization of premium. Total foreign exchange change in book/adjusted carrying value: 8.1 Part 1, Column 15 8.2 Part 2, Section 1, Column 16 8.4 Part 4, Column 15 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.	
2. 3. 4. 5. 6. 7. 8.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount	
2. 3. 4. 5. 6. 7. 8. 9.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount 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 Total gain (loss) on disposals, Part 4, Column 19 Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 Deduct amortization of premium. 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 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 1, Column 17 9.4 Part 4, Column 13 Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	
2. 3. 4. 5. 6. 7. 8. 9.	Book/adjusted carrying value, December 31 of prior year. Cost of bonds and stocks acquired, Part 3, Column 7. Accrual of discount	

SCHEDULE D – SUMMARY BY COUNTRY

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

			1	2	3	4
			Book/Adjusted	Fair	Actual	Par Value
Description			Carrying Value	Value	Cost	of Bonds
BONDS						
Governments (including all obligations guaranteed by governments)	1. 2. 3. 4.	United States				
U.S. States, Territories and Possessions (direct and guaranteed) U.S. Political Subdivisions of States, Territories	5.	Totals				
and Possessions (direct and guaranteed) U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations	6.	Totals				
of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. 9. 10.	United States Canada Other Countries Totals				
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds				
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	14. 15. 16. 17.	United States Canada Other Countries Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed- End Funds and Exchange Traded Funds	20. 21. 22. 23.	United States				
Parent, Subsidiaries and Affiliates	24.	Totals				
,	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks				

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE PROTECTED CELL OF THE

SCHEDULE D – PART 1A – SECTION 1 AND SECTION 2 NOT APPLICABLE TO PROTECTED CELL

SCHEDULE DA – VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
					Other	Investments in
					Short-term	Parent,
					Investment	Subsidiaries
				Mortgage	Assets	and
		Total	Bonds	Loans	(a)	Affiliates
	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)					

Indicate the category of such assets		

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.		ook/adjusted carrying value, December 31, prior year (Line 10, prior year)
2.		ost paid/(consideration received) on additions:
	2.	
		Section 1, Column 12
	2.	
3.	T I.	Section 2, Column 14
3.	3.	
	3.	
4.		AP No. 108 adjustments
5.		tal gain (loss) on termination recognized, Section 2, Column 22
6.		onsiderations received/(paid) on terminations, Section 2, Column 15
7.		nortization:
	7.	Section 1, Column 19
	7.	2 Section 2, Column 21
8.	A	ljustment to the book/adjusted carrying value of hedged item:
	8.	
	8.	,
9.		tal foreign exchange change in book/adjusted carrying value:
	9.	
1.	9.	· · · · · · · · · · · · · · · · · · ·
10		ook/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)
13 13		atement value at end of current period (Line 10 minus Line 11)
1.	. 31	atement value at end of current period (Line 10 minus Line 11)
		SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS
		Futures Contracts
1.		djusted carrying value, December 31 of prior year (Line 6, prior year)
2.	Cumu	ative 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
	3.12	
	2.12	Change in the 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:	
	Chang	e 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
		e in amount recognized
	3.23	Section 1, Column 19, current year to date minus
	3.24	Section 1, Column 19, prior year plus
	3.25	SSAP No. 108 adjustments
3.3		al (Line 3.1 minus Line 3.2)
4.1	Cumu	ative variation margin on terminated contracts during the year (Section 2, Column 15)
4.2	Less:	
	4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)
	4.22	Amount recognized (Section 2, Column 16)
	4.23	SSAP No. 108 adjustments
12		al (Line 4.1 minus Line 4.2)
4.3		
5.	_	itions 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/	djusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7.	Deduc	total nonadmitted amounts
8.		ent 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

		Re	olication (Syntheti	ic Asset) Transacti	ons			Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Deriva	ative Instrument(s)) Open	Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
		NAIC											NAIC			
		Designation or											Designation or			
		Other	Notional	Book/Adjusted					Book/Adjusted				Other	Book/Adjusted		
Number	Description	Description	Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value	
999999999 To	otals					XXX	XXX	XXX			XXX	XXX	XXX			

SCHEDULE DB – PART C – SECTION 2

Replication (Synthetic Asset) Transactions Open

	First	Quarter	Second	Quarter	Third	Quarter	Fourt	h Quarter	Year 7	Γo Date
	1	2	3	4	5	6	7	8	9	10
	Number	Total Replication (Synthetic Asset)								
	of	Transactions								
	Positions	Statement Value								
Beginning Inventory Add: Opened or Acquired										
Transactions										
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX									
4. Less: Closed or Disposed of	AAA									
5. Less: Positions Disposed of for										
Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX									
7. Ending Inventory										

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 6		
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		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 9		
11.	Part D, Section 1, Column 10		
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 12		
16.	Total (Lines 13 plus Line 14 minus Line 15)	<u></u>	

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3	4
				Money Market	
		Total	Bonds	Mutual Funds	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)				

⁽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	2	Locat	ion	5	6	7	8	9	10	C	hange in Book/Adjus	sted Carrying Value L	ess Encumbrances	5	16	17
		3	4							11	12	13	14	15		
											Current Year's				Gross Income	Taxes,
								Book/Adjusted			Other-Than-		Total	Total Foreign	Earned Less	Repairs,
Description							Amount	Carrying Value	Fair Value		Temporary	Current Year's	Change in	Exchange	Interest	and
of				Date	Date of	Actual	of	Less	Less	Current Year's	Impairment	Change in	B./A.C.V.	Change in	Incurred on	Expenses
Property	Code	City	State	Acquired	Last Appraisal	Cost	Encumbrances	Encumbrances	Encumbrances	Depreciation	Recognized	Encumbrances	(13-11-12)	B./A.C.V.	Encumbrances	Incurred
									•••••							
									•••••							
									•••••							
									•••••							
									•••••							
									•••••							
0699999 Total	e e	I	l	l	1										 	
John Total										1	1	1	l	l	l	

SCHEDULE A – PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

Description of Property City		Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After
		Date Acquired	Name of Vendor	at Time of Acquisition	Encumbrances		
						203 Elicumoranees	Acquisition
	ı						
]					
399999 Totals							

SCHEDULE A – PART 3

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

1	Locat	ion	4	5	6	7	8	Change	n Book/Adjuste	ed Carrying Valu	ie Less Encun	nbrances	14	15	16	17	18	19	20
	2	3						9	10	11	12	13							1
						Expended for	Book/		Current						Foreign				i l
						Additions,	Adjusted		Year's Other-			Total	Book/Adjusted		Exchange	Realized	Total	Gross Income	Taxes,
						Permanent	Carrying		Than-		Total	Foreign	Carrying Value		Gain	Gain	Gain	Earned	Repairs
Description				Name		Improvements	Value Less	Current	Temporary	Current Year's	Change in	Exchange	Less	Amounts	(Loss)	(Loss)	(Loss)	Less Interest	and
of			Disposal	of	Actual	and Changes in	Encumbrances	Year's	Impairment	Change in	B./A.C.V.	Change in	Encumbrances	Received	on	on	on	Incurred on	Expenses
Property	City	State	Date	Purchaser	Cost	Encumbrances	Prior Year	Depreciation	Recognized	Encumbrances	(11-9-10)	B./A.C.V.	on Disposal	During Year	Disposal	Disposal	Disposal	Encumbrances	Incurred
						•••••													
																			
0399999 Totals																			

SCHEDULE B – PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Locatio	n	5	6	7	8	Change in Book Value/Recorded Investment						15
1 1	_	3	4	1		,		9	10	11	12	13	14	
							Book Value/			Current Year's		Total		Date of
							Recorded	Unrealized		Other-Than-		Foreign	Value of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Capitalized	Exchange	Land	Appraisal
Loan			_	Loan	Date	of	Excluding	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
			•••••											
		•••••												
		•••••												
		•••••												
		•••••												
		•••••												
		•••••												
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			•••••											
										•••••				
			•••••											
					l	l								
3399999	Γotals													XXX

General Interrogatory:

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

SCHEDULE B – PART 2
Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Loca	ition	4	5	6	7	8	9
	2	3						Value of
						Actual Cost at	Additional	Land
Loan			Loan			Time of	Investment Made After	and
Number	City	State	Type	Date Acquired	Rate of Interest	Acquisition	Acquisition	Buildings
2200000 m :								
3399999 Totals								

SCHEDULE B – PART 3
Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Locati	on	4	5	6	7		Cha	nge in Book Val	ue/Recorded Invest	tment		14	15	16	17	18
	2	3					8	9	10	11	12	13	Book				
												Total	Value/Recorded				
						Book Value/Recorded			Current Year's			Foreign	Investment		Foreign		
						Investment	Unrealized		Other-Than-			Exchange	Excluding		Exchange		Total
						Excluding	Valuation	Current Year's	Temporary	Capitalized	Total Change in		Accrued		Gain	Realized Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase/	(Amortization)/	Impairment	Deferred Interest	Book Value	Book	Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(8+9-10+11)	Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0599999 To	tals																

SCHEDULE BA – PART 1

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

Name CUSIP or	Partner Symbol	Date Type Originally and Acquired Strategy	Actual Cost	11 Fair	Book/ Adjusted Carrying Value	13 Unrealized	14 Current Year's	Book/Adjusted Carr 15 Current Year's Other-Than-	16	17 Total	18	19	20
CUSIP Identification Description Code City State	Designation, NAIC Designation Modifier and endor or SVO inereral Administrative eartner Symbol	Originally and		Fair	Adjusted Carrying		Current Year's						
CUSIP Identification Description Code City State	NAIC Designation Addifier and SVO Administrative Partner Symbol	Originally and		Fair	Adjusted Carrying		Current Year's		0.55.1				
CUSIP Identification Description Code City State	ame of Modifier and SVO Administrative Partner Symbol	Originally and		Fair	Carrying		Current Year's						
CUSIP or ldentification Description Code City State	endor or SVO Administrative Partner Symbol	Originally and		Fair			Current Year's	Other-Than-					
CUSIP or Identification Description Code City State	General Administrative Symbol	Originally and		Fair	value				Capitalized	Foreign		Commitment	D (
Identification Description Code City State	Partner Symbol				Less	Valuation Increase/	(Depreciation) or (Amortization)/	Temporary Impairment	Deferred Interest and	Exchange Change in	Investment	for Additional	Percentage of
				Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B./A.C.V.	Income	Investment	Ownership
				1									
		1											
6299999 Totals													XXX

l.							
Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, ,	8 7				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE BA – PART 2
Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Loca	ation	5	6	7	8	9	10	11
		3	4	Name of			Actual			
CUSIP				Vendor or General	Date Originally		Cost at Time	Additional Investment	Amount of	Percentage of
Identification	Name or Description	City	State	Partner	Acquired	Type and Strategy	of Acquisition	Made After Acquisition	Encumbrances	Ownership
6299999 Totals										XXX

SCHEDULE BA – PART 3

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

1	2	Loca	ation	5	6	7	8		Ch	ange in Book/Adji	usted Carrying Va	lue		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/Adjusted			Current Year's			Total	Book/Adjusted					
				Name of			Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Total	Foreign	Carrying Value		Foreign	D 11 1	m . 1	
CUSIP	Name or			Purchaser or Nature of	Date Originally	Disposal	Value Less Encumbrances.	Valuation Increase/	or (Amortization)/	Temporary Impairment	Deferred Interest and	Change in B./A.C.V.	Exchange Change in	Less Encumbrances		Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)	Investment
Identification	Description	City	State	Disposal	Acquired	Disposai	Prior Year	(Decrease)	Accretion	Recognized	Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	on Disposal	on Disposal	on Disposal	Income
		•		,	•														

***************************************					***************************************				***************************************						***************************************				
***************************************	•••••				***************************************				***************************************	***************************************			***************************************	***************************************	***************************************				
***************************************	•••••				***************************************				***************************************										
***************************************	•••••				***************************************				***************************************										
***************************************	•••••				***************************************				***************************************										
6299999 Totals																			

SCHEDULE D – PART 1

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

1	2		Codes		6	7	Fair V	/alue	10	11		Change in Book/Adju	sted Carrying Valu	e	1		Interest			Da	ites
		3	4	5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
			F		Designation,								Current Year's	T . 1							
			o r		NAIC Designation								Other-	Total Foreign							
			e		Modifier and					Book/	Unrealized	Current	Than-	Exchange				Admitted	Amount		Stated
			i		SVO		Rate Used			Adjusted	Valuation	Year's	Temporary	Change		Effective		Amount	Rec.		Contractual
CUSIP			g	Bond	Administrative	Actual	To Obtain	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	in	Rate	Rate	When	Due &	During		Maturity
Identification	Description	Code	n	CHAR	Symbol	Cost	Fair Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date

2509999999 To	stal Bonds				1		XXX								XXX	XXX	XXX			XXX	XXX
230///////	un Dollus						71/1/1						l	l	ААА	ААА	ААА			ААА	АЛЛ

Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, ,	8 7				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
177	6 6						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

												***************************************						***************************************		***************************************
												***************************************						***************************************		
***************************************	***************************************											***************************************				***************************************		***************************************		
***************************************	***************************************											***************************************				***************************************		***************************************		
4509999999 T	otal Preferred Sto	cks	ı	•	1			XXX											XXX	XXX
								L	L			L	l	l .	l		L	i	L	

1.							
Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, .	0 ,				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE D – PART 2 – SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

															***************************************		***************************************

												***************************************			***************************************		
	Total Common Stocks					XXX										XXX	XXX
5999999999	Total Preferred and Common Stocks	S				XXX										XXX	XXX

1.							
Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, ,	8 7				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
117	6 \$						

SCHEDULE D – PART 3

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

1	2	3	4	5	6	7	8	9
				Name	Number of			Paid for
CUSIP			Date	of	Shares	Actual	Par	Accrued Interest
Identification	Description	Foreign	Acquired	Vendor	of Stock	Cost	Value	and Dividends
			•••••					
			•••••					
			•••••	••••••				
			•••••	••••••				
			••••••	••••••				
			•••••	•••••			••••••	
6009999999	Totals						XXX	

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 E	Book/Adjusted Carr	ying Value		16	17	18	19	20	21
		F o							Prior Year	11	12	13 Current Year's	14	15 Total	Book/ Adjusted	Foreign Exchange	Realized	Total	Bond Interest/ Stock	
CUSIP Identifica tion	Description	e i g	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Foreign Exchange Change in B./A.C.V.	Carrying Value at Disposal Date	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Dividends Received During Year	Stated Contractual Maturity Date
					***************************************										***************************************					

																		***************************************		***************************************

6009999999	T-4-1-	1	1	l	1		XXX	-				1	 	1	1					XXX
60099999999	Totals					<u> </u>	ААА	<u> </u>	ļ	ļ	ļ	<u> </u>	<u> </u>	<u> </u>	ļ	ļ	ļ			λλλ

SCHEDULE D – PART 5

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

1	2	3	4	5	6	7	8	9	10	11	1	Change in F	Book/Adjusted Carry	ing Value		17	18	19	20	21
	=	-	•			,					12	13	14	15	16	1		1		
CUSIP			Date	Name of	Disposal	Name of	Par Value (Bonds) or Number of Shares	Actual		Book/ Adjusted Carrying Value at	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other- Than- Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Interest and Dividends Received	Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Vendor	Date	Purchaser	(Stock)	Cost	Consideration	Disposal	(Decrease)	Accretion	Recognized	(12+13-14)	B./A.C.V.	Disposal	Disposal	Disposal	During Year	Dividends
	BONDS																			
			***************************************																	***************************************

2509999998	Subtotal Bonds					•														
	STOCKS																			
				***************************************														***************************************		
	Subtotal-Stocks																			
6009999999	Totals																			

SCHEDULE D – PART 6 – SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock o Company (Insurer on Sta	Owned by
							Total Amount of		10	11
	Description Name						Goodwill Included in		Number	
CUSIP	Description Name of Subsidiary, Controlled or				NAIC Valuation	Book/Adjusted Carrying	Book/Adjusted	Nonadmitted	of	% of
Identification	Affiliated Company	Foreign	NAIC Company Code	ID Number	Method	Value	Carrying Value	Amount	Shares	Outstanding
1999999 Total	_	l l							XXX	XXX
1999999 Total	S						<u> </u>	ļ	ΛΛΛ	ΛΛΛ

 Total amount of goodwil 	l nonadmitted \$
---	------------------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4 Total Amount of Goodwill	Stock in Lower Owned Indirectly by Ins	-Tier Company Surer on Statement Date
CUSIP	Name of	Name of Company Listed in Section 1	Included in Amount Shown in	5	6
Identification	Lower-Tier Company	Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	% of Outstanding
identification	Lower-Tier Company	Willen Collifols Lower-Tier Collipany	Column 6, Section 1	Number of Shares	70 Of Outstanding
0399999 Total				XXX	XXX

SCHEDULE DA – PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

Description	Code	3 F o r e i g n	4 Date	5 Name	6		8	Change In Book/Adju	10	11	12	13	14	15	Interest 16	17	18	19	20
tion		o r e i g n		Name															
			Acquired	of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999	Totals										XXX				XXX	XXX	XXX		

1.							
Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, ,	0 ,				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE DB - PART A - SECTION 1

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

Income Income Exchange, Index Premium Premium Current Adjusted Valuation Exchange Current Year's to Carrying Quality of and at	1	2 Description of Item(s)	3	4	5	6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current	13	14	15	16	17	18	19	20	21	22	23
16099999 Substant Indiana Effective - Facilitating Visitable Annoise Guarantees Under SSAP No. 108	Description	Hedged, Used for Income Generation or	Exhibit	Risk(s)	Counterparty or Central	Trade Date	Maturity or	Number of Contracts		Rate or Index Received	Initial Cost of Undiscounted Premium (Received)	Cost of Undiscounted Premium (Received)	Year	Adjusted Carrying	Code	Fair Value	Valuation Increase/	Foreign Exchange Change in	(Amortization)/	to Carrying Value of	Potential Exposure	Quality of Reference	Effectiveness At Inception and at Year-end
16999999 Submad - Hodging Effective - Virollating Variable Annaisy Guarantee Under SSAP No. 108																							
188999999 Substact - Hodging Effective - Excluding Variable Annuity Guarantee Under SSAP No. 108																						1	
169999999 Substat - Hodging Effective - Excluding Variable Annuity Guarantee Under SSAP No. 108																							
1.59999999 Substant. Hedging Efficive - Evaluating Variable Annuary Guarantees Under SSAP No. 108 XXX																						1	
109999999 Sabetal - Hedging Efficience - Variable Annuity Guarantees Under SSAP No. 108																						1	
179999999 Substail - Regileation	1689999999	Subtotal - Hed	ging Effective	- Excluding	Variable Annuity	Guarantees U	nder SSAP No.	. 108		•					XXX							XXX	XXX
1719999999 Subtoud - Recybication	1699999999	Subtotal - Hed	ging Effective	- Variable Aı	nuity Guarantee	es Under SSAP	No. 108								XXX							XXX	XXX
1729999999 Subsoal - Income Generation	1709999999	Subtotal - Hed	ging Other												XXX							XXX	XXX
179999999 Subsual - Adjustments for SSAP No. 108 Derivatives	1719999999	Subtotal - Repl	ication												XXX							XXX	XXX
	1729999999	Subtotal - Inco													XXX	XXX							
(a) Code Description of Hedged Risk(s) (b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period	1739999999	Subtotal - Othe	er												XXX							XXX	XXX
(a) Code Description of Hedged Risk(s) (b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period	1749999999	Subtotal - Adju															XXX						
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period	1759999999	Totals													XXX							XXX	XXX
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period																							
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period	(a) C	ode										Description	of Hedged	Risk(s)									
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period																							
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period																							
(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period																							
	(b) C	ode								Financia	ıl or Economic	Impact of the	Hedge at	the End of	the Reportin	g Period							

SCHEDULE DB – PART A – SECTION 2

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

l Descripti	Description of Item(s) Hedged, Used for Income Generation or Replicated		Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termina- tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	11 Notional Amount	Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undis- counted Premium (Received) Paid	Current Year Initial Cost of Undis- counted Premium (Received) Paid	Considera- tion Received (Paid) on Termina- tion	Current Year Income	Book/ Adjusted Carrying Value	18	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/Accre-	Gain(Loss) on Termination – Recognized	Adjustment to Carrying Value of Hedged Item	Gain(Loss) on Termination – Deferred	Hedge Effectiveness at Inception and at Termination (b)
				•••••						•••••					***************************************		***************************************							
16899	99999 Subtota	ıl - Hedging Ei	ffective - Excl	uding Variable Ar	nuity Gua	rantees Under	SSAP No. 10	8									XXX							XXX
16999	99999 Subtota	ıl - Hedging Et	ffective - Var	iable Annuity Gua	rantees Un	der SSAP No.	. 108										XXX							XXX
17099	99999 Subtota	ıl - Hedging O	ther														XXX							XXX
17199	99999 Subtota	ıl - Replication	Leplication XXX XXX																					
17299	99999 Subtota	ıl - Income Ge	come Generation XXX XXX XXX																					
	99999 Subtota																							
	99999 Totals	ii riajasimen	Adjustments for SSAP No. 108 Derivatives XXX XXX XXX																					
1,555	77777 101115												ı				7001			1				1001
(a)	Code											Description	on of Hedge	d Risk(s)										
()																								
																		•••••						
																		•••••						
Ĺ																								
	. 1																							
(b)	Code									Financial or	Economic	Impact of t	the Hedge	t the End o	f the Repor	ting Period								

SCHEDULE DB – PART B – SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	High	y Effective He	does	18	19	20	21	22
Ticker Symbol	Number of Contracts			Description of Item (s) Hedged, Used for Income Generation or	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
16899999	99 Subtotal	- Hedging	Effective - E	xcluding Vari	able Annuity	Guarantees	Under SSAP	No. 108												XXX	XXX
16999999	99 Subtotal	- Hedging	Effective - V	/ariable Annu	ity Guarantee	es Under SS	AP No. 108													XXX	XXX
17099999	99 Subtotal	- Hedging	Other																	XXX	XXX
17199999	99 Subtotal	– Replicat	on																	XXX	XXX
17299999	99 Subtotal	– Income (Generation																	XXX	XXX
17399999	99 Subtotal	– Other	ther XXX XXX															XXX			
17499999	99 Subtotal	- Adjustme	ents for SSAI	P No. 108 Der	ivatives															XXX	XXX
17599999	99 Totals																			XXX	XXX
																				\neg	
							Bi	oker Name						Beginning C	ash Balance	Cumulative C	Cash Change	Ending C	ash Balance		
		Tota	l Net Cash D	eposits																	
(-)	C. I.										Description	. CII. 1 11	2:-1-(-)								
(a)	Code										Description	oi rieugeu i	CISK(S)								
4)	6.1								E: :1	Б .	T . C.1	TT 1	E I CI E								
(b)	Code								rinancial o	or Economic	impact of the	rieage at ti	ie End of the R	Reporting Period							

SCHEDULE DB – PART B – SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		ge in Variation I		19	20
Ticker	Number of		Description	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or	Factoria	To de Date	Transaction		Termination	Indicate Exercise, Expiration, Maturity or	Cumulative Variation Margin at	Gain (Loss) Recognized in Current	Gain (Loss) Used to Adjust Basis of Hedged	18	Hedge Effectiveness at Inception/ and at Termination	Val of On
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	Expiration	Exchange	Trade Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Poi
																			l
																			l
																			l
168999999	9 Subtotal - Hed	ging Effective -	Excluding Var	iable Annuity C	Guarantees Und	er SSAP No. 1	08											XXX	XX
		ging Effective -																XXX	XX
	9 Subtotal - Hed																	XXX	XX
	9 Subtotal - Rep																	XXX	XX
	9 Subtotal - Inco																	XXX	XX
	9 Subtotal - Oth																	XXX	XX
		ustments for SS	AP No. 108 Dec	rivativae														XXX	XX
175999999		astinches for 552	AI No. 100 Dei	iivatives														XXX	XX
17377777) Totals													1	1	1		или	- 7.7
(a)	Codo								Decemination	on of Hedged R	ials(a)								7
(a)	Code								Descriptio	n of Heagea K	isk(s)								-
Ĺ																			_
Г																			_
(b)	Code						Fina	ancial or Econo	omic Impact of t	he Hedge at the	e End of the Re	eporting Period							

SCHEDULE DB – PART D – SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterp	arty Offset	Book	/Adjusted Carrying	Value		Fair Value		12	13
			4	5	6	7	8	9	10	11		
		Credit			Contracts With	Contracts With						
Description of Exchange, Counterparty or	Master	Support	Fair Value of	Present Value	Book/Adjusted	Book/Adjusted	Exposure Net			Exposure Net		
Counterparty or	Agreement	Annex	Acceptable	of Financing	Carrying Value	Carrying Value	of	Contracts With	Contracts With	of	Potential	Off-Balance
Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	>0	<0	Collateral	Fair Value >0	Fair Value <0	Collateral	Exposure	Sheet Exposure
	1	ı										
099999999 Gross Totals												
 Offset per SSAP No. 64 												
2 37 - 2 - 11 - 2 - 2 - 2 - 2 - 2 - 2 - 2 -												
Net after right of offset per SSAP No	0. 64				1							

SCHEDULE DB – PART D – SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange,								
Counterparty or								
Central	Type of Asset Pledged	CUSIP				Book/Adjusted		Type of Margin (I, V or IV)
Clearinghouse	Pledged	Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	(I, V or IV)
0199999999 Totals	·						XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange,								
Counterparty or								
Central	Type of Asset	CUSIP				Book/Adjusted		Type of Margin (I, V or IV)
Clearinghouse	Pledged	Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	(I, V or IV)
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
0299999999 Totals						XXX	XXX	XXX

SCHEDULE DB – PART E

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

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

SCHEDULE DL – PART 1

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

1	2	3	4 NAIC Designation, NAIC Designation	5	6	7
CUSIP			Modifier and SVO Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	•					
	•••••					
••••••						
	•••••					
	•••••					
	•••••					
	•••••	•••••				
•••••						
9999999999 Totals	2					XXX
General Interrogator 1. Total activity: 2. Average balan 3. Line Number 3A 1A \$	ries: for the year ce for the year ed Carrying Value by NAIC Designation C 1B S 1C S 2B S 2C S 3B S 3C S 3C S 4B S 3C S		Value \$	Book/Adjı	usted Carrying Value \$ usted Carrying Value \$	S
3E 5A \$	5B \$ 5C \$					

SCHEDULE DL – PART 2 SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	3	6	/				
			NAIC Designation,							
			NAIC Designation							
			Modifier and SVO							
CUSIP			Administrative		Book/Adjusted					
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date				

			***************************************		••••••					
••••••										
••••••				••••••	••••••					
				••••••	••••••					
••••••					•••••					
					••••••					
999999999 Totals	s					XXX				
General Interrogator	General Interrogatories:									
Total activity		Fair V	Value \$	Book/Adi	usted Carrying Value	\$				
	ice for the year	Fair V		Book/Adj	usted Carrying Value	\$				

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
•	_	Rate of	Amount of Interest Received	Amount of Interest Accrued December 31		,
Depository	Code	Interest	During Year	of Current Year	Balance	*
OPEN DEPOSITORIES						
					l	XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX XXX
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						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX XXX
			•••••			XXX
						XXX
						XXX
						XXX
0199998 Deposits indepositories that do not exceed the allowable limit in any one depository (See Instructions)-open depositories	XXX	XXX				XXX
0199999 Totals – Open Depositories SUSPENDED DEPOSITORIES	XXX	XXX				XXX
0299998 Deposits indepositories that do not exceed the allowable limit in any one depository						
(See Instructions)-suspended depositories	XXX	XXX				XXX
0299999 Totals – Suspended Depositories	XXX	XXX				XXX
039999 Total Cash on Deposit	XXX	XXX				XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX				XXX

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

1. January	 4. April	 7. July	 10. October	
2. February	 5. May	 8. August	 11. November	
3. March	6. June	9. September	12. December	

SCHEDULE E – PART 2 – CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
								•••••
		•••••	••••••	•••••	••••••	•••••		
		•••••	••••••	•••••	•••••			•••••
								•••••
3609999999 Total C	Cash Equivalents							

 Line
 Number
 Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

 1A
 1A \$...
 1B \$...
 1C \$...
 1D \$...
 1F \$...
 1G \$...

 1B
 2A \$...
 2B \$...
 2C \$...
 ...
 1F \$...
 1F \$...
 ...

 1C
 3A \$...
 3B \$...
 3C \$...
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SCHEDULE E – PART 3 – SPECIAL DEPOSITS

		1	2		sits For All Policyholders	All Other Special Deposits	
	States, etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	AlabamaAL						
2.	AlaskaAK						
3.	Arizona						
4. 5.	Arkansas						
6.	ColoradoCO						
7.	ConnecticutCT						
8.	DelawareDE						
9.	District of ColumbiaDC						
10.	FloridaFL						
11.	GeorgiaGA						
12.	HawaiiHI						
13.	IdahoID						
14. 15.	Illinois IL IndianaIN						
16.	IowaIA						
17.	KansasKS						
18.	KentuckyKY						
19.	LouisianaLA						
20.	MaineME						
21.	MarylandMD						
22.	Massachusetts						
23.	MichiganMI						
24. 25.	Minnesota						
26.	Mississippi MS Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	NevadaNV						
30.	New HampshireNH						
31.	New JerseyNJ						
32.	New MexicoNM						
33.	New YorkNY						
34.	North CarolinaNC						
35. 36.	North DakotaND						
37.	Ohio OH Oklahoma OK						
38.	Oregon OR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South CarolinaSC						
42.	South DakotaSD						
43.	Tennessee TN						
44.	TexasTX						
45. 46.	Utah UT Vermont VT						
47.	VirginiaVA						
48.	WashingtonWA						
49.	West VirginiaWV						
50.	WisconsinWI						
51.	WyomingWY						
52.	American SamoaAS						
53.	GuamGU						
54. 55	Puerto Rico PR						
55. 56.	U.S. Virgin IslandsVI Northern Mariana IslandsMP						
57.	Canada						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Total	XXX	XXX				
DET	AILS OF WRITE-INS						
5801							
	Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899	. Totals (Lines 5801 – 5803 + 5898)	vvv	vvv				
	(Line 58 above)	XXX	XXX		<u> </u>	l	l .

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