

Draft date: 7/13/23

*Virtual Meeting*

**BLANKS (E) WORKING GROUP**

Thursday, July 27, 2023

12:00 – 1:00 p.m. ET / 11:00 a.m. – 12:00 p.m. CT / 10:00 – 11:00 a.m. MT / 9:00 – 10:00 a.m. PT

**ROLL CALL**

Pat Gosselin, Chair	New Hampshire	Lindsay Crawford	Nebraska
Kim Hudson, Vice Chair	California	John Sirovetz/Amal Mechaiel	New Jersey
Kevin Richard	Alaska	Tracy Snow	Ohio
Michael Shanahan	Connecticut	Diane Carter	Oklahoma
Nicole Brittingham	Delaware	Ryan Keeling	Oregon
N. Kevin Brown	District of Columbia	Diana Sherman	Pennsylvania
Carolyn Morgan	Florida	Shawn Frederick	Texas
Roy Eft	Indiana	Jake Garn	Utah
Daniel Mathis	Iowa	Steve Drutz	Washington
Kristin Hynes/Jason Tippet	Michigan	Mary Jo Lewis	West Virginia
Debbie Doggett/Danielle Smith	Missouri	Adrian Jaramillo	Wisconsin

NAIC Support Staff: Mary Caswell/Jill Youtsey/Julie Gann

**AGENDA**

1. Consider Adoption of its May 31, 2023 Minutes—*Pat Gosselin (NH)* Attachment 1
  
2. Address Items Previously Exposed/Deferred—*Pat Gosselin (NH)*
  - A. **2023-05BWG Modified** – Changes to the Cybersecurity supplement to remove the reference to Identity Theft Insurance from the General Instructions; remove the interrogatory questions from Part 1 that pertain to Identity Theft Insurance; and remove the column for Identity Theft Insurance from Parts 2 and 3. Remove claims-made and occurrence breakdown, as well as first-party and third-party breakdowns from data collection and remove the question in the interrogatories regarding tail policies. Attachment 2
  
  - B. **2023-06BWG Modified** – Split the Schedule D, Part 1 into two sections: one for Issuer Credit Obligations and the other for Asset-Backed Securities (ABS). Update the other parts of the Annual Statement that reference the bond lines of business. Attachment 3
  
  - C. **2023-07BWG Modified** – Update the code column and delete the Legal Entity Identifier (LEI) column for the following investment schedules: Schedules A, B, BA, D Part 2, D Part 6, and E Part 1. Attachment 4

- D. **2023-09BWG** – Add a new financial statement Note 37 – Life Insurance Net Amount at Risk by Product Characteristics to the life and accident and health/fraternal blank for the updates to the life C-2 mortality risk charges for Life Risk-Based Capital (RBC). Attachment 5
  
  - 3. Consider Adoption of the Editorial Listing—*Pat Gosselin (NH)* Attachment 6
  
  - 4. Discuss Any Other Matters Brought Before the Working Group —*Pat Gosselin (NH)*
  
  - 5. Adjournment
- The following documents are being provided as reference materials:*
- Summary of Comment Letters* Attachment 7
  - Comment Letters* Attachment 8

Draft: 6/23/23

Blanks (E) Working Group  
Virtual Meeting  
May 31, 2023

The Blanks (E) Working Group of the Accounting Practices and Procedures (E) Task Force met May 31, 2023. The following Working Group members participated: Pat Gosselin, Chair (NH); Kim Hudson, Vice Chair (CA); Kevin Richard (AK); Michael Shanahan (CT); Yohannes Negash (DC); Tom Hudson (DE); Jason Reynolds (FL); Daniel Mathis (IA); Roy Eft (IN); Kristin Hynes (MI); Debbie Doggett (MO); TJ Addison (NE); John Sirovetz (NJ); Tom Botsko and Dale Bruggeman (OH); Holly Mills (OK); Diana Sherman (PA); Jake Garn (UT); Steve Drutz (WA); Michael Erdman (WI); and Michael Crum (WV).

1. Adopted its March 7 Minutes

Gosselin referenced the Working Group's March 7 minutes.

Hudson made a motion, seconded by Doggett, to adopt the Working Group's March 7 minutes (Attachment Two-A). The motion passed unanimously.

2. Adopted Items Previously Exposed

a. Agenda Item 2022-17BWG

Bruggeman stated that this proposal adds a new disclosure paragraph for Note 8 – Derivative Instruments and Illustration. The new disclosure is to be data-captured. It adds some electronic-only columns related to derivatives with excluded components to Schedule DB, Part A and Part B, for Section 1 and Section 2. Bruggeman stated that the proposed revisions align with the adopted disclosures and reporting enhancements from adopted derivative revisions to address excluded components in *Statement of Statutory Accounting Principles (SSAP) No. 86—Derivatives*. The Statutory Accounting Principles (E) Working Group adopted a minor editorial change to a derivative reporting category during its May 16 meeting to ensure that the derivative disclosure in SSAP No. 86 and the derivative notes match. There were comments received during the prior exposure period, which are highlighted in the proposal. There were no interested party comments received during the most recent exposure period.

Bruggeman made a motion, seconded by Hudson, to adopt the modifications to the proposal. The motion passed unanimously.

Bruggeman made a motion, seconded by Hudson, to adopt the modified proposal (Attachment Two-B). The motion passed unanimously.

b. Agenda Item 2023-01BWG

Doggett stated that this proposal removes pet insurance from the inland marine line of business and adds a new line of business to Appendix – Property and Casualty (P/C) Lines of Business definitions. It adds a pet insurance line within the existing property/casualty (P/C) blank for the Underwriting and Investment Exhibits, Exhibit of Premiums and Losses (State Page), and Insurance Expense Exhibit. It adds a new Schedule P, Part 1 through Part 4, specific to pet insurance.

Doggett stated that she and the NAIC support staff for the Working Group met with Eva Yeung (NAIC), support staff for the Property and Casualty Risk-Based Capital (E) Working Group. Yeung indicated that the memorandum intends to make it clear that the Property and Casualty Risk-Based Capital (E) Working Group does not plan to change the risk-based capital (RBC) factor as a result of this proposal. Doggett stated that the proposal separates pet insurance from inland marine and provides more regularity. This will give more insight into the line of business, and it is not intended to affect the RBC factors.

Doggett stated that for RBC purposes, the Schedule P data for inland marine and pet insurance can be added together to calculate the factor.

Botsko, chair of the Property and Casualty Risk-Based Capital (E) Working Group, stated that it is premature to add this as a line in the annual statement while there are two alternatives to retrieve data from industry. One way is to add a supplement to gather the data requested and monitor the information to see if it warrants adding a new line. The other option is to add a note to the Notes to the Financial Statement. Botsko stated that there are very few companies that write pet insurance, and this could be a disadvantage or be expensive for other companies to add this information. He stated that while this may be a growing line of business, there are other growing lines as well that are not separated out but have a supplement.

Gavin Friedman (Trupanion) stated that industry already has this data and has provided such in data calls; therefore, this should not be burdensome to the industry. The companies already produce the data internally for the trade groups every year. Friedman stated that this is perhaps why there were no opposing industry comments indicating a burden to produce the data. He stated that this industry is misclassified as inland marine. It is the opposite of where there is high frequency, very low severity, and ultra-short tail. Waiting another year, as suggested, is not logical since the data is already available. He stated that adding the line in the current blank made more sense rather than drafting an entirely new supplement. Once the data is received, it can be determined whether a new factor is needed. Friedman stated that the industry has grown 25% since the proposal was submitted.

Birny Birnbaum (Center for Economic Justice—CEJ) stated that the rationale for the proposal is developed. He stated that according to the industry trade association, the North American Pet Health Insurance Association (NAPHIA), the premium volume on pet insurance in the U.S. has increased each year from 2018 to 2022 by 24% to 30%—i.e., \$1.3 billion to \$3.2 billion—this being a 250% increase in four years. Many of the same companies that sell in the U.S. also sell in Canada, which adds another \$375 million written premium in 2022. The number of pets insured in the U.S. has grown from 2.2 million in 2018 to 4.9 million in 2022, as well as another 500,000 in Canada. The average premium for a typical accident wellness policy averages \$640 for dogs and \$387 for cats. Birnbaum stated that this line of business is uniquely and qualitatively different from other lines of business included in inland marine. Pet insurance has recurring monthly premiums without a specified term of coverage as opposed to a typical inland marine policy for which there is a single premium paid for a longer specified term of coverage.

Tip Tipton (Thrivent Financial) stated that interested parties support the deferral of this proposal to allow more time to discuss the inclusion. This would also allow time to evaluate the Market Conduct Annual Statement (MCAS) addition of the pet insurance line and review that data. Birnbaum stated that he was involved in the discussions regarding adding pet insurance into the MCAS filing, which serves a different purpose. It highlights underwriting practices and claims settlement practices.

Connie Jasper Woodroof (CJW Associates) stated that this addition would affect other companies that do not write pet insurance in modifying their systems to adjust for the new line. She indicated that she would support a supplement.

Kerri Cutry (MetLife Government Relations and MetLife Metropolitan General Insurance Company) stated that they are a leading carrier for pet insurance, and they support the proposal. She stated that she supports the comments of Friedman. She stated that the information is available, and adding this line will benefit state insurance regulators by providing more visibility and transparency into pet insurance as a growing market.

Doggett made a motion, seconded by Sirovetz, to adopt the proposal, including quarterly reporting (Attachment Two-C). The motion passed unanimously.

c. Agenda Item 2023-02BWG

Teresa Cooper (NAIC) stated that this proposal adds a supplement to the life, P/C, and health statements. Originally, the request was to identify reportable premiums for MCAS purposes. After discussions with interested parties, it was agreed to ask only for a yes or no response as to whether premiums met the MCAS reporting requirements. The supplement needs only to be completed for those states in which a company writes the lines of business listed on the supplement.

Doggett made a motion, seconded by Garn, to adopt the modifications to the proposal. The motion passed unanimously.

Garn made a motion, seconded by Doggett, to adopt the modified proposal (Attachment Two-D). The motion passed unanimously.

d. Agenda Item 2023-03BWG

Mary Caswell (NAIC) stated that this proposal removes life and accident and health (A&H)/fraternal blank crosschecks for Columns 2, 6, and 10 on the Accident and Health Policy Experience Exhibit (AHPEE). The life and A&H/fraternal blank crosschecks are not working correctly because Columns 2, 6, and 10 on the AHPEE are on a direct basis, while Exhibit 6 is on an assumed basis.

Hudson made a motion, seconded by Shanahan, to adopt the proposal (Attachment Two-E). The motion passed unanimously.

e. Agenda Item 2023-04BWG

Angela McNabb (NAIC) stated that this proposal adds instructions for the appointed actuary and qualified actuary contacts to the jurat electronic-only section. In addressing interested party comments, clarification was made to indicate that the qualified actuary would be required by life/fraternal statement filers and by those health statement filers required to file the life supplement to the health blank. The reference to the quarterly filing was also deleted. McNabb stated that there was a comment regarding redundancy since there is some actuarial information in the general interrogatory and included in the actuarial opinion. The problem is that the actuarial opinion information is not captured electronically. The general interrogatory only asks for name, address, and affiliation in an unformatted manner. State insurance regulators need an easier way to electronically locate the actuary's phone number and email address as well.

Hynes made a motion, seconded by Hudson, to adopt the modifications to the proposal. The motion passed unanimously.

Hynes made a motion, seconded by Doggett, to adopt the modified proposal (Attachment Two-F). The motion passed unanimously.

f. Agenda Item 2023-08BWG

Bruggeman stated that this proposal includes one minor clarification for mutual insurance companies on the instructions for Schedule Y, Part 3. NAIC staff noted that one consistent question received since the adoption of Schedule Y, Part 3, was how to treat mutual insurance companies for this reporting. This blank proposal intends to clarify that mutual insurance companies that are part of a holding company system should be included on the common schedule.

Bruggeman made a motion, seconded by Hynes, to adopt the proposal (Attachment Two-G). The motion passed unanimously.

g. Agenda Item 2023-10BWG

Eric King (NAIC) stated that the Long-Term Care Actuarial (B) Working Group requested this proposal to fix the reporting years, which were not intended to change each year. There was a slight modification to the wording within the proposal.

Hudson made a motion, seconded by Bruggeman, to adopt the modifications to the proposal. The motion passed unanimously.

Shanahan made a motion, seconded by Garn, to adopt the modified proposal (Attachment Two-H). The motion passed unanimously.

h. Agenda Item 2023-11BWG

Bruggeman stated that this item was developed to data-capture the existing note in *SSAP No. 34—Investment Income Due and Accrued* and expand, with data-capturing, to collect more information on interest income. Corresponding revisions to *SSAP No. 34* have already been adopted by the Statutory Accounting Principles (E) Working Group. Although these revisions were noted in accordance with the bond project, with investment schedule revisions also proposed under that project, aggregate data-capturing of investment income details for 2023, particularly with items that may be reported and admitted but for which the timing of receipt is uncertain, or that was received in a form other than cash, ensures appropriate state insurance regulator assessment of expected cash flows.

Although industry has made comments proposing to limit the collection of the aggregate note data to bonds, short-term, and cash equivalents, this would be inconsistent with the adopted revisions to *SSAP No. 34*, as the *SSAP* guidance is not limited to any specific investment. Industry has also noted that the collection of this data may be duplicative of what is on the balance sheet. However, the intent of this data in a note, along with the information on aggregate deferred interest, is to allow state insurance regulators to easily identify the amount of interest income that has been accrued and admitted but for which interest payments are deferred. With the design of some investments, there are products for which the deferral of interest does not result in a past-due assessment requiring non-admittance. As such, these amounts are still admitted in the financial statements. Without this disclosure, it is not possible to identify the amount of interest being reported from these items and complete a quick comparison to the admitted investment income due and accrued. It should also be noted that these investments may be on Schedule D or Schedule BA (or may move to Schedule BA under the bond project); therefore, limiting the scope of the disclosure would hinder the state insurance regulator benefit.

Bruggeman stated that the Statutory Accounting Principles (E) Working Group has considered comments on ensuring the consistent calculation of the payment-in-kind (PIK) interest in the cumulative principal balance, and the Working Group has a current exposure to incorporate those elements. That exposure only provides clarifying guidance and does not change the adopted disclosure. If that clarifying expedient guidance is adopted by the

Working Group, it can either be subsequently added to the instructions and/or provided as a memorandum for posting on the Blanks (E) Working Group web page.

Bruggeman stated that in response to comments on potential duplication, the intent is to allow state insurance regulators to quickly assess the impact of aggregate deferred interest to admitted interest; therefore, he said he supports the note with the data-captured element included as exposed.

Bruggeman made a motion, seconded by Drutz, to adopt the modifications to the proposal. The motion passed unanimously.

Bruggeman made a motion, seconded by Drutz, to adopt the modified proposal (Attachment Two-I). The motion passed unanimously.

### 3. Referenced a Proposal with a Public Comment Period Ending June 30

#### a. Agenda Item 2023-06BWG

Bruggeman stated that this proposal pertains to the bond project, and it incorporates several revisions to expand the bond reporting schedule into two schedules: one for issuer credit obligations and one for asset-backed securities (ABS). Although the combined total from both schedules will be reflected as "bonds" on the balance sheet, several other corresponding revisions are proposed to ensure that the new schedules and terminology are reflected properly in the various financial statement schedules, exhibits, and notes. In addition to expanding the bond schedules, more granular reporting lines are proposed to identify the type of bond investment held. These additional reporting lines also affect other schedules, and they are reflected in the revisions.

The public comment period on this item ends June 30. No action is required by the Working Group at this time.

### 4. Deferred Items

#### a. Agenda Item 2023-05BWG

Sara Robben (NAIC) stated that this proposal was intended to: 1) make changes to the cybersecurity supplement to remove the references to identity theft from the general instructions; 2) combine the claims-made and occurrence to only have the total number of policies in force; and 3) eliminate the first-party and third-party breakdown. Some definitions were also added for clarification. Robben stated that after further discussion with interested parties, she agreed with the recommendation of deferring this proposal to allow more time to work out additional details within the proposal.

Hudson made a motion, seconded by Shanahan, to defer the proposal to allow for further discussion, with a public comment period ending June 30. The motion passed unanimously.

#### b. Agenda Item 2023-07BWG

Bruggeman stated that this proposal includes revisions to investment schedules identified as part of the review completed under the bond project, but it does not reflect revisions driven specifically by the bond project. The key item is the removal of the legal entity identifier (LEI) reporting column for all schedules except for the derivatives schedule (Schedule DB). After a review of the reporting of the LEI, further understanding of how an LEI is obtained, and the limited reporting of the LEI on the investment schedules, this data element is proposed to be removed from most investment schedules.

Ultimately, the LEI can only be obtained from the investment issuer or their designated representative. If an issuer does not obtain an LEI, then there is nothing that a reporting entity can do to obtain one on their behalf. Also, the issuer must recertify the LEI each year, and failing to complete that process results in an LEI that is no longer applicable. Since there is no requirement for issuers to get or maintain LEIs when issuing most investments, the information available for reporting entities is very limited. Additionally, even if there were an LEI at one time, companies would have had to manually check the LEI database annually to see if the LEI was still current. With the limited reporting that exists on most investment schedules, from the information obtained, no state insurance regulators have been identified as using the LEI from the investment schedule for any assessment purpose. The LEI for derivatives is proposed to be retained, as that is an investment in which insurers may be required to get LEIs; therefore, the information for LEIs is more prevalent and current.

Bruggeman stated that although not directly related to the bond project, the revisions were identified from the bond project review. Industry has requested for the proposal to mirror the timing of the bond proposal changes, resulting in the investment schedule revisions occurring simultaneously.

Bruggeman made a motion, seconded by Hudson, to defer the proposal to coincide with the 2023-06BWG proposal public comment period ending June 30 (Attachment Two-J). The motion passed unanimously.

c. Agenda Item 2023-09BWG

Bruggeman stated that this item was developed to provide an annual statement note that would provide crosschecks to the updates to the Life RBC C-2 Mortality risk charge. This proposal and the related Statutory Accounting Principles (E) Working Group agenda item 2023-03 were simultaneously exposed. The Statutory Accounting Principles (E) Working Group discussed comments received at its May 16 meeting, which requested moving this information to another location other than the financial statement notes, and some of the information was redundant or not needed to support the C-2 charge. Based on these comments and information received from NAIC staff supporting the Life Risk-Based Capital (E) Working Group that the note was not essential for the updated C-2 charge to go forward, the Statutory Accounting Principles (E) Working Group determined to defer this item and forward the comments received to the Life Risk-Based Capital (E) Working Group.

Bruggeman made a motion, seconded by Hudson, to defer the proposal for a 30-day public comment period ending June 30. The motion passed unanimously.

5. Adopted the Editorial Listing

Hudson made a motion, seconded by Garn, to adopt the editorial listing (Attachment Two-K). The motion passed unanimously.

Having no further business, the Blanks (E) Working Group adjourned.

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**NAIC BLANKS (E) WORKING GROUP**

**Blanks Agenda Item Submission Form**

<p style="text-align: right;">DATE: <u>02/01/2023</u></p> <p>CONTACT PERSON: <u>Sara Robben</u></p> <p>TELEPHONE: <u>816-783-8230</u></p> <p>EMAIL ADDRESS: <u>srobben@naic.org</u></p> <p>ON BEHALF OF: _____</p> <p>NAME: <u>Alan McClain</u></p> <p>TITLE: <u>Chair P/C Insurance (C) Committee</u></p> <p>AFFILIATION: <u>Arkansas Insurance Department</u></p> <p>ADDRESS: <u>1 Commerce Way</u> <u>Little Rock, AR 72202</u></p>	<p style="text-align: center;"><b>FOR NAIC USE ONLY</b></p> <p>Agenda Item # <u>2023-05BWG MOD</u> Year <u>2024</u></p> <p>Changes to Existing Reporting [ X ] New Reporting Requirement [ ]</p> <hr/> <p style="text-align: center;"><b>REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT</b></p> <p>No Impact [ X ] Modifies Required Disclosure [ ]</p> <p>Is there data being requested in this proposal which is available elsewhere in the Annual/Quarterly Statement? [ No ] <i>***If Yes, complete question below***</i></p> <hr/> <p style="text-align: center;"><b>DISPOSITION</b></p> <p>[ ] Rejected For Public Comment [ ] Referred To Another NAIC Group [ ] Received For Public Comment [ ] Adopted Date _____ [ ] Rejected Date _____ [ X ] Deferred Date <u>05/31/2023</u> [ ] Other (Specify) _____</p>
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**BLANK(S) TO WHICH PROPOSAL APPLIES**

- |  |   |                                      |
|--|---|--------------------------------------|
| <input checked="" type="checkbox"/> ANNUAL STATEMENT       | <input checked="" type="checkbox"/> INSTRUCTIONS  | <input type="checkbox"/> CROSSCHECKS |
| <input type="checkbox"/> QUARTERLY STATEMENT               | <input checked="" type="checkbox"/> BLANK         |                                      |
| <input type="checkbox"/> Life, Accident & Health/Fraternal | <input type="checkbox"/> Separate Accounts        | <input type="checkbox"/> Title       |
| <input checked="" type="checkbox"/> Property/Casualty      | <input type="checkbox"/> Protected Cell           | <input type="checkbox"/> Other _____ |
| <input type="checkbox"/> Health                            | <input type="checkbox"/> Health (Life Supplement) |                                      |

Anticipated Effective Date: Annual 2024

**IDENTIFICATION OF ITEM(S) TO CHANGE**

See Next Page

**REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE\*\***

See Next Page

**\*\*\*IF THE DATA IS AVAILABLE ELSEWHERE IN THE ANNUAL/QUARTERLY STATEMENT, PLEASE NOTE WHY IT IS REQUIRED FOR THIS PROPOSAL\*\*\***

**NAIC STAFF COMMENTS**

Comment on Effective Reporting Date: \_\_\_\_\_

Other Comments:

\*\* This section must be completed on all forms.

**IDENTIFICATION OF ITEM(S) TO CHANGE**

Remove the reference to Identity Theft Insurance from the General Instructions. Remove the interrogatory questions from Part 1 that pertain to Identity Theft Insurance. Remove the column for Identity Theft Insurance from Parts 2 and 3.

Remove claims-made and occurrence breakdown, as well as first-party and third-party breakdown from data collection. A cybersecurity insurance policy is generally written on a claims-made basis for the liability sections of the policy; therefore the breakdown is unnecessary. Additionally, most cybersecurity policies include both first-party and third-party coverage, so the breakdown does not provide significant data, as it is not an either/or situation.

Remove the question in the interrogatories regarding tail policies. This has provided no meaningful information, due to the way cybersecurity insurance policies are written.

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**REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE**

Changes to this blank are being proposed to aid in the collection of better data. Cyber insurance, as it is currently written, generally covers first- and third-party claims in one policy. This means there is either double-counting from reporting claims in both categories, or not truly reflecting whether the claims are first- or third-party, and therefore not providing a correct claim count number.

Currently we collect claims information for standalone and package policies. Package policies are meant to be where policies with endorsements are reported. There has been some confusion regarding which category the information should be reported. Currently cyber insurance policies are written as primary, excess, or an endorsement. Changing the supplement to reflect this information will provide more accurate information.

Currently we collect data for Identity Theft Insurance. Many entities in the Identity Theft market are not insurers. This portion of the supplement does not provide meaningful data, so it is recommended that we eliminate this reporting requirement.

## ANNUAL STATEMENT INSTRUCTIONS - PROPERTY

**CYBERSECURITY AND IDENTITY THEFT INSURANCE COVERAGE SUPPLEMENT**  
**GENERAL INSTRUCTIONS**

This supplement should be completed by those reporting entities including surplus line insurers and Risk Retention Groups that provide cybersecurity insurance ~~and identity theft insurance in a stand-alone policy or as part of a package policy~~ in a primary policy, an endorsement on a policy, or an excess policy. If the reporting entity's answer to Questions 1, 2, 4 and ~~5-3~~ of Part 1 would be "no," the reporting entity should not complete the supplement. If the reporting entity answers "yes" to any of those questions, the supplement should be completed. The supplement should be reported on a direct basis (before assumed and ceded reinsurance).

This supplement should be completed on a calendar year basis.

**Cybersecurity Insurance**

For the purposes of this reporting form, cybersecurity insurance applies to commercial insurance through a single policy or multi-peril coverage part solely intended to assist in helping manage risks associated with exposures arising out of network intrusions and improper handling of electronic data, including data such as personally identifiable information and other sensitive information in electronic form. The risks covered may include one or more of the following:

- ~~• Identity theft as a result of privacy violations and security breaches where sensitive information is stolen by an unauthorized person or inadvertently disclosed and includes identity restoration costs.~~
- Business interruption and extra expense from an unauthorized person preventing access to the Internet, the policyholder's website or other parts of the policyholder's network.
- Costs associated with restoring data from electronic or paper records that have been damaged by an unauthorized person.
- Costs related to a data breach such as data restoration, forensic investigations, legal ~~advice~~ expenses, public relations, breach notification and regulatory expenses.
- Exposure arising out of theft or loss of client's or customer's digital assets.
- Introduction of malware, ~~worms~~ and other malicious computer code to third parties.
- Cyber extortion against the policyholder.
- Liability and damages resulting from network failures.

**Endorsement:** Cybersecurity insurance sold as an endorsement to another policy. If a rider, endorsement, or floater acts like a separate policy with separate premium, deductible, and limit, then it is to be recorded on the same annual statement line as if it were a primary policy regardless of whether it is referred to as a rider, endorsement, or floater. If there is no additional premium, separate deductible or limit, the rider, endorsement, or floater should be reported on the same annual statement line as the base policy.

**Primary policy:** Cybersecurity insurance that responds first to an insured loss, either on a first-dollar basis, or after allowing for a deductible.

**Excess policy:** Cybersecurity insurance that provides additional financial limits above those covered by the primary insurance policy.

**Identity Theft Insurance**

~~For the purposes of this reporting form, identity theft insurance applies to personal lines insurance through a single policy or as part of another personal lines coverage that covers only identity theft and identity theft restoration~~

**CYBERSECURITY AND IDENTITY THEFT INSURANCE COVERAGE SUPPLEMENT**  
**PART 2 – STAND-ALONE PRIMARY CYBERSECURITY POLICIES**  
**POLICY AND CLAIMS DATA**

If the reporting entity answers “yes” to either Question 1 or Question 4 of Part 1, then Part 2 should be completed. Part 2 should be reported on a direct basis (before assumed and ceded reinsurance).

Column 1 – Cybersecurity Insurance

This column only applies to commercial lines.

~~Column 2 – Identity Theft Insurance~~

~~This column only applies to personal lines.~~

Line 7 – Number of Policies in Force – ~~Claims Made~~

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of ~~claims made~~ all policies in force as of December 31.

Line 8 – Number of ~~Policies in Force~~ – ~~Occurrence~~ Claims Reported

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of ~~occurrence policies in force~~ claims reported by incident.

Line 9 – Number of ~~Policies in Force~~ – Total Claims Open

~~Line 9 should equal Line 7 plus Line 8 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of policies in force for Column 2, Identity Theft Insurance.~~ number of claims open by incident. These claims should have reserves or payouts greater than zero.

Line 10 – Number of ~~Claims Reported~~ – ~~First Party~~ Closed With Payment

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims reported by incident.~~ Provide the number of closed with payment greater than zero by incident.

Line 11 – Number of ~~Claims Reported~~ – ~~Third Party~~ Closed Without Payment

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of ~~third party claims reported by incident.~~ claims closed without payment by incident.

~~Line 12 – Number of Claims Reported – Total~~

~~Line 12 should equal Line 10 plus Line 11 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims reported for Column 2, Identity Theft Insurance.~~

Line 13 – Number of Claims Open – First Party

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims open by incident.~~

~~Line 14 — Number of Claims Open — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims open by incident.~~

~~Line 15 — Number of Claims Open — Total~~

~~Line 15 should equal Line 13 plus Line 14 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims open for Column 2, Identity Theft Insurance.~~

~~Line 16 — Number of Claims Closed with Payment — First Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims closed with payment by incident.~~

~~Line 17 — Number of Claims Closed with Payment — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims closed with payment by incident.~~

~~Line 18 — Number of Claims Closed with Payment — Total~~

~~Line 18 should equal Line 16 plus Line 17 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims closed with payment for Column 2, Identity Theft Insurance.~~

~~Line 19 — Number of Claims Closed Without Payment — First Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims closed without payment by incident.~~

~~Line 20 — Number of Claims Closed Without Payment — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims closed without payment by incident.~~

~~Line 21 — Number of Claims Closed Without Payment — Total~~

~~Line 21 should equal Line 19 plus Line 20 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims closed without payment for Column 2, Identity Theft Insurance.~~

**CYBERSECURITY AND IDENTITY THEFT INSURANCE COVERAGE SUPPLEMENT**  
**PART 3 – PART OF A PACKAGE POLICY/CYBERSECURITY COVERAGE AS AN ENDORSEMENT**  
**POLICY AND CLAIMS DATA**

If the reporting entity answers “yes” to either Question 2 or Question 5 of Part 1, then Part 3 should be completed. Part 3 should be reported on a direct basis (before assumed and ceded reinsurance), including quantified and estimated premiums. If premium is part of the policy and a separate premium is not charged for cybersecurity, estimate the premium for cyber security coverage and report in the estimated lines.

Column 1 – Cybersecurity Insurance

This column only applies to commercial lines.

~~Column 2 – Identity Theft Insurance~~

~~This column only applies to personal lines.~~

Line 9 – Number of Policies in Force ~~Claims Made~~

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of claims made policies in force as of December 31.

Line 10 – Number of Policies in Force ~~Occurrence~~ Claims Reported

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number occurrence policies in force of claims reported by incident.

Line 11 – Number of Policies in Force ~~Total~~ Claims Open

~~Line 11 should equal Line 9 plus Line 10 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of policies in force for Column 2, Identity Theft Insurance.~~ number of claims open by incident.

Line 12 – Number of Claims Reported ~~First Party~~ Closed With Payment

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of first party claims reported by incident. ~~claims closed with payment by incident.~~

Line 13 – Number of Claims Reported ~~Third Party~~ Closed Without Payment

~~For Column 1, Cybersecurity Insurance, provide~~ Provide the number of third party claims reported by incident. ~~claims closed without payment by incident.~~

~~Line 14 – Number of Claims Reported – Total~~

~~Line 14 should equal Line 12 plus Line 13 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims reported for Column 2, Identity Theft Insurance.~~

~~Line 15 – Number of Claims Open – First Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims open by incident.~~

~~Line 16 — Number of Claims Open — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims open by incident.~~

~~Line 17 — Number of Claims Open — Total~~

~~Line 17 should equal Line 15 plus Line 16 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims open for Column 2, Identity Theft Insurance.~~

~~Line 18 — Number of Claims Closed with Payment — First Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims closed with payment by incident.~~

~~Line 19 — Number of Claims Closed with Payment — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims closed with payment by incident.~~

~~Line 20 — Number of Claims Closed with Payment — Total~~

~~Line 20 should equal Line 18 plus Line 19 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims closed with payment for Column 2, Identity Theft Insurance.~~

~~Line 21 — Number of Claims Closed Without Payment — First Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of first party claims closed without payment by incident.~~

~~Line 22 — Number of Claims Closed Without Payment — Third Party~~

~~For Column 1, Cybersecurity Insurance, provide the number of third party claims closed without payment by incident.~~

~~Line 23 — Number of Claims Closed Without Payment — Total~~

~~Line 23 should equal Line 21 plus Line 22 for Column 1, Cybersecurity Insurance.~~

~~Provide the total number of claims closed without payment for Column 2, Identity Theft Insurance.~~

**CYBERSECURITY INSURANCE COVERAGE SUPPLEMENT**  
**PART 4 – EXCESS CYBERSECURITY POLICIES**  
**POLICY AND CLAIMS DATA**

If the reporting entity answers “yes” to Question 1 of Part 1, then Part 4 should be completed. Part 4 should be reported on a direct basis (before assumed and ceded reinsurance).

Column 1 – Cybersecurity Insurance

This column only applies to commercial lines.

Line 7 – Number of Policies in Force

Provide the number of all policies in force as of December 31.

Line 8 – Number of Claims Reported

Provide the number of claims reported per incident.

Line 9 – Number of Claims Open

Provide the number of claims open by incident. These claims should have reserves or payouts greater than zero.

Line 10 – Number of Claims Closed With Payment

Provide the number of closed with payment greater than zero by incident.

Line 13 – Number of Claims Closed Without Payment

Provide the number of claims closed without payment by incident.



ANNUAL STATEMENT BLANK - PROPERTY

~~CYBERSECURITY AND IDENTITY THEFT INSURANCE COVERAGE SUPPLEMENT~~

For The Year Ended December 31, 20\_\_  
(To Be Filed by April 1)

NAIC Group Code .....

NAIC Company Code .....

Company Name .....

**PART 1 – INTERROGATORIES**

**Cybersecurity Insurance Coverage:**

- 1. Does the reporting entity write any ~~stand alone~~primary cybersecurity insurance coverage? Yes [ ] No [ ]  
If yes, complete ~~Column 1~~ for Part 2.
- 2. Does the reporting entity write any cybersecurity insurance coverage provided as ~~part of a package policy~~an endorsement? Yes [ ] No [ ]  
If yes, complete ~~Column 1~~ for Part 3.
- 3. ~~If the liability portion of a cybersecurity insurance policy is a claims made policy, is an extended reporting endorsement (tail coverage) offered~~Does the reporting entity write any cybersecurity insurance coverage provided as an excess policy? Yes [ ] No [ ] ~~N/A~~ [ ]  
If yes, complete Part 4.

~~**Identity Theft Insurance Coverage:**~~

- 4. ~~Does the reporting entity write any stand alone identity theft insurance coverage?~~ Yes [ ] No [ ]  
~~If yes, complete Column 2 for Part 2.~~
- 5. ~~Does the reporting entity write any identity theft insurance coverage provided as part of a package policy?~~ Yes [ ] No [ ]  
~~If yes, complete Column 2 for Part 3.~~

**CYBERSECURITY AND ~~IDENTITY THEFT~~ INSURANCE COVERAGE SUPPLEMENT**

**PART 2 – ~~STAND-ALONE~~ PRIMARY CYBERSECURITY POLICIES  
POLICY AND CLAIMS DATA**

	1 Cybersecurity Insurance	2 Identity Theft Insurance
Direct Premiums		
1. Written .....	.....	.....
2. Earned .....	.....	.....
Direct Losses		
3. Paid .....	.....	.....
4. Incurred.....	.....	.....
Direct Defense and Cost Containment		
5. Paid .....	.....	.....
6. Incurred.....	.....	.....
Number of Policies in Force		
7. <del>Claims Made</del> Number of Policies in Force.....	.....	XXX
8. <del>Occurrence</del> .....	.....	XXX
9. Total (7 + 8).....	.....	.....
Number of Claims Reported		
10. <del>First Party</del> Number of Claims Reported .....	.....	XXX
11. <del>Third Party</del> Number of Claims Open .....	.....	XXX
12. Total (10 + 11)Number of Claims Closed with Payment .....	.....	.....
13. Number of Claims Closed without Payment.....	.....	.....
Number of Claims Open		
13. First Party .....	.....	XXX
14. Third Party.....	.....	XXX
15. Total (13 + 14).....	.....	.....
Number of Claims Closed with Payment		
16. First Party .....	.....	XXX
17. Third Party.....	.....	XXX
18. Total (16 + 17).....	.....	.....
Number of Claims Closed without Payment		
19. First Party .....	.....	XXX
20. Third Party.....	.....	XXX
21. Total (19 + 20).....	.....	.....

**CYBERSECURITY AND ~~IDENTITY THEFT~~ INSURANCE COVERAGE SUPPLEMENT**  
**PART 3 – ~~PART OF A PACKAGE POLICY~~ CYBERSECURITY COVERAGE AS AN ENDORSEMENT**  
**POLICY AND CLAIMS DATA**

	1 Cybersecurity Insurance	2 Identity Theft Insurance
Direct Premiums Quantified		
1. Written .....	.....	.....
2. Earned .....	.....	.....
Direct Premiums Estimated Using Reasonable Assumptions		
3. Written .....	.....	.....
4. Earned .....	.....	.....
Direct Losses		
5. Paid .....	.....	.....
6. Case Reserves .....	.....	.....
Direct Defense and Cost Containment		
7. Paid .....	.....	.....
8. Case Reserves .....	.....	.....
Number of Policies in Force		
9. <del>Claims Made</del> Number of Policies in Force .....	.....	XXX
<del>10. Occurrence .....</del>	.....	XXX
<del>11. Total (9 + 10) .....</del>	.....	.....
Number of Claims Reported		
<del>12</del> 10. <del>First Party</del> Number of Claims Reported .....	.....	XXX
<del>13</del> 11. <del>Third Party</del> Number of Claims Open .....	.....	XXX
<del>14</del> 12. <del>Total (12 + 13)</del> Number of Claims Closed with Payment .....	.....	.....
13. Number of Claims Closed without Payment .....	.....	.....
Number of Claims Open		
<del>15. First Party .....</del>	.....	XXX
<del>16. Third Party .....</del>	.....	XXX
<del>17. Total (15 + 16) .....</del>	.....	.....
Number of Claims Closed with Payment		
<del>18. First Party .....</del>	.....	XXX
<del>19. Third Party .....</del>	.....	XXX
<del>20. Total (18 + 19) .....</del>	.....	.....
Number of Claims Closed without Payment		
<del>21. First Party .....</del>	.....	XXX
<del>22. Third Party .....</del>	.....	XXX
<del>23. Total (21 + 22) .....</del>	.....	.....

**CYBERSECURITY INSURANCE COVERAGE SUPPLEMENT**

**PART 4 – EXCESS CYBERSECURITY POLICIES**  
**POLICY AND CLAIMS DATA**

	<u>1</u> Cybersecurity Insurance	
<u>Direct Premiums</u>		
1. Written .....	.....	
2. Earned .....	.....	
<u>Direct Losses</u>		
3. Paid .....	.....	
4. Incurred.....	.....	
<u>Direct Defense and Cost Containment</u>		
5. Paid .....	.....	
6. Incurred.....	.....	
<u>Number of Policies in Force</u>		
7. Number of Policies in Force.....	.....	
<u>Claims</u>		
8. Number of Claims Reported .....	.....	
9. Number of Claims Open.....	.....	
10. Number of Claims Closed with Payment.....	.....	
11. Number of Claims Closed without Payment.....	.....	

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**NAIC BLANKS (E) WORKING GROUP**

**Blanks Agenda Item Submission Form**

<p style="text-align: right;">DATE: <u>02/06/2023</u></p> <p>CONTACT PERSON: _____</p> <p>TELEPHONE: _____</p> <p>EMAIL ADDRESS: _____</p> <p>ON BEHALF OF: _____</p> <p>NAME: <u>Dale Bruggeman</u></p> <p>TITLE: <u>Chair SAPWG</u></p> <p>AFFILIATION: <u>Ohio Department of Insurance</u></p> <p>ADDRESS: <u>50W. Town St., 3<sup>rd</sup> FL., Ste. 300</u> <u>Columbus, OH 43215</u></p>	<p style="text-align: center;"><b>FOR NAIC USE ONLY</b></p> <p>Agenda Item # <u>2023-06BWG MOD</u> Year <u>2025</u> Changes to Existing Reporting [ X ] New Reporting Requirement [ ]</p> <hr/> <p style="text-align: center;"><b>REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT</b></p> <p>No Impact [ ] Modifies Required Disclosure [ X ]</p> <p>Is there data being requested in this proposal which is available elsewhere in the Annual/Quarterly Statement? [ No ] <i>***If Yes, complete question below***</i></p> <hr/> <p style="text-align: center;"><b>DISPOSITION</b></p> <p>[ ] Rejected For Public Comment [ ] Referred To Another NAIC Group [ X ] Received For Public Comment [ ] Adopted Date _____ [ ] Rejected Date _____ [ ] Deferred Date _____ [ ] Other (Specify) _____</p>
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**BLANK(S) TO WHICH PROPOSAL APPLIES**

- |   |   |   |
|---|---|---|
| <input checked="" type="checkbox"/> ANNUAL STATEMENT                  | <input checked="" type="checkbox"/> INSTRUCTIONS      | <input checked="" type="checkbox"/> CROSSCHECKS |
| <input checked="" type="checkbox"/> QUARTERLY STATEMENT               | <input checked="" type="checkbox"/> BLANK             |   |
| <input checked="" type="checkbox"/> Life, Accident & Health/Fraternal | <input checked="" type="checkbox"/> Separate Accounts | <input checked="" type="checkbox"/> Title       |
| <input checked="" type="checkbox"/> Property/Casualty                 | <input type="checkbox"/> Protected Cell               | <input type="checkbox"/> Other _____            |
| <input checked="" type="checkbox"/> Health                            | <input type="checkbox"/> Health (Life Supplement)     |   |

Anticipated Effective Date: 1<sup>st</sup> Quarter 2025

**IDENTIFICATION OF ITEM(S) TO CHANGE**

Split the Schedule D, Part 1 into two sections. One for Issuer Credit Obligations and the other for Asset-Backed Securities (ABS). Update the other parts of the Annual Statement that reference the revised bond categories.

**REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE\*\***

This proposal updates the bond categories per the Statutory Accounting Principles Working Group's bond project.

**\*\*\*IF THE DATA IS AVAILABLE ELSEWHERE IN THE ANNUAL/QUARTERLY STATEMENT, PLEASE NOTE WHY IT IS REQUIRED FOR THIS PROPOSAL\*\*\***

**NAIC STAFF COMMENTS**

Comment on Effective Reporting Date: \_\_\_\_\_

Other Comments:

\*\* This section must be completed on all forms.

**ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE****INVESTMENT SCHEDULES GENERAL INSTRUCTIONS****(Applies to all investment schedules)**

The following definitions apply to the investment schedules.

SAP Book Value (Defined in Glossary of *Accounting Practices and Procedures Manual*):

Original Cost, including capitalized acquisition costs and accumulated depreciation, unamortized premium and discount, deferred origination and commitment fees, direct write-downs, and increase/decrease by adjustment.

SAP Carrying Value (Defined in Glossary of *Accounting Practices and Procedures Manual*):

The SAP Book Value plus accrued interest and reduced by any valuation allowance (IF APPLICABLE) and any nonadmitted adjustment applied to the individual investment. Carrying Value is used in the determination of impairment.

Adjusted Carrying Value:

Carrying Value amount adjusted to remove any accrued interest and to add back any of the following amounts: individual nonadmitted amounts, individual valuation allowances (IF APPLICABLE), and aggregate valuation allowance (IF APPLICABLE). In effect, this is equivalent to the definition of SAP Book Value (not to be confused with the old “Book Value” reported in the annual statement blanks for data years 2000 and prior).

Recorded Investment:

The SAP Book Value (Adjusted Carrying Value) plus accrued interest.

The information included in the investment schedules shall be broken down to the level of detail as required when all columns and rows are considered together unless otherwise addressed in specific instructions. For example, on Schedule D Part 4, a reporting entity is required to list the CUSIP book/adjusted carrying value, among other things. The reporting entity would only be required to break this information down to a lower level of detail if the information was inaccurate if reported in the aggregate. Thus, the reporting entity would not be required to break the information down by lot (information for each individual purchase) and could utilize the information for book/adjusted carrying value using an average cost basis, or some other method, provided the underlying data reported in that cell was calculated in accordance with the *Accounting Practices and Procedures Manual*. However, reporting entities are not precluded from reporting the information at a more detailed level (by lot) if not opposed by their domiciliary commissioner.

“To Be Announced” securities (commonly referred to as TBAs) are to be reported in Schedule D unless the structure of the security more closely resembles a derivative, as defined within *SSAP No. 86—Derivatives*, in which case the security should be reported on Schedule DB. The exact placement of TBAs in the investment schedules depends upon how a company uses TBA. (For example, if a reporting entity was to acquire a TBA with the intent to take possession of a Schedule D, Part 1, Section 2 qualifying mortgage-backed security, the TBA shall be reported on the Schedule D, Part 1, Section 2 at acquisition. If a reporting entity was to acquire a TBA, with the intent to roll the TBA, this acquisition is more characteristic of a forward derivative and shall be captured on Schedule DB.)


**Detail Eliminated to Conserve Space**

For the columns that disclose information regarding investments that are not under the exclusive control of the reporting entity, and also including assets loaned to others, the following restricted asset codes should be used:

LS	–	Loaned or leased to others
RA	–	Subject to repurchase agreement
RR	–	Subject to reverse repurchase agreement
DR	–	Subject to dollar repurchase agreement
DRR	–	Subject to dollar reverse repurchase agreement
C	–	Pledged as collateral – excluding collateral pledged to FHLB
CF	–	Pledged as collateral to FHLB (including assets backing funding agreements)
DB	–	Pledged under an option agreement
DBP	–	Pledged under an option agreement involving “asset transfers with put options”
R	–	Letter stock or otherwise restricted as to sale – excluding FHLB capital stock
		(Note: Private placements are not to be included unless specific restrictions as to sale are included as part of the security agreement.)
RF	–	FHLB capital stock
SD	–	Pledged on deposit with state or other regulatory body
M	–	Not under the exclusive control of the reporting entity for multiple reasons
SS	–	Short sale of a security
O	–	Other

The following is the description of the ~~General and Specific Classifications~~ used for reporting the detailed lines for bonds and stocks.

**General Classifications Categories for Bonds Schedule D, Part 1 Only:**

To be eligible for reporting on Schedule D, Part 1, investments shall qualify under the bond definition detailed within SSAP No. 26R—Bonds and SSAP No. 43R—Asset-Backed Securities or are otherwise named in scope within those statements.

Refer to *SSAP No. 26R—Bonds*, *SSAP No. 43R—~~Loan-Backed and Structured~~Asset-Backed Securities* and *SSAP No. 97—Investments in Subsidiary, Controlled and Affiliated Entities* for additional guidance and defined terms.

**Issuer Credit Obligations – Investments that qualify for reporting on Schedule D, Part 1, Section 1 in scope of SSAP No. 26R - Bonds:**

U.S. Government Obligations:

~~U.S. Government shall be defined as~~ U.S. Government Obligations as defined per the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* includes direct claims (including securities, loans and leases) on, and the portions of claims that are directly and unconditionally issued, guaranteed or insured by the U.S. Government or its agencies. U.S Government obligations captured within this category include obligations issued by U.S. Government agencies that are fully guaranteed or insured as to the timely payment of principal and interest by the full faith and credit of the U.S. Government.

All-Other U.S. Governments Securities:

Securities issued by U.S. Government agencies or government-sponsored enterprises that are not backed by the full faith and credit of the U.S. Government.

This category includes securities issued from agencies that are not backed by the full faith and credit of the U.S. Government but have a filing exemption detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* based on analytical judgement.

Non-U.S. Sovereign Jurisdiction Securities

This includes bonds investments issued by non-U.S. sovereign governments, including bonds of political subdivisions and special revenue. This also includes bonds issued by utilities owned by non-U.S. governments and bonds fully guaranteed by non-U.S. governments.

U.S. States, Territories and Possessions Municipal Bonds – General Obligation (Direct and Guaranteed):

Include securities issued by states, cities, counties and other governmental entities to fund day-to-day obligations and to finance capital projects that are not secured by specific assets, but are backed by the “full faith and credit” (taxing power) of the issuer. General obligations of these entities (NAIC members), as well as bonds issued by utility companies owned by these entities. NAIC membership is composed of the 50 states, the District of Columbia, American Samoa, Guam, Northern Marianna Islands, Puerto Rico, and the U.S. Virgin Islands.

Municipal Bonds – Special Revenue

Include securities issued by states, cities, counties, and other governmental entities to finance projects not backed by the taxing power of the issuer, but by revenues from the specific project or source (e.g., highway tolls). Also include other municipal securities that do not qualify as general obligation (e.g., pre-refunded bonds and insured bonds).

Project Finance Bonds Issued by Operating Entities

Include non-municipal securities issued by an operating entity as defined in *SSAP No. 26R – Bonds*, that finances a single asset or operation (such as a toll road or power generation facility). For these investments, the asset or operation collateralizes the issuance and the cash flows produced satisfy the debt payments. The use of a bankruptcy remote entity (e.g., Special Purpose Vehicle) does not preclude reporting in this category when the entity is determined to represent an operating entity and the primary purpose of the debt issuance is to finance a specific operating project for the operating entity.

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed):

General obligations of cities, counties, townships, etc., as well as bonds issued by utility companies owned by these entities.

U.S. Special Revenue and Special Assessment Obligations and All Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions:

Those U.S. government issues not listed as “Securities That Are Considered “Exempt Obligations” For Purposes of Determining The Asset Valuation Reserve And The Risk Based Capital Calculation” in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*, yet included as “Filing Exemptions for Other U.S. Government Obligations”. This category also includes bonds that are issued by states, territories, possessions and other political subdivisions that are issued for a specific financing project rather than as general obligation bonds. Also include mortgage reference securities that are within the scope of *SSAP No. 43R – Loan Backed and Structured Securities*.



Industrial and Miscellaneous (Unaffiliated): Corporate Bonds:

~~This category includes all non-governmental issues that do not qualify for some other category in Schedule D, Part 1, including privatized (non-government ownership) utility companies. Include Public Utilities. Issuer credit obligation issued by a company to raise capital and support company operations. Include convertible bonds, but not mandatory convertible bonds which are included in a separate category.~~

Mandatory Convertible Bonds

A type of convertible bond that has a required conversion or redemption feature. Either on or before a contractual conversion date, the holder must convert the mandatory convertible into underlying common stock.

Single Entity Backed Obligations

~~Investments~~ Bonds for which repayment is fully supported by an underlying contractual obligation of a single operating entity. This does not include corporate bonds or project finance structures. Examples of structures that could qualify for reporting within this category, if payment is fully supported by a single operating entity, include but are not limited to, equipment trust certificates, enhanced equipment trust certificates, single-tenant lease-backed securities and funding agreement backed notes. Repayment is considered fully supported by the underlying operating entity if the structure in place at origination provides cash flows to satisfy all interest and at least 95% of the principal of the security. (For example, a 5-year lease-backed security that has all cash flows for interest and principal repayment generated from one existing tenant who is under a matching 5-year lease term on the building qualifies for reporting as a single entity backed obligation.)

SVO-Identified Bond Exchange Traded Funds – Fair Value:

~~This category includes all~~ Include SVO-Identified Bond Exchange Traded Funds included on the “List of Exchange Traded Funds Eligible for Reporting as a Schedule D Bond (the ETF Bond List)” as found on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that do not qualify for, or for which the reporting entity has elected not to report, at systematic value.

SVO-Identified Bond Exchange Traded Funds – Systematic Value:

Include SVO-Identified Bond Exchange Traded Funds included on the “List of Exchange Traded Funds Eligible for Reporting as a Schedule D Bond (the ETF Bond List)” as found on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that qualify for, and that the reporting entity has elected to report, at systematic value. Use of systematic value is an irrevocable election as long as the qualifying investment is held by the reporting entity and qualifies for systematic value within the parameters of SSAP No. 26R.

Bonds Issued From SEC-Registered Business Development Corps, Closed-End Funds & REITs

Bonds issued by SEC-registered business development corporates, closed-end funds or similar operating entities registered under the 1940 Act.

Bank Loans - Issued

Fixed-income instruments, representing indebtedness of a borrower, made by a financial institution. Bank loans in this category shall be obligations of operating entities acquired directly at issuance by a reporting entity.

Bank Loans - Acquired

Fixed-income instruments, representing indebtedness of a borrower, made by a financial institution. Bank loans in this category shall be obligations of operating entities acquired through an assignment, participation or syndication.

~~See SSAP No. 26R – Bonds for guidance.~~

Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans

Mortgage loans, in scope of SSAP No. 37—Mortgage Loans, that have been filed with the SVO and included on the SVO-Identified Credit Tenant Loan listing. Investments in the form of security structures shall not be captured on this reporting line. Security structures supported by a credit tenant lease shall be reported as single entity backed obligations (if qualifying) or captured in the appropriate reporting line for Asset-Backed Securities.

Certificates of Deposit

Certificates of deposit that have a fixed schedule of payments and a maturity date in excess of one year from the date of acquisition.

Other Issuer Credit Obligations

Report investment structures that qualify as issuer credit obligations pursuant to SSAP No. 26R - Bonds that do not fit within a specific reporting line. (Specific reporting lines shall be utilized when applicable.) Debt instruments in a certified capital company (CAPCO) permitted under SSAP No. 26R shall also be captured within this category.

Hybrid Securities:

~~Securities whose proceeds are accorded some degree of equity treatment by one or more of the nationally recognized statistical rating organizations and/or which are recognized as regulatory capital by the issuer's primary regulatory authority. Hybrid securities are designed with characteristics of debt and of equity and are intended to provide protection to the issuer's senior note holders. Hybrid securities products are sometimes referred to as capital securities. Examples of hybrid securities include Trust Preferreds, Yankee Tier 1s (with and without coupon step ups) and debt equity hybrids (with and without mandatory triggers).~~

~~This specifically excludes surplus notes, which are reported in Schedule BA; subordinated debt issues, which have no coupon deferral features; and "Traditional" preferred stocks, which are reported in Schedule D, Part 2, Section 1. With respect to preferred stock, traditional preferred stocks include, but are not limited to a) U.S. issuers that do not allow tax deductibility for dividends; and b) those issued as preferred stock of the entity or an operating subsidiary, not through a trust or a special purpose vehicle.~~

Parent, Subsidiaries and Affiliates Affiliated Reporting Lines:

Each reporting category, other than those specific to Government Jurisdictions, and SVO-Identified Bond ETFs, and Certificates of Deposit, shall have affiliated investments separately reported within the affiliate reporting line. The definition of affiliates is pursuant to Defined by SSAP No. 97—Investments in Subsidiary, Controlled and Affiliated Entities.

Asset-Backed Securities – Investments that qualify for Schedule D, Part 1, Section 2 pursuant to SSAP No. 43R:

**Financial Asset-Backed Securities - Self-Liquidating** – A self-liquidating security is a design where the terms of the underlying collateral has contractual principal and interest that results with a conversion into cash over a period of time (e.g., receivables or other such assets). (For example, a mortgage loan backing a mortgage-backed security, where the loan balance is reduced as payments are made and is ultimately fully paid off by the borrower, or a collateralized loan obligation (CLO) backed by bank loans that is reduced as the loan is paid off.) A financial asset is defined within SSAP No. 103R – Transfers and Servicing of Financial Assets and Extinguishments of Liabilities as cash, evidence of an ownership interest in an entity, or a contract that conveys to one entity a right (a) to receive cash or another financial instrument from a second entity or (b) to exchange other financial instruments on potentially favorable terms with the second entity. As a point of clarity, for the purposes of the bond definition and reporting on Schedule D, Part 1, financial assets do not include assets for which the realization of the benefits conveyed by the above rights depends on the completion of a performance obligation (e.g., leases, mortgage servicing rights, royalty rights, etc.). These assets represent non-financial assets, or a means through which non-financial assets produce cash flows, until the performance obligation has been satisfied.

#### Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt)

Include ‘agency’ residential mortgage-backed securities where the mortgages or bonds are guaranteed as to principal and interest by federal and federally sponsored agencies such as the Government National Mortgage Association (GNMA), Federal National Mortgage Association (FNMA) or Federal Home Loan Mortgage Corporation (FHLMC). Also include loans guaranteed by the U.S. Department of Veteran Affairs or the U.S. Department of Agriculture’s Rural Development Housing and Community Facilities Programs. Government Sponsored Mortgage Reference Securities shall not be captured within this category.

#### Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt)

Include ‘agency’ commercial mortgage-backed securities where the mortgages or bonds are guaranteed as to principal and interest by federal and federally sponsored agencies such as the Government National Mortgage Association (GNMA), Federal National Mortgage Association (FNMA) or Federal Home Loan Mortgage Corporation (FHLMC). Also include loans guaranteed by the U.S. Department of Veteran Affairs or the U.S. Department of Agriculture’s Rural Development Housing and Community Facilities Programs. Government Sponsored Mortgage Reference Securities shall not be captured within this category.

#### Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)

Include residential mortgage-backed securities issued by an agency that is not guaranteed by federal or federally sponsored agencies. This category shall include mortgage-referenced securities issued by a government-sponsored enterprise (e.g., Fannie Mae or Freddie Mae) FNMA or FHLMC) in the form of a credit-risk-transfer in which the security is tied to a pool of residential mortgages. These items reflect instruments in which the payments received are linked to the credit and principal payment risk of the underlying mortgage loan borrowers captured in the referenced pool of mortgages. For these instruments, the holder may not receive a return of their full principal as repayment is contingent on repayment by the mortgage loan borrowers in the referenced pool of mortgages.

#### Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)

Include commercial mortgage-backed securities issued by an agency that is not guaranteed by federal or federally sponsored agencies. This category shall include mortgage-referenced securities issued by a government-sponsored enterprise (e.g., Fannie Mae or Freddie Mae) FNMA or FHLMC) in the form of a credit-risk-transfer in which the security is tied to a pool of commercial mortgages. These items reflect instruments in which the payments received are linked to the credit and principal payment risk of the underlying mortgage loan borrowers captured in the referenced pool of mortgages. For these instruments, the holder may not receive a return of their full principal as repayment is contingent on repayment by the mortgage loan borrowers in the referenced pool of mortgages.

#### Non-Agency Residential Mortgage-Backed Securities

Include residential mortgage-backed securities not issued by a government agency.

#### Non-Agency Commercial Mortgage-Backed Securities

Include commercial mortgage-backed securities not issued by a government agency.

#### Non-Agency – CLOs/CBOs/CDOs

Include self-liquidating collateralized loan obligations (CLO), collateralized bond obligations (CBO) and collateralized debt obligations (CDO). In general, this category includes pools of assets whose cash flows are divided into 2 or more tranches. This also includes any other significant leverage inside the deal, for example, in the form of off-market swaps or repo. The underlying collateral in this category consists of corporate or structured credit, cash or synthetic. This category does not include single name underlying collateral. Lastly, the repayment of the securities issued by CLOs/CBOs/CDOs depend primarily on the default and recovery of the underlying collateral and not on their market value.

Other Financial Asset-Backed Securities – Self-Liquidating

Include self-liquidating financial asset-backed securities not issued by a government agency that are not backed by commercial or residential mortgage loans and that are not considered CLOs/CBOs/CDOs.

**Financial Asset-Backed Securities – Not Self-Liquidating** – Include all financial asset-backed securities where the structure does not represent a design where the terms of the underlying collateral has contractual principal and interest that results with a conversion into cash over a period of time (e.g., receivables or other such assets)

Equity-Backed Securities

Include structures where the financial assets backing the structure reflect equity. These securities must overcome the rebuttable presumption that equity-like structures do not inherently possess the characteristics to be reported on Schedule D, Part 1 and have appropriate reporting entity documentation supporting a conclusion that the underlying equity interests lend themselves to the production of predictable cash flows and the underlying equity risks have been sufficiently redistributed through the capital structure of the issuer. This category should include securitized collateralized fund obligations (CFOs) and other such structures, that qualify within Schedule D, Part 1. (Securitized equity-backed structures, including CFO structures, that do not qualify for Schedule D, Part 1 reporting shall be captured on Schedule BA.)

Other Financial Asset-Backed – Not Self-Liquidating

Include non-self-liquidating financial asset-backed securities that are not backed by equity.

**Non-Financial Asset-Backed Securities (Practical Expedient)** – A non-financial asset-backed security is defined as a bond backed by assets that are expected to generate a meaningful level of cash flows toward repayment of the bond through use, licensing, leasing, servicing or management fees, or other similar cash flow generation. For the avoidance of doubt, there must be a meaningful level of cash flows to service the debt, other than through the sale or refinancing of the assets. Pursuant to SSAP No. 43R—*Asset-Backed Securities*, a practical expedient may be utilized, which is defined as if less than 50% of the original principal relies on the sale or refinancing of the underlying assets, the meaningful criteria is considered to be met. In applying this practical expedient, only contractual cash flows of the non-financial asset may be considered.

Lease-Backed Transactions (Practical Expedient)

Include structures where the generation of cash flows to use towards repayment of the asset-backed security are predominantly driven from underlying lease transactions.

Other Non-Financial Asset-Backed Securities (Practical Expedient)

Include structures where the generation of cash flows to use towards repayment of the asset-backed security are predominantly driven from underlying cash flow streams that do not predominantly reflect lease arrangements.

**Non-Financial Asset-Backed Securities (Full Analysis)** – Include non-financial asset-backed securities that qualify for reporting on Schedule D, Part 1 pursuant to SSAP No. 43R—*Asset-Backed Securities*, but that do not qualify within the practical expedient for meaningful cash flows.

Lease-Backed Transactions (Full Analysis)

Include structures where the generation of cash flows to use towards repayment of the asset-backed security are predominantly driven from underlying lease transactions.

Other Non-Financial Asset-Backed Securities (Full Analysis)

Include structures where the generation of cash flows to use towards repayment of the asset-backed security are predominantly driven from underlying cash flow streams that do not predominantly reflect lease arrangements.

Affiliated Reporting Lines:

Each reporting category, other than those specific to government agency issuances, shall have affiliated investments separately reported within the affiliate reporting line. The definition of affiliates is pursuant to SSAP No. 97—Investments in Subsidiary, Controlled and Affiliated Entities.

**SCHEDULE D – PART 1 – SECTION 1**

**LONG-TERM BONDS – ISSUER CREDIT OBLIGATIONS OWNED DECEMBER 31 OF CURRENT YEAR**

Only investments that qualify in scope of *SSAP 26R – Bonds* are permitted to be reported on this schedule. Bonds are to be grouped as listed below and each category arranged alphabetically. ~~(securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).~~

Refer to *SSAP No. 23—Foreign Currency Transactions and Translations* for accounting guidance related to foreign currency transactions and translations.

Short Sales:

Selling a security short is an action by a reporting entity that results with the reporting entity recognizing proceeds from the sale and an obligation to deliver the sold security. For statutory accounting purposes, obligations to deliver securities resulting from short sales shall be reported as contra-assets (negative assets) in the investment schedule, with an investment code in the code column detailing the item as a short sale. The obligation (negative asset) shall be initially reflected at fair value, with changes in fair value recognized as unrealized gains and losses. These unrealized gains and losses shall be realized upon settlement of the short sale obligation. Interest on short sale positions shall be accrued periodically and reported as interest expense.

If a reporting entity has any detail lines reported for any of the following required **categories or subcategories described in the Investment Schedules General Instructions**, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Foreign column code list.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**
- **List of stock exchange names and abbreviations.**

<u>Category</u>	<u>Line Number</u>
U.S. Government Obligations .....	0019999999
Other U.S. Government Securities .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
<u>Municipal Bonds – General Obligations (Direct &amp; Guaranteed)</u> .....	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999

<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
<u>Closed End Funds &amp; REITS (Unaffiliated)</u> .....	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
<u>Closed End Funds &amp; REITS (Affiliated)</u> .....	0179999999
<u>Bank Loans – Issued (Unaffiliated)</u> .....	0189999999
<u>Bank Loans – Issued (Affiliated)</u> .....	0199999999
<u>Bank Loans – Acquired (Unaffiliated)</u> .....	0209999999
<u>Bank Loans – Acquired (Affiliated)</u> .....	0219999999
<u>Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)</u> .....	0229999999
<u>Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)</u> .....	0239999999
<u>Certificates of Deposit (Unaffiliated)</u> .....	0249999999
<u>Certificates of Deposit (Affiliated)</u> .....	0259999999
<u>Other Issuer Credit Obligations (Unaffiliated)</u> .....	02599999990269999999
<u>Other Issuer Credit Obligations (Affiliated)</u> .....	02699999990279999999
<u>Total – Issuer Credit Obligations (Unaffiliated)</u> .....	0489999999
<u>Total – Issuer Credit Obligations (Affiliated)</u> .....	0499999999
<u>Total – Total Issuer Credit Obligations</u> .....	0509999999

**Bonds:****U.S. Governments**

<u>Issuer Obligations</u> .....	0019999999
<u>Residential Mortgage Backed Securities</u> .....	0029999999
<u>Commercial Mortgage Backed Securities</u> .....	0039999999
<u>Other Loan Backed and Structured Securities</u> .....	0049999999
<u>Subtotals – U.S. Governments</u> .....	0109999999

**All Other Governments**

<u>Issuer Obligations</u> .....	0219999999
<u>Residential Mortgage Backed Securities</u> .....	0229999999
<u>Commercial Mortgage Backed Securities</u> .....	0239999999
<u>Other Loan Backed and Structured Securities</u> .....	0249999999
<u>Subtotals – All Other Governments</u> .....	0309999999

**U.S. States, Territories and Possessions (Direct and Guaranteed)**

<u>Issuer Obligations</u> .....	0419999999
<u>Residential Mortgage Backed Securities</u> .....	0429999999
<u>Commercial Mortgage Backed Securities</u> .....	0439999999
<u>Other Loan Backed and Structured Securities</u> .....	0449999999
<u>Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)</u> .....	0509999999

**U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)**

<u>Issuer Obligations</u> .....	0619999999
<u>Residential Mortgage Backed Securities</u> .....	0629999999
<u>Commercial Mortgage Backed Securities</u> .....	0639999999
<u>Other Loan Backed and Structured Securities</u> .....	0649999999
<u>Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u> .....	0709999999

**U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions**

<u>Issuer Obligations</u> .....	0819999999
<u>Residential Mortgage Backed Securities</u> .....	0829999999
<u>Commercial Mortgage Backed Securities</u> .....	0839999999
<u>Other Loan Backed and Structured Securities</u> .....	0849999999
<u>Subtotals – U.S. Special Revenue and Special Assessment Obligations and</u>	

all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....	0909999999
<b>Industrial and Miscellaneous (Unaffiliated)</b>	
Issuer Obligations.....	1019999999
Residential Mortgage-Backed Securities.....	1029999999
Commercial Mortgage-Backed Securities.....	1039999999
Other Loan-Backed and Structured Securities.....	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999
<b>Hybrid Securities</b>	
Issuer Obligations.....	1219999999
Residential Mortgage-Backed Securities.....	1229999999
Commercial Mortgage-Backed Securities.....	1239999999
Other Loan-Backed and Structured Securities.....	1249999999
Subtotals—Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates</b>	
Issuer Obligations.....	1419999999
Residential Mortgage-Backed Securities.....	1429999999
Commercial Mortgage-Backed Securities.....	1439999999
Other Loan-Backed and Structured Securities.....	1449999999
Affiliated Bank Loans—Issued.....	1459999999
Affiliated Bank Loans—Acquired.....	1469999999
Subtotals—Parent, Subsidiaries and Affiliates.....	1509999999
<b>SVO-Identified Funds</b>	
Exchange Traded Funds—As Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans—Issued.....	1819999999
Unaffiliated Bank Loans—Acquired.....	1829999999
Subtotals—Unaffiliated Bank Loans.....	1909999999
<b>Unaffiliated Certificates of Deposit.....</b>	<b>2019999999</b>
<b>Total Bonds</b>	
Subtotals—Issuer Obligations.....	2419999999
Subtotals—Residential Mortgage-Backed Securities.....	2429999999
Subtotals—Commercial Mortgage-Backed Securities.....	2439999999
Subtotals—Other Loan-Backed and Structured Securities.....	2449999999
Subtotals—SVO-Identified Funds.....	2459999999
Subtotals—Affiliated Bank Loans.....	2469999999
Subtotals—Unaffiliated Bank Loans.....	2479999999
Subtotals—Unaffiliated Certificates of Deposit.....	2489999999
Subtotals—Total Bonds.....	2509999999

List all bonds and certificates of deposit securities in scope of SSAP No. 26R – Bonds in Schedule D, Part 1, Section 1 owned December 31, of current year, except securities in scope of SSAP No. 26R bonds and certificates of deposit in banks or other similar financial institutions with maturity dates or repurchase dates under repurchase agreements of one year or less from the acquisition date. Exclude cash equivalents as described in that qualify as cash equivalents or short-term investments pursuant to SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments with original maturities of three months or less.

The security identifier reported (Column 1 for CUSIP, CINS, PPN# or Column 33-35 for ISIN) must be the same as the identifier used when filing securities with the NAIC pursuant to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* instructions.



## Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker's confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor's CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor's CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column ~~3335~~.

## Column 2 – Description

Give a description of all ~~bonds investments~~ owned. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column ~~3133~~, Issuer and Column ~~3234~~, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

~~For SVO-Identified Bond Exchange Traded Funds—as Identified by the SVO, enter the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year complete name of the fund. ETFs not included on the NAIC list as of December 31 of the current year are required to be reported on Schedule D, Part 2, Section 2. As appropriate, the reporting entity is encouraged to include data consistent with that reported.~~

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit. As appropriate, the name ~~of the name~~ of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

Column 3 – Restricted Asset Code

~~Enter “\*” in this column for all SVO Identified Funds designated for systematic value.~~

~~Enter “@” in this column for all Principal STRIP Bonds or other zero coupon bonds.~~

~~Enter “&” in this column for TBA (To Be Announced) securities.~~

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If bonds are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes **identified in the Investment Schedules General Instructions** in this column.

~~If the security is an SVO Identified Fund designated for systematic value, Principal STRIP bond or other zero coupon bond, Certificates of Deposit under the FDIC limit or a TBA (To Be Announced) security and is not under the exclusive control of the company, the “\*”, “@” or “&” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Separate Account Filing Only:

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “\*”, “@” or “&” with the “^” preceding the other characters (“\*”, “@” or “&”) depending on the asset being reported, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

## Column 4 — Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions:

Column 5 ———— Bond Characteristics

If bonds have one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. ~~Bonds that are callable at the discretion of the issuer, provided that in no instance will the call price be below par, based on a specified formula for the payoff amount (generally discounting future cash flows at then current interest rates which is generally referred to as a “make whole call provision”).~~
2. ~~Bonds that are callable at the discretion of the issuer, provided that in no instance will the call price be below par with a specified payoff amount based on a fixed schedule.~~
3. ~~Bonds that are callable at the discretion of the issuer at a price that can be less than par.~~
4. ~~Terms in which the timing of payments of principal, as well as the amounts and timing of payments of interest, can vary based on a pool of underlying assets or an index. This characteristic code is restricted to items captured in scope of SSAP No. 43R Loan Backed and Structured Securities and should include agency and non-agency residential mortgage-backed securities (RMBS), some commercial mortgage backed securities (CMBS), and similar loan backed or structured securities. This excludes those flagged with #1, #2 or #3.~~
5. ~~Variable coupon bonds where the interest payments vary during the life of the transaction, but NOT as is typical based on a fixed spread over a well established interest rate index (such as LIBOR, prime rate or a government bond yield). (This includes coupons that vary based on the performance of indices that are not interest rate related, such as equity indices, commodity prices or foreign exchange rates. This also includes coupons where the spread to the index is not fixed for the entire life of the transaction. This excludes basic floating rate and adjustable rate notes with fixed spread over an interest rate index. This characteristic code is strictly limited to variable interest payments.)~~
6. ~~Terms that may result in principal (or initial investment) not being repaid in full for reasons other than a payment default by the issuer or defaults within a pool of assets underlying a loan backed or structured security. (This intends to capture to Mortgage Reference Securities reported in scope of SSAP No. 43R Loan Backed and Structured Securities. Other structured notes (securities structured as debt instruments when the contractual amount of the instrument to be paid at maturity is at risk for other than the failure of the borrower to pay the contractual amount due) and whether derivatives shall not be reported on Schedule D, Part 1. These structures are captured in scope of SSAP No. 86 Derivatives and shall be reported on Schedule DB.)~~
7. ~~Bonds where the issuer’s obligation to make payments is determined by the performance of a different credit other than that of the issuer, which could be either affiliated or unaffiliated. (These securities are often referred to as credit linked notes. This does not include loan backed or structured securities.)~~
8. ~~Mandatory convertible bonds. Bonds that are mandatorily convertible into equity, or, at the option of issuer, convertible into equity, or whose terms provide for payment in the form of equity instead of cash.~~
9. ~~Other types of options solely at the discretion of the issuer that could affect the timing or amount of payments of principal or interest, not otherwise reported in 1-8.~~

Column ~~64~~ – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol combination for each security. ~~The list of valid SVO Administrative Symbols is shown below.~~

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC's website for the Securities Valuation Office ([www.naic.org/svo.htm](http://www.naic.org/svo.htm)).

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- ~~NAIC Designation~~ ————— ~~Column 6A~~
- ~~NAIC Designation Modifier~~ ————— ~~Column 6B~~
- ~~SVO Administrative Symbol~~ ————— ~~Column 6C~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

## NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for bonds eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments reporting an NAIC Designation 6, therefore, the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

## SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for bonds. Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these symbols.

S	Additional or other non-payment risk
SYE	Additional or other non-payment risk— Year-end carry over
FE	Filing Exempt
FM	Financially Modeled RMBS/CMBS subject to SSAP <del>No.</del> 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – reported on General Interrogatory
RT	Regulatory Transaction
RTS	Regulatory Transaction— SVO Reviewed
RTIF	Regulatory Transaction— Initial Filing Submitted to SVO
RTSYE	Regulatory Transaction— SVO Reviewed— Year-end carry over
GI	General Interrogatory

- F Sub-paragraph D Company – insurer self-designated
- Z Insurer self-designated
- \* Limited to NAIC Designation 6
- Z\* Regulatory review initiated by either the SVO Director, Financial Condition (E) Committee, Executive (EX) Committee or VOSTF.
- ND\* Regulatory review for an assessment of regulatory policy for the investment or regulatory reporting instructions to implement applicable policy.

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

NAIC Designation	NAIC Designation Modifier	NAIC Designation Category
1	A	1A
	B	1B
	C	1C
	D	1D
	E	1E
	F	1F
	G	1G
2	A	2A
	B	2B
	C	2C
3	A	3A
	B	3B
	C	3C
4	A	4A
	B	4B
	C	4C
5	A	5A
	B	5B
	C	5C
6		6

Column 75 – Actual Cost

This column should contain the actual consideration paid to purchase the security. The Actual Cost column amount should be adjusted for: pay downs and partial sales (both reported in Schedule D, Part 4) and subsequent acquisitions of the same issue (reported in Schedule D, Part 3). Actual cost will need to be adjusted due to “other-than-temporary impairments” recognized, for use when determining realized gain/(loss) at disposition.

Include: Brokerage and other related fees, to the extent they do not exceed the fair value at the date of acquisition.

Cost of acquiring the bond or stock including broker’s commission and incidental expenses of effecting delivery, transaction fees on re-pooling of securities, and reductions for origination fees intended to compensate the reporting entity for interest rate risks (i.e., points).

Exclude: Accrued interest.

All other costs, including internal costs or costs paid to an affiliated reporting entity related to origination, purchase or commitment to purchase bonds, are charged to expense when incurred.

For SVO-Identified Funds (~~Bond~~ Exchange Traded Funds), enter the original cost of the shares purchased, including brokerage and other related fees.

For a bond received as a property dividend or capital contribution, enter the initial recognized value. See *SSAP No. 26R—Bonds* for guidance.

~~Column 8 — Rate Used to Obtain Fair Value~~

~~Report rate used for determining fair value.~~

~~For SVO Identified Funds (Exchange Traded Funds), enter the per share fair value or net asset value as of the reporting date.~~

~~For U.S. Treasury Inflation Indexed Securities enter the VOS rate (provided in the *Valuation of Securities*) multiplied by the inflation ratio.~~

~~Column 9 — Fair Value~~

~~The fair value should be the price which, when multiplied by the notional amount (Column 10, Par Value) results in the dollar amount that would be received (excluding accrued interest) if the security was sold at fair value.~~

~~The fair value included in this column (calculated from the Rate Used to Obtain Fair Value column) should be the amount used in any comparison of fair value to another valuation method (e.g., book value or amortized cost) that is prescribed by the accounting/valuation rules.~~

~~For loan backed securities, the prospective or retrospective methods are used in determining amortized value.~~

~~Exclude: Accrued interest.~~

~~For SVO Identified Funds (Exchange Traded Funds), enter the amount representing the number of shares owned at year end times the rate specified in Column 8.~~

~~For U.S. Treasury Inflation Indexed Securities, Fair Value should utilize the VOS rate multiplied by the inflation ratio.~~

~~Column 10 — Par Value~~

~~Enter the par value of the bonds issuer credit obligations owned adjusted for repayment of principal and interest considered 'paid-in-kind' (PIK) to which the reporting entity has a claim.~~

~~For interest interest-only bonds investments without a principal amount on which the reporting entity has a claim, use a zero value. Enter the statement date par value for bonds with adjustable principal. An interest only bond with a small par amount of principal would use that amount.~~

~~For SVO-Identified Funds Bond (~~Bond Mutual Funds and~~ Exchange Traded Funds), enter Zero (0).~~

~~Column 7 — Fair Value~~

~~Fair value shall be determined pursuant to SSAP No. 100R – Fair Value~~

Column 18 – Book/Adjusted Carrying Value

Securities excluding SVO-Identified fund-Bond Exchange Traded Funds and mandatory convertible bonds:

This should be the amortized value or the lower of amortized value or fair value, depending upon the NAIC designation of the bond (and adjusted for any other-than-temporary impairment), as of the end of the current reporting year.

Include: The original cost of acquiring the bond, including brokerage and other related fees.

Amortization of premium or accrual of discount, but not including any accrued interest paid thereon.

Amortization of deferred origination and commitment fees.

Deduct: A direct write-down for a decline in the fair value of an bond investment that is other-than-temporary or to reflect fair value when the investment is reported at lower of amortized cost or fair value.

Exclude: All other costs, including internal costs or costs paid to an affiliated reporting entity related to origination, purchase or commitment to purchase bonds, are charged to expense when incurred. Cost should also be reduced by payments attributed to the recovery of cost.

Accrued interest.

The amount reported in this column should equal:

Book/Adjusted Carrying Value reported in the Prior Year statement  
(or Actual Cost for newly acquired securities)

Plus “Current Year’s” (Amortization)/Accretion”

Plus “Unrealized Valuation Increase/(Decrease) Total in Book/Adjusted Carrying Value”

Minus “Current Year’s Other-Than-Temporary Impairment Recognized”

Plus “Total Foreign Exchange Change in Book/Adjusted Carrying Value”

Plus Changes due to amounts reported in Schedule D, Parts 3, 4 and 5

Refer to SSAP No. 26R—Bonds

For reporting entities maintaining an AVR:

NAIC Designation 1 – 5\* Enter amortized cost

NAIC Designation 6 Enter the lower of fair value or amortized cost

For reporting entities not maintaining an AVR:

NAIC Designations 1 – 2\* Enter amortized cost

NAIC Designations 3 – 6 Enter the lower of fair value or amortized cost

\*NOTE: An exception exists for Treasury Inflation-Indexed Securities~~Treasury Inflation Adjusted Securities under INT 01-25~~, where the book/adjusted carrying value may include an unrealized gain. See INT 01-25, Accounting for U.S. Treasury Inflation-Indexed Securities, for accounting guidance.

Mandatory Convertible Bonds:

The amount should be the lower of amortized cost or fair value during the period prior to conversion.

## SVO-Identified Funds:

The amount should be fair value unless the reporting entity has designated a qualifying security for systematic value. The election of using systematic value is irrevocable. Guidance in SSAP No. 26R – Bonds details the requirements for use of systematic value.

~~NOTE: Use of systematic value is effective Dec. 31, 2017. This effective date requires entities to either report SVO Identified investments at fair value on the effective date, or to identify the SVO Identified investments with a code to identify use of systematic value. If the investment is coded for systematic value, the investment will be reported in the 2017 annual financial statements using the measurement method utilized throughout 2017. For these investments, beginning Jan. 1, 2018, the reporting entity shall report the investment using the calculated systematic value method detailed in SSAP No. 26R – Bonds.~~

~~Refer to SSAP No. 26R – Bonds.~~

~~For reporting entities maintaining an AVR:~~

~~NAIC Designation 1 – 5 Enter fair value or systematic value  
NAIC Designation 6 Enter fair value~~

~~For reporting entities not maintaining an AVR:~~

~~NAIC Designations 1 – 2 Enter fair value or systematic value  
NAIC Designations 3 – 6 Enter fair value~~

The amount reported in this column should equal:

~~Book/Adjusted Carrying Value reported in the Prior Year statement  
(or Actual Cost for newly acquired securities)  
plus “Unrealized Valuation Increase/(Decrease) Total in Book/Adjusted Carrying Value”  
plus “Current Year’s (Amortization)/Accretion”  
minus “Current Year’s Other Than Temporary Impairment Recognized”  
plus “Total Foreign Exchange Change in Book/Adjusted Carrying Value”  
plus Changes due to amounts reported in Schedule D, Parts 3, 4 and 5~~

Column 429 – Unrealized Valuation Increase/(Decrease)

The total unrealized valuation increase/(decrease) for a specific security will be the change in Book/Adjusted Carrying Value that is due to carrying or having carried (in the previous year) the security at Fair Value. Thus, this amount could be:

The difference due to changing from Amortized Cost in the previous year to Fair Value in the current year’s Book/Adjusted Carrying Value column (calculated as **current year** Fair Value minus **current year** Amortized Value);

The difference of moving from Fair Value in the previous year to Amortized Cost in the current year’s Book/Adjusted Carrying Value column (calculate as **prior year** Amortized Value minus **prior year** Fair Value); or

The difference between the Fair Value in the previous year and the Fair Value in the current year’s Book/Adjusted Carrying Value column (calculate as **current year** Fair Value minus **prior year** Fair Value minus **current year** Accrual of Discount/(Amortization of Premium)).

Include: For SVO-Identified Bond Exchange Traded Funds funds, the change from the prior reported B/ACV to fair value/net asset value. If an SVO-identified Bond Exchange Traded Fund fund no longer qualifies for systematic value, the difference from systematic value in prior year to fair value/net asset value in current year.

These amounts are to be reported as unrealized capital gains or (losses) in the Exhibit of Capital Gains/(Losses) and in the Capital and Surplus Account (Page 4).

Column ~~103~~ – Current Year's (Amortization)/Accretion

This amount should equal the current reporting year's amortization of premium or accrual of discount (regardless of whether or not the security is currently carried at Amortized Cost). The accrual of discount amounts in this column are to be reported as increases to investment income in the Exhibit of Net Investment Income, while the amortization of premium amounts are to be reported as decreases to investment income. (For investments reported at the lower of amortized cost or fair value, the amortization/accretion occurs first, and then any unrealized valuation change necessary to reflect the lower fair value is reflected. This results with recognition of both investment income and an unrealized capital loss.)

Include: The (Amortization)/Accretion of SVO-Identified Bond Exchange Traded Funds designated for reporting at systematic value.

Column ~~114~~ – Current Year's Other-Than-Temporary Impairment Recognized

If the security bond has ~~suffered~~ been identified with an "other-than-temporary impairment," ~~this column should contain~~ report the amount of the direct write-down recognized. The amounts in this column are to be reported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of Net Income.

Column ~~125~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value

This is a positive or negative amount that is defined as the portion of the total change in Book/Adjusted Carrying Value for the year that is attributable to foreign exchange differences for a particular security bond. The amounts reported in this column should be included as net unrealized foreign exchange capital gain/(loss) in the Capital and Surplus Account (Page 4).

Column ~~136~~ – Stated Rate of Interest ~~Rate~~

Show rate of interest as stated on the face of the bond. Where the original stated rate has been renegotiated, show the latest modified rate. For ~~long term~~ bonds with a variable rate of interest, use the last rate of interest. ~~For short term bonds with various issues of the same issuer, use the last rate of interest.~~ All information reported in this field must be a numeric value.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~ and Principal STRIP Bonds or other zero-coupon bonds, enter numeric zero (0).

Column ~~147~~ – Effective Rate of Interest

For issuer credit obligations, include the effective rate at which the purchase was made.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter Zero (0).



Column ~~158~~ – Interest – When Paid

For ~~securities-bonds~~ that pay interest annually, provide the first 3 letters of the month in which the interest is paid (e.g., JUN for June). For ~~securities-bonds~~ that pay interest semi-annually or quarterly, provide the first letter of each month in which interest is received (e.g., JD for June and December, and MJS for March, June, September and December). For ~~securities-bonds~~ that pay interest on a monthly basis, include “MON” for monthly. Finally, for securities that pay interest at maturity, include “MAT” for maturity.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~ and Principal STRIP Bonds or other zero-coupon bonds, enter N/A.

Column ~~169~~ – ~~Admitted Interest Due and Accrued~~ Interest Income Due and Accrued

Report interest income earned and legally due to be paid to the reporting entity as of the reporting date (interest due) plus interest income earned as of the reporting date but not legally due to be paid to the reporting entity until subsequent to the reporting date (interest accrued). Refer to SSAP No. 34—Investment Income Due and Accrued. The amount reported in this column should be the collectible amount of the interest income due and accrued regardless of admitted/nonadmitted determination. Items probable of collection, but nonadmitted pursuant to SSAP No. 34, shall be captured in this reporting column, with the nonadmittance shown in column 2 of the balance sheet and detailed in the notes to the financial statements. This should equal the admitted amount of due and accrued interest for a specific security, based upon the assessment of collectability required by SSAP No. 34—Investment Income Due and Accrued and any other requirements for nonadmitted investment income due and accrued.

Column ~~1720~~ – ~~Amount Interest Received During Year~~

Amount reported should reflect the combined total of all interest (cash and ~~paid-in-kind PIK~~) received for each reported investment during the year. Report actual amount of cash interest received. For ~~paid-in-kind (PIK)~~ interest received, report the fair value of the asset at the time the asset was received.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~ enter the amount of distributions received in cash or reinvested in additional shares.

Include:                      The proportionate share of interest directly related to the securities reported in this schedule.

Report amounts net of foreign withholding tax.

Column ~~1824~~ – Acquired Date

For public placements use trade date, not settlement date. For private placements, use funding date. Each issue of ~~bonds or stocks~~ issuer credit obligations acquired at public offerings on more than one date may be totaled on one line and the date of last acquisition inserted.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter date of last purchase.

Column ~~1922~~ – Stated Contractual Maturity Date

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, leave blank.

For perpetual bonds, enter 01/01/9999.

For mandatory convertible bonds use the conversion date.

Column 20 – Payment Due at Maturity

Report payment due at maturity. Include the final principal payment (including balloon payments) as well as interest to be paid at maturity.

**\*\* Columns ~~213~~ through ~~35-36~~ will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 22 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

Column 23 – Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 24 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

<u>U.S. Government Obligations.....</u>	<u>0019999999</u>
<u>Other U.S. Government Securities.....</u>	<u>0029999999</u>
<u>Non-U.S. Sovereign Jurisdiction Securities.....</u>	<u>0039999999</u>
<u>Municipal Bonds – General Obligations (Direct and Guaranteed).....</u>	<u>0049999999</u>
<u>Municipal Bonds – Special Revenue.....</u>	<u>0059999999</u>

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

U.S. States, Territories and Possessions

Include the appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include the appropriate state abbreviation for the state where the security is issued.

U.S. Special Revenue, Special Assessments Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Include the appropriate state abbreviation for the state where the security is issued. Use “US” for federal agency issues.

## Column 254 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

Report the fair value level that represents the inputs used to determine fair value. Whenever possible, the reported fair value shall reflect level 1 (quoted prices in active market), followed by level 2 (other observable inputs that do not qualify as level 1), and then level 3 (unobservable inputs). In all situations fair value shall be determined in accordance with SSAP No. 100R—Fair Value. Whenever possible, fair value should represent the price at which the security could be sold, based on market information. Fair value should only be determined analytically when the market based value cannot be obtained.

The following is a listing of valid fair value level indicators to show the fair value hierarchy level.

“1” for Level 1

“2” for Level 2

“3” for Level 3

The following is a listing of the valid method indicators for bonds to show the method used by the reporting entity to determine the Rate Used to Obtain Fair Value.

“a” for securities where the rate is determined by a pricing service.

“b” for securities where the rate is determined by a stock exchange.

“c” for securities where the rate is determined by a broker or custodian. The reporting entity should obtain and maintain the pricing policy for any broker or custodian used as a pricing source. In addition, the broker must either be approved by the reporting entity as a counterparty for buying and selling securities or be an underwriter of the security being valued.

“d” for securities where the rate is determined by the reporting entity or a third party contracted by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.

“e” for securities where the rate is determined by the unit price published in the NAIC *Valuation of Securities*.

Enter a combination of hierarchy and method indicator. The fair value hierarchy level indicator would be listed first and the method used to determine fair value indicator would be listed next. For example, use “1b” to report Level 1 for the fair value hierarchy level and stock exchange for the method used to determine fair value.

The guidance in *SSAP No. 100R—Fair Value* allows the use of net asset value per share (NAV) instead of fair value for certain investments. If NAV is used instead of fair value, leave blank.

Column 265 – Source Used to Obtain Fair Value

For Method Code “a,” identify the specific pricing service used.

For Method Code “b,” identify the specific stock exchange used.

The listing of most **stock exchange codes can be found in the Investment Schedules General Instructions.**

For Method Code “c,” identify the specific broker or custodian used.

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

If net asset value (NAV) is used instead of fair value, the reporting entity should use “NAV” to indicate net asset value used instead of fair value.

Column 276 – Collateral Type

Use only for securities included in the following subtotal lines.

<u>Single Entity Backed Obligations (Unaffiliated)</u> .....	0129999999
<u>Single Entity Backed Obligations (Affiliated)</u> .....	0139999999

For issuer credit obligations reported as single entity backed obligations, report one of the following codes that most appropriately reflects the structure:

- 1 ETC – Equipment Trust Certificate
- 2 EETC – Enhanced Equipment Trust Certificate
- 3 GLF – Ground Lease Financing
- 4 CTL – Credit Tenant Loan (security structure)
- 5 FABN – Funding Agreement Backed Note
- 6 Other – Other Single Entity Backed

U.S. Governments

<u>Residential Mortgage Backed Securities</u> .....	0029999999
<u>Commercial Mortgage Backed Securities</u> .....	0039999999
<u>Other Loan Backed and Structured Securities</u> .....	0049999999

All Other Governments

<u>Residential Mortgage Backed Securities</u> .....	0229999999
<u>Commercial Mortgage Backed Securities</u> .....	0239999999
<u>Other Loan Backed and Structured Securities</u> .....	0249999999

U.S. States, Territories and Possessions (Direct and Guaranteed)

<u>Residential Mortgage Backed Securities</u> .....	0429999999
<u>Commercial Mortgage Backed Securities</u> .....	0439999999
<u>Other Loan Backed and Structured Securities</u> .....	0449999999

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)

<u>Residential Mortgage Backed Securities</u> .....	0629999999
<u>Commercial Mortgage Backed Securities</u> .....	0639999999
<u>Other Loan Backed and Structured Securities</u> .....	0649999999

<del>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</del>	
<del>Residential Mortgage Backed Securities .....</del>	<del>0829999999</del>
<del>Commercial Mortgage Backed Securities .....</del>	<del>0839999999</del>
<del>Other Loan Backed and Structured Securities .....</del>	<del>0849999999</del>
<del>Industrial and Miscellaneous (Unaffiliated)</del>	
<del>Residential Mortgage Backed/ Securities .....</del>	<del>1029999999</del>
<del>Commercial Mortgage Backed Securities .....</del>	<del>1039999999</del>
<del>Other Loan Backed and Structured Securities .....</del>	<del>1049999999</del>
<del>Hybrid Securities</del>	
<del>Residential Mortgage Backed Securities .....</del>	<del>1229999999</del>
<del>Commercial Mortgage Backed Securities .....</del>	<del>1239999999</del>
<del>Other Loan Backed and Structured Securities .....</del>	<del>1249999999</del>
<del>Parent, Subsidiaries and Affiliates</del>	
<del>Residential Mortgage Backed Securities .....</del>	<del>1429999999</del>
<del>Commercial Mortgage Backed Securities .....</del>	<del>1439999999</del>
<del>Other Loan Backed and Structured Securities .....</del>	<del>1449999999</del>

~~Enter one of the following codes to indicate collateral type. Pick exactly one collateral type for each reported security. For securities that fit in more than one type, pick the predominant one. Judgment may need to be used when making selections involving prime, Alt A and subprime, as there are no uniform definitions for these collateral types. In the description field, use abbreviations like ABS, CDO or CLO to disclose the type of the loan-backed/structured security.~~

~~Note: Various investments below require SVO review and approval, please refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual)* for further description.~~

~~1 Residential Mortgage Loans/RMBS~~

~~Include all types of residential first lien mortgage loans as collateral (e.g., prime, subprime, Alt A).~~

~~2 Commercial Mortgage Loans/CMBS~~

~~Include all types of commercial mortgage loans as collateral (e.g., conduits, single name, etc.).~~

~~3 Home Equity~~

~~Include all home equity loans and/or home equity lines of credit as collateral. These are not first liens and are deemed loans to individuals. Bonds that are collateralized by home equity loans/lines of credit are considered asset-backed securities (ABS) rather than RMBS.~~

~~4 Individual Obligations—Credit Card, Auto, Student Loans and Recreational Vehicles~~

~~Include bonds collateralized by individual obligations. Do not include individual obligations that have a real-estate aspect.~~

~~5 Corporate/Industrial Obligations—Tax Receivables, Utility Receivables, Trade Receivables, Small Business Loans, Commercial Paper~~

~~Include bonds collateralized by corporate or industrial obligations (sometimes referred to as commercial obligations).~~

~~6 Lease Transactions—Aircraft Leases, Equipment Leases and Equipment Trust Certificates~~

~~Include bonds collateralized by leases. Equipment leases are loans on heavy equipment. Equipment trust certificates are certificates that entitle the holder to the lease payments on the underlying assets.~~

~~7 — CLO/CBO/CDO~~

~~Include bank loans, which securitize CLOs; investment grade and high yield corporate bonds, which securitize CBOs; and corporate bonds and structured securities, which securitize CDOs.~~

~~8 — Manufactured Housing and Mobile Home Loans~~

~~Include manufactured housing loans and mobile home loans as collateral. These are not typical residential mortgage loans, and when they securitize bonds, they are considered ABS.~~

~~9 — Credit Tenant Loans~~

~~Real estate loans secured by the obligation of a single (usually investment grade) company to pay debt service by means of rental payments under a lease, where real estate is pledged as collateral also referred to as credit tenant lease, sale leaseback or CTL.~~

~~10 — Ground Lease Financing~~

~~Real estate loans secured by the obligation to pay debt service by means of rental payments of subleased property; where a long term ground lease was issued in which the lessee intends significant land development and the subleasing of such property to other long term tenants.~~

~~11 — Other~~

~~Include other collateral types that do not fit into categories 1 through 10.~~

**For Columns 27 through 29, make whole call information is not required.**

Column ~~28~~7 — Call Date

~~Report the next call date used to calculate the Effective Date of Maturity. If call date does not affect the Effective Date of Maturity field but exists, report the next call date. If there is no call date, leave blank.~~

If the item is subject to a make whole call provision and it is not known that the issuer is expected to invoke the provision enter “MW”. If information is known that the issuer expects to invoke the make whole provision, then the expected call date of the make whole call provision shall be reported.

Column ~~29~~28 — Call Price

~~Report the call price used to calculate the Effective Date of Maturity. If call price does not affect the Effective Date of Maturity field but exists, report the next call price. If there is no call price, leave blank.~~

If the item is subject to a make whole call provisions and it is known that the issuer expects to invoke the provision, enter the expected call price. Otherwise, for make whole call provisions, leave blank.

Column ~~30~~29 — Effective Date of Maturity

~~On bonds purchased at a premium, the maturity date producing the lowest amortized value should be used. See SSAP No. 26R—Bonds. If call data does not affect the Effective Date of Maturity field, leave blank.~~

Column 31 – Aggregate Deferred Interest

Some investments allow for interest payments to be deferred past the originally scheduled payment date without being considered past due under the agreement terms. Include the amount of interest reported as due and accrued for which the reporting entity has not received within 90 days of the originally scheduled payment date, that has not been nonadmitted under SSAP No. 34 – Investment Income Due and Accrued. For the avoidance of doubt, this should also include all accrued interest for investments that pay interest in full less frequently than annually per the agreement terms.

Column 32 – PIK Interest ~~Due and Accrued~~

Include the amount of reported interest ~~due and accrued~~ in which the terms of the investment permit ~~payment~~ -paid “in kind” (PIK) instead of cash.

The amount captured shall reflect the cumulative amount of PIK interest included in the current principal balance.

In disclosing the cumulative amount of PIK interest, identify the specific amounts of PIK interest by lot and aggregate the amounts by CUSIP/PPN that have a net increase to the original par value. The net increase includes PIK interest added to the par value less disposals (i.e., repayments; sales) that are first applied to any PIK interest outstanding. As a practical expedient, an insurer may calculate the cumulative amount of PIK interest on a bond by subtracting the original principal / par value from the current principal / par value, but not less than \$0.

Column 30 – ~~Legal Entity Identifier (LEI)~~

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column ~~34~~33 – Issuer

Issuer Definition:

The name of the legal entity that develops, registers and sells securities for the purpose of financing its operations and may be domestic or foreign governments, corporations or investment trusts. The issuer is legally responsible for the obligations of the issue and for reporting financial conditions, material developments and any other operational activities as required by the regulations of their jurisdictions.

The reporting entity is encouraged to use the following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reuters
- S&P/CUSIP
- Name used in either the relevant SEC filing or legal documentation for the transaction. Issuer is the name of the legal entity that can be found on documents such as SEC Form 424B2, Note Agreements, Prospectuses and Indentures, as appropriate. The name used should be as complete and detailed as possible to enable others to differentiate the legal entity issuing the security from another legal entity with a similar name.

Do not report ticker symbols, either internal or otherwise.



Column ~~342~~ – Issue

Issue information provides detailed data as to the type of security being reported (e.g., coupon, description of security, etc.). Below are examples of what could be provided, but additional information should be provided as appropriate for the security.

6% Senior 2018  
7% Subordinated Debenture 03/15/2022  
3% NY Housing Authority Debenture 2035

The reporting entity is encouraged to use the following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reuters
- S&P/CUSIP
- Descriptions used in either the relevant SEC filing or legal documentation for the transaction.

Do not report ticker symbols, either internal or otherwise. Include tranche information.

Column ~~353~~ – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

Column ~~364~~ – Capital Structure Code

Please identify the capital structure of the security using the following codes consistent with the SVO Notching Guidelines in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*:

Capital structure is sometimes referred to as rank or payment priority and can be found in feeds from the sources listed in the Issue and Issuer column.

As a general rule, a security is senior unsecured debt unless legal terms of the security indicate another position in the capital structure. Securities are senior or subordinated and are secured or unsecured. Municipal bonds, Federal National Mortgage Association securities (FNMA or Fannie Mae) and Federal Home Loan Mortgage Corporation securities (FHLMC or Freddie Mac) generally are senior debt, though there are examples of subordinated debt issued by Fannie, FNMA and Freddie, FHLMC. 1<sup>st</sup> Lien is a type of security interest and not capital structure but could be used to determine which capital structure designation the security should be reported under. The capital structure of “Other” should rarely be used.

Capital structure includes securities subject to *SSAP No. 26R—Bonds* and *SSAP No. 43R—Loan Backed and Structured Asset Backed Securities*.

## 1. Senior Secured Debt

Senior secured is paid first in the event of a default and also has a priority above other senior debt with respect to pledged assets.

## 2. Senior Unsecured Debt

Senior unsecured securities have priority ahead of subordinated debt for payment in the event of default.

## 3. Subordinated Debt

Subordinated is secondary in its rights to receive its principal and interest payments from the borrower to the rights of the holders of senior debt (e.g., for ~~loan backed and structured asset-backed~~ securities, this would include mezzanine tranches).

(Subordinated means noting or designating a debt obligation whose holder is placed in precedence below secured and general unsecured creditors e.g., another debtholder could block payments to that holder or prevent that holder of that subordinated debt from taking any action.)

## 4. Not Applicable

Securities where the capital structure 1 through 3 above do not apply (e.g., Line ~~1619999999 Exchange Traded Funds~~ as Identified by the ~~SVO014999999 SVO-Identified Bond Exchange Traded Funds – Fair Value~~ and Line ~~0159999999 SVO-Identified Bond Exchange Traded Funds – Systematic Value~~).

~~Column 35~~ — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. — Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. — The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. — The investment does not involve a related party.~~

## NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column ~~448~~.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal Line ~~2509999999~~ 0509999999.

**SCHEDULE D – PART 1 – SECTION 2**

**LONG-TERM BONDS – ASSET-BACKED SECURITIES OWNED DECEMBER 31 OF CURRENT YEAR**

Only investments bonds that qualify in scope of *SSAP 43R – Asset-Backed Securities* are permitted to be reported on this schedule. Bonds are to be grouped as listed below and each category arranged alphabetically.

Refer to *SSAP No. 23—Foreign Currency Transactions and Translations* for accounting guidance related to foreign currency transactions and translations.

Short Sales:

Selling a security short is an action by a reporting entity that results with the reporting entity recognizing proceeds from the sale and an obligation to deliver the sold security. For statutory accounting purposes, obligations to deliver securities resulting from short sales shall be reported as contra-assets (negative assets) in the investment schedule, with an investment code in the code column detailing the item as a short sale. The obligation (negative asset) shall be initially reflected at fair value, with changes in fair value recognized as unrealized gains and losses. These unrealized gains and losses shall be realized upon settlement of the short sale obligation. Interest on short sale positions shall be accrued periodically and reported as interest expense.

If a reporting entity has any detail lines reported for any of the following required categories or subcategories described in the Investment Schedules General Instructions, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Foreign column code list.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**
- **List of stock exchange names and abbreviations.**

Category	Line Number
<u>Financial Asset-Backed Securities – Self-Liquidating</u>	
<u>Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt) .....</u>	<u>1019999999</u>
<u>Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt) .....</u>	<u>1029999999</u>
<u>Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....</u>	<u>1039999999</u>
<u>Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....</u>	<u>1049999999</u>
<u>Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) .....</u>	<u>1059999999</u>
<u>Non-Agency Residential Mortgage-Backed Securities (Affiliated).....</u>	<u>1069999999</u>
<u>Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) .....</u>	<u>1079999999</u>
<u>Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....</u>	<u>1089999999</u>
<u>Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....</u>	<u>1099999999</u>
<u>Non-Agency – CLOs/CBOs/CDOs (Affiliated).....</u>	<u>1109999999</u>
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) .....</u>	<u>1119999999</u>
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....</u>	<u>1129999999</u>
<u>Subtotals – Financial Asset-Backed Securities – Self-Liquidating .....</u>	<u>1209999999</u>

Financial Asset-Backed Securities – Not Self-Liquidating

<u>Equity Backed Securities (Unaffiliated).....</u>	<u>1319999999</u>
<u>Equity Backed Securities (Affiliated) .....</u>	<u>1329999999</u>
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) .....</u>	<u>1339999999</u>
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....</u>	<u>1349999999</u>
<u>Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating .....</u>	<u>1409999999</u>

Non-Financial Asset-Backed Securities – Practical Expedient

<u>Lease-Backed Securities – Practical Expedient (Unaffiliated).....</u>	<u>1519999999</u>
<u>Lease-Backed Securities – Practical Expedient (Affiliated).....</u>	<u>1529999999</u>
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated) .....</u>	<u>1539999999</u>
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....</u>	<u>1549999999</u>
<u>Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient.....</u>	<u>1609999999</u>

Non-Financial Asset-Backed Securities – Full Analysis

<u>Lease-Backed Securities – Full Analysis (Unaffiliated).....</u>	<u>1719999999</u>
<u>Lease-Backed Securities – Full Analysis (Affiliated) .....</u>	<u>1729999999</u>
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....</u>	<u>1739999999</u>
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....</u>	<u>1749999999</u>
<u>Subtotals - Non-Financial Asset-Backed Securities – Full Analysis.....</u>	<u>1809999999</u>

<u>Total – Asset-Backed Securities (Unaffiliated).....</u>	<u>1889999999</u>
<u>Total – Asset-Backed Securities (Affiliated).....</u>	<u>1899999999</u>
<u>Total – Asset-Backed Securities.....</u>	<u>1909999999</u>

<u>Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities).....</u>	<u>2009999999</u>
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List all asset-backed securities in scope of SSAP No. 43R – Asset-Backed Securities in Schedule D, Part 1, Section 2 owned December 31, of current year. Securities Bonds in scope of SSAP No. 43R are not permitted to be reported as cash equivalents or short-term investments.

The security identifier reported (Column 1 for CUSIP, CINS, PPN or Column 37 for ISIN) must be the same as the identifier used when filing securities with the NAIC pursuant to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* instructions.

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 37.

Column 2 – Description

Give a description of all ~~investments~~bonds owned. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 35, Issuer and Column 36, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For Asset-Backed Securities reported as ~~CLOs~~ (Collateralized Loan Obligations (CLO), ~~CDOs~~ (Collateralized Debt Obligations (CDO) or ~~CBOs~~ (Collateralized Bond Obligations (CBO), indicate what the CLO/CDO/CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate “Mix.” in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate “synthetic.”

Column 3 – Restricted Asset Code

If bonds are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes **identified in the Investment Schedules General Instructions** in this column.

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol combination for each security. ~~The list of valid SVO Administrative Symbols is shown below.~~

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office ([www.naic.org/svo.htm](http://www.naic.org/svo.htm)).

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for bonds eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual)*, otherwise, the field should be left blank.

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments reporting an NAIC Designation 6, therefore, the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for bonds. Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these symbols.

<u>S</u>	<u>Additional or other non-payment risk</u>
<u>SYE</u>	<u>Additional or other non-payment risk - Year-end carry over</u>
<u>FE</u>	<u>Filing Exempt</u>
<u>FM</u>	<u>Financially Modeled RMBS/CMBS subject to SSAP No. 43R</u>
<u>YE</u>	<u>Year-end carry over</u>
<u>IF</u>	<u>Initial filing</u>
<u>PL</u>	<u>Private Letter Rating</u>
<u>PLGI</u>	<u>Private Letter Rating – reported on General Interrogatory</u>
<u>RT</u>	<u>Regulatory Transaction</u>
<u>RTS</u>	<u>Regulatory Transaction - SVO Reviewed</u>
<u>RTIF</u>	<u>Regulatory Transaction - Initial Filing Submitted to SVO</u>
<u>RTSYE</u>	<u>Regulatory Transaction - SVO Reviewed - Year-end carry over</u>
<u>GI</u>	<u>General Interrogatory</u>
<u>F</u>	<u>Sub-paragraph D Company – insurer self-designated</u>
<u>Z</u>	<u>Insurer self-designated</u>
<u>*</u>	<u>Limited to NAIC Designation 6</u>
<u>Z*</u>	<u>Regulatory review initiated by either the SVO Director, Financial Condition (E) Committee, Executive (EX) Committee or VOSTE.</u>
<u>ND*</u>	<u>Regulatory review for an assessment of regulatory policy for the investment or regulatory reporting instructions to implement applicable policy.</u>

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>

Column 5 – Actual Cost

This column should contain the actual consideration paid to purchase the security. The Actual Cost column amount should be adjusted for: pay downs and partial sales (both reported in Schedule D, Part 4) and subsequent acquisitions of the same issue (reported in Schedule D, Part 3). Actual cost will need to be adjusted due to “other-than-temporary impairments” recognized, for use when determining realized gain/(loss) at disposition.

Include: Brokerage and other related fees, to the extent they do not exceed the fair value at the date of acquisition.

Cost of acquiring the bond including broker’s commission and incidental expenses of effecting delivery, transaction fees on re-pooling of securities, and reductions for origination fees intended to compensate the reporting entity for interest rate risks (i.e., points).

Exclude: Accrued interest.

All other costs, including internal costs or costs paid to an affiliated reporting entity related to origination, purchase or commitment to purchase bonds, are charged to expense when incurred.

Column 6 – Par Value

For asset-backed securities, enter the par amount of principal adjusted for repayment of principal and interest considered ‘paid-in-kind’ (PIK) to which the reporting entity has a claim.

Column 7 – Fair Value

Fair value shall be determined pursuant to SSAP No. 100R – Fair Value

Column 8 – Book/Adjusted Carrying Value

This should be the amortized value or the lower of amortized value or fair value, depending upon the NAIC designation of the bond (and adjusted for any other-than-temporary impairment), as of the end of the current reporting year.

Include: The original cost of acquiring the bond, including brokerage and other related fees.

Amortization of premium or accrual of discount, but not including any accrued interest paid thereon.

Amortization of deferred origination and commitment fees.

For asset-backed securities, a reporting entity's use of the retrospective method to reflect changes in expected cash flows adjusts the amortized cost basis.

Deduct: A direct write-down for a decline in the fair value of an investment that is other-than-temporary or to reflect fair value when the investment is reported at lower of amortized cost or fair value.

Exclude: All other costs, including internal costs or costs paid to an affiliated reporting entity related to origination, purchase or commitment to purchase bonds, are charged to expense when incurred. Cost should also be reduced by payments attributed to the recovery of cost.

Accrued interest.

The amount reported in this column should equal:

Book/Adjusted Carrying Value reported in the Prior Year statement  
(or Actual Cost for newly acquired securities)

Plus "Current Year's" (Amortization)/Accretion"

Plus "Unrealized Valuation Increase/(Decrease) Total in Book/Adjusted Carrying Value"

Minus "Current Year's Other-Than-Temporary Impairment Recognized"

Plus "Total Foreign Exchange Change in Book/Adjusted Carrying Value"

Plus Changes due to amounts reported in Schedule D, Parts 3, 4 and 5

Refer to SSAP No. 26R—Bonds and SSAP No. 43R – Asset-Backed Securities.

For reporting entities maintaining an AVR:

NAIC Designation 1 – 5\* Enter amortized cost

NAIC Designation 6 Enter the lower of fair value or amortized cost

For reporting entities not maintaining an AVR:

NAIC Designations 1 – 2\* Enter amortized cost

NAIC Designations 3 – 6 Enter the lower of fair value or amortized cost



Column 9 – Unrealized Valuation Increase/(Decrease)

The total unrealized valuation increase/(decrease) for a specific security will be the change in Book/Adjusted Carrying Value that is due to carrying or having carried (in the previous year) the security at Fair Value. Thus, this amount could be:

The difference due to changing from Amortized Cost in the previous year to Fair Value in the current year's Book/Adjusted Carrying Value column (calculated as **current year** Fair Value minus **current year** Amortized Value);

The difference of moving from Fair Value in the previous year to Amortized Cost in the current year's Book/Adjusted Carrying Value column (calculate as **prior year** Amortized Value minus **prior year** Fair Value); or

The difference between the Fair Value in the previous year and the Fair Value in the current year's Book/Adjusted Carrying Value column (calculate as **current year** Fair Value minus **prior year** Fair Value minus **current year** Accrual of Discount/(Amortization of Premium)).

These amounts are to be reported as unrealized capital gains or (losses) in the Exhibit of Capital Gains/(Losses) and in the Capital and Surplus Account (Page 4).

Column 10 – Current Year's (Amortization)/Accretion

This amount should equal the current reporting year's amortization of premium or accrual of discount (regardless of whether or not the security is currently carried at Amortized Cost). The accrual of discount amounts in this column are to be reported as increases to investment income in the Exhibit of Net Investment Income, while the amortization of premium amounts are to be reported as decreases to investment income. (For investments reported at the lower of amortized cost or fair value, the amortization/accretion occurs first, and then any unrealized valuation change necessary to reflect the lower fair value is reflected. This results with recognition of both investment income and an unrealized capital loss.)

Column 11 – Current Year's Other-Than-Temporary Impairment Recognized

If the security bond has been identified with an "other-than-temporary impairment," report the amount of the direct write-down recognized. The amounts in this column are to be reported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of Net Income.

Column 12 – Total Foreign Exchange Change in Book/Adjusted Carrying Value

This is a positive or negative amount that is defined as the portion of the total change in Book/Adjusted Carrying Value for the year that is attributable to foreign exchange differences for a particular security. The amounts reported in this column should be included as net unrealized foreign exchange capital gain/(loss) in the Capital and Surplus Account (Page 4).

Column 13 – Stated Rate of Interest

Show rate of interest as stated on the face of the bond. Where the original stated rate has been renegotiated, show the latest modified rate. For asset-backed securities with a variable rate of interest, use the last rate of interest. All information reported in this field must be a numeric value.

Column 14 – Effective Rate of Interest

For asset-backed securities, report the effective yield as of December 31 of the current year. The Effective Yield calculation should be updated pursuant to SSAP No. 43R – Asset-Backed Securities (e.g., utilize either the Prospective Method or Retrospective Method, accordingly).

Column 15 – Interest – When Paid

For securitiesbonds that pay interest annually, provide the first 3 letters of the month in which the interest is paid (e.g., JUN for June). For securitiesbonds that pay interest semi-annually or quarterly, provide the first letter of each month in which interest is received (e.g., JD for June and December, and MJS for March, June, September and December). For securitiesbonds that pay interest on a monthly basis, include “MON” for monthly. Finally, for securities that pay interest at maturity, include “MAT” for maturity.

Column 16 – Interest Income Due and Accrued

Report interest income earned and legally due to be paid to the reporting entity as of the reporting date (interest due) plus interest income earned as of the reporting date but not legally due to be paid to the reporting entity until subsequent to the reporting date (interest accrued). Refer to SSAP No. 34—Investment Income Due and Accrued. The amount reported in this column should be the collectible amount of the interest income due and accrued regardless of admitted/nonadmitted determination. Items probable of collection, but nonadmitted pursuant to SSAP No. 34, shall be captured in this reporting column, with the nonadmittance shown in column 2 of the balance sheet and detailed in the notes to the financial statements.

Column 17 – Interest Received During Year

Amount reported should reflect the combined total of all interest (cash and paid-in-kind (PIK)) received for each reported investmentbond during the year. Report actual amount of cash interest received. For paid-in-kind(PIK) interest received, report the fair value of the asset at the time the asset was received.

Include: The proportionate share of interest directly related to the securities reported in this schedule.

Report amounts net of foreign withholding tax.

Column 18 – Acquired Date

All asset-backed securities shall be separately reported (no aggregation of separate acquisitions).

Column 19 – Stated Contractual Maturity Date

Enter stated contractual maturity date.

Column 20 – Payment Due at Maturity

Report payment due at maturity. Include the final principal payment (including balloon payments) as well as interest to be paid at maturity.

Column 21 – Origination Balloon Payment %

Include the percentage of balloon payment due at maturity based on the original outstanding principal amount. For example, if the original security had principal repayment of \$100 and \$80 is scheduled to be paid at maturity, the balloon payment percentage at origination is 80%. The balloon percentage shall not be adjusted subsequent to origination regardless of principal reduction or payments in advance of maturity that reduce the outstanding balloon.

**\*\* Columns 22 through 38 will be electronic only. \*\***Column 22 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 23 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

Column 24 – Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 25 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

<u>Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1019999999
<u>Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1029999999
<u>Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)</u> .....	1039999999
<u>Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)</u> .....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

Column 26 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

Report the fair value level that represents the inputs used to determine fair value. Whenever possible, the reported fair value shall reflect level 1 (quoted prices in active market), followed by level 2 (other observable inputs that do not qualify as level 1), and then level 3 (unobservable inputs). In all situations fair value shall be determined in accordance with SSAP No. 100R—Fair Value.

The following is a listing of valid fair value level indicators to show the fair value hierarchy level.

“1” for Level 1

“2” for Level 2

“3” for Level 3

The following is a listing of the valid method indicators for bonds to show the method used by the reporting entity to determine the Rate Used to Obtain Fair Value.

“a” for securities where the rate is determined by a pricing service.

“b” for securities where the rate is determined by a stock exchange.

“c” for securities where the rate is determined by a broker or custodian. The reporting entity should obtain and maintain the pricing policy for any broker or custodian used as a pricing source. In addition, the broker must either be approved by the reporting entity as a counterparty for buying and selling securities or be an underwriter of the security being valued.

“d” for securities where the rate is determined by the reporting entity or a third party contracted by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.

“e” for securities where the rate is determined by the unit price published in the NAIC *Valuation of Securities*.

Enter a combination of hierarchy and method indicator. The fair value hierarchy level indicator would be listed first and the method used to determine fair value indicator would be listed next. For example, use “1b” to report Level 1 for the fair value hierarchy level and stock exchange for the method used to determine fair value.

The guidance in SSAP No. 100R—Fair Value allows the use of net asset value per share (NAV) instead of fair value for certain investments. If NAV is used instead of fair value, leave blank.

Column 27 – Source Used to Obtain Fair Value

For Method Code “a,” identify the specific pricing service used.

For Method Code “b,” identify the specific stock exchange used.

**The listing of most stock exchange codes can be found in the Investment Schedules General Instructions.**

For Method Code “c,” identify the specific broker or custodian used.

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

If net asset value (NAV) is used instead of fair value, the reporting entity should use “NAV” to indicate net asset value used instead of fair value.

Column 28 – Collateral Type

Use only for securities included in the following subtotal lines.

<u>Other Financial Asset-Backed Securities – Self Liquidating (Unaffiliated) .....</u>	<u>1119999999</u>
<u>Other Financial Asset-Backed Securities – Self Liquidating (Affiliated).....</u>	<u>1129999999</u>
<u>Other Financial Asset-Backed Securities – Not Self Liquidating (Unaffiliated) .....</u>	<u>1339999999</u>
<u>Other Financial Asset-Backed Securities – Not Self Liquidating (Affiliated).....</u>	<u>1349999999</u>
<u>Lease-Backed Securities – Practical Expedient (Unaffiliated) .....</u>	<u>1519999999</u>
<u>Lease-Backed Securities – Practical Expedient (Affiliated) .....</u>	<u>1529999999</u>
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated).....</u>	<u>1539999999</u>
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....</u>	<u>1549999999</u>
<u>Lease-Backed Securities – Full Analysis (Unaffiliated) .....</u>	<u>1719999999</u>
<u>Lease-Backed Securities – Full Analysis (Affiliated).....</u>	<u>1729999999</u>
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....</u>	<u>1739999999</u>
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated) .....</u>	<u>1749999999</u>

For asset-backed securities on the noted reporting lines, enter one of the following codes to indicate collateral type. Pick exactly one collateral type for each reported security. For securities that fit in more than one type, pick the predominant one.

1 Non-Standard Home Loan Equity

Include all home equity loans and/or home equity lines of credit as collateral. These are not first liens and are deemed loans to individuals. Asset-backed securities that are collateralized by home equity loans/lines of credit are considered asset-backed securities (ABS) rather than RMBS. This also includes manufactured housing loans and mobile home loans as collateral. These are not typical residential mortgage loans, and when they are securitized, they are considered ABS rather than RMBS.

2 Individual Obligations – Credit Card, Auto, Personal Loans, Student Loans and Recreational Vehicles, etc.

Include asset-backed securities collateralized by individual obligations. Do not include individual obligations that reflect a security interest in real estate.

3 Corporate/Industrial Obligations – Tax Receivables, Utility Receivables, Trade Receivables, Small Business Loans, Commercial Paper, etc.

Include asset-backed securities collateralized by corporate or industrial obligations (sometimes referred to as commercial obligations). This category shall only be used for ABS that meet the definition of financial assets where there is no further performance obligation. ABS that are collateralized by rights to future revenue streams shall be captured as “cash flows rights” detailed in code 6.

4 Real Estate Leases

Include all lease structures backed by real estate, including investments that resemble credit tenant loans, ground lease finance, and project finance real estate structures that do not represent issuer credit obligations.

5 Other Leases

Include all lease-backed structures not backed by real estate that do not represent issuer credit obligations. This includes auto, aircraft, equipment, etc.

6 Cash Flow Rights

Include all ABS structures that securitize rights to future cash flows. Examples of collateral to include in this category includes royalties, licensing fees, servicing rights, mineral rights, other revenue rights such as those common in whole business securitizations.

7 Other

Include other collateral types that do not fit into the above categories.

Column 29 – Current Overcollateralization Percentage

Use only for asset-backed securities reported in the following categories:

- Financial Asset-Backed Securities – Not Self-Liquidating
- Non-Financial Asset-Backed Securities – Full Analysis

Report the overcollateralization ratio that reflects the value of the assets backing the debt issuance in comparison to the tranche held and all tranches senior as of the reporting date.

The ratio shall reflect the total unimpaired assets backing the debt issuance over the specific tranche held and all the tranches senior to the held tranche. For example, if the assets / expected cash flows supporting the debt issuance has declined to \$88, and there is still \$75 in issued senior debt and \$15 in issued mezzanine debt, a reporting entity holding senior tranche would report 117% (88/75) and a reporting entity holding the mezzanine debt shall report 98% (88/90).

The original overcollateralization ratio shall be based on supporting investment documentation.

Column 30 – Current Expected Payoff Date

Report the current expected pay-off date resulting from estimated cash flows and prepayment assumptions.

Column 31 – Origination Overcollateralization Percentage

Report the overcollateralization ratio that reflects the value of the assets backing the debt issuance in comparison to the tranche held and all tranches senior at the time of origination.

The ratio shall reflect the total unimpaired assets backing the debt issuance over the specific tranche held and all the tranches senior to the held tranche. For example, with \$100 in assets backing the debt issuance and \$75 in issued senior debt, \$15 in issued mezzanine debt, and \$10 in residual assets, a reporting entity holding senior tranche would report 133% (100/75) and a reporting entity holding the mezzanine debt shall report 111% (100/90).

The original overcollateralization ratio shall be based on supporting investment documentation.

Column 32 – Origination Expected Payoff Date

Report the expected pay-off date at the time of original acquisition. (This field should remain unchanged for as long as the security is held.)

Column 33 – Aggregate Deferred Interest

Some investments allow for interest payments to be deferred past the originally scheduled payment date without being considered past due under the agreement terms. Include the amount of interest reported as due and accrued for which the reporting entity has not received within 90 days of the originally scheduled payment date, that has not been nonadmitted under SSAP No. 34 – Investment Income Due and Accrued. For the avoidance of doubt, this should also include all accrued interest for investments that pay interest in full less frequently than annually per the agreement terms.

Column 34 – PIK Interest ~~Due and Accrued~~

Include the amount of reported interest ~~due and accrued~~ in which the terms of the investment permit ~~payment~~ paid “in kind” (PIK) instead of cash.

The amount captured shall reflect the cumulative amount of PIK interest included in the current principal balance.

In disclosing the cumulative amount of PIK interest, identify the specific amounts of PIK interest by lot and aggregate the amounts by CUSIP/PPN that have a net increase to the original par value. The net increase includes PIK interest added to the par value less disposals (i.e., repayments; sales) that are first applied to any PIK interest outstanding. As a practical expedient, an insurer may calculate the cumulative amount of PIK interest on a bond by subtracting the original principal / par value from the current principal / par value, but not less than \$0.

Column 35 – IssuerIssuer Definition:

The name of the legal entity that develops, registers and sells securities for the purpose of financing its operations and may be domestic or foreign governments, corporations or investment trusts. The issuer is legally responsible for the obligations of the issue and for reporting financial conditions, material developments and any other operational activities as required by the regulations of their jurisdictions.

The reporting entity is encouraged to use the following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reuters
- S&P/CUSIP
- Name used in either the relevant SEC filing or legal documentation for the transaction. Issuer is the name of the legal entity that can be found on documents such as SEC Form 424B2, Note Agreements, Prospectuses and Indentures, as appropriate. The name used should be as complete and detailed as possible to enable others to differentiate the legal entity issuing the security from another legal entity with a similar name.

Do not report ticker symbols, either internal or otherwise.

Column 36 – Issue

Issue information provides detailed data as to the type of security being reported (e.g., coupon, description of security, etc.). Below are examples of what could be provided, but additional information should be provided as appropriate for the security.

6% Senior 2018  
7% Subordinated Debenture 03/15/2022  
3% NY Housing Authority Debenture 2035

The reporting entity is encouraged to use the following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reuters
- S&P/CUSIP
- Descriptions used in either the relevant SEC filing or legal documentation for the transaction.

Do not report ticker symbols, either internal or otherwise. Include tranche information.

Column 37 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.



Column 38 – Capital Structure Code

Please identify the capital structure of the security using the following codes consistent with the SVO Notching Guidelines in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*:

Capital structure is sometimes referred to as rank or payment priority and can be found in feeds from the sources listed in the Issue and Issuer column.

As a general rule, a security is senior unsecured debt unless legal terms of the security indicate another position in the capital structure. Securities are senior or subordinated and are secured or unsecured. Municipal bonds, Federal National Mortgage Association securities (FNMA or Fannie Mae) and Federal Home Loan Mortgage Corporation securities (FHLMC or Freddie Mac) generally are senior debt, though there are examples of subordinated debt issued by FannieFNMA and FreddieFHLMC. 1<sup>st</sup> Lien is a type of security interest and not capital structure but could be used to determine which capital structure designation the security should be reported under. The capital structure of “Other” should rarely be used.

Capital structure includes securities subject to ~~SSAP No. 26R—Bonds~~ and ~~SSAP No. 43R—Asset-Backed Securities~~.

1. Senior Secured Debt

Senior secured is paid first in the event of a default and also has a priority above other senior debt with respect to pledged assets.

2. Senior Unsecured Debt

Senior unsecured securities have priority ahead of subordinated debt for payment in the event of default.

3. Subordinated Debt

Subordinated is secondary in its rights to receive its principal and interest payments from the borrower to the rights of the holders of senior debt (e.g., for asset-backed securities, this would include mezzanine tranches).

(Subordinated means noting or designating a debt obligation whose holder is placed in precedence below secured and general unsecured creditors e.g., another debtholder could block payments to that holder or prevent that holder of that subordinated debt from taking any action.)

4. Not Applicable

Securities where the capital structure 1 through 3 above do not apply.

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 8.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal Line 1909999999.

**SCHEDULE D – PART 3**

**LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR**

↓

**Detail Eliminated to Conserve Space**

↓

Bonds, preferred stocks and common stocks are to be grouped separately, showing subtotals for each category. Bonds should be grouped and arranged alphabetically as described in the instructions for Schedule D, Part 1, Sections 1 and 2. (Securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).

↓

**Detail Eliminated to Conserve Space**

↓

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated).....	0239999999
Certificates of Deposit (Unaffiliated).....	0249999999
Certificates of Deposit (Affiliated).....	02499999990259999999
Other Issuer Credit Obligations (Unaffiliated).....	02599999990269999999
Other Issuer Credit Obligations (Affiliated).....	02699999990279999999
Subtotals – Issuer Credit Obligations – Part 3.....	0509999997
Summary item from Part 5 for Issuer Credit Obligations.....	0509999998
Subtotals – Issuer Credit Obligations .....	0509999999

Asset-Backed Securities:

<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated).....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated).....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated).....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated).....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated).....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated).....	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated).....	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Subtotals – Asset-Backed Securities – Part 3.....	1909999997
Summary item from Part 5 for Asset-Backed Securities.....	1909999998
Subtotals – Asset-Backed Securities.....	1909999999
Subtotals – Issuer Credit Obligations and Asset-Backed Securities.....	2009999999

Bonds:

U.S. Governments.....	0109999999
All Other Governments.....	0309999999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	0509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	0709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....	0909999999
Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates.....	1509999999
SVO-Identified Funds.....	1619999999
Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Subtotals – Bonds – Part 3.....	2509999997
Summary item from Part 5 for Bonds.....	2509999998
Subtotals – Bonds.....	2509999999

Include all bonds and stocks acquired during the year except for those acquired and fully disposed of during the year. Include repoolings of mortgage-backed/asset-backed securities (e.g., giantization/megatization of FHLMC or FNMA mortgage-backed securities). ~~Only those~~ All asset-backed securities and bonds and certificates of deposit with maturity at time of acquisition in excess of one year are to be included. See SSAP No. 43R—Asset-Backed Securities for additional guidance. Exclude cash equivalents and short-term investments as described in *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments* with original maturities of three months or less.

## Detail Eliminated to Conserve Space

### Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker's confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor's CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor's CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 14.

### Column 2 – Description

Give a description of all ~~bonds and preferred and common stocks~~ investments. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 12, Issuer and Column 13, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter ~~complete the~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 12, Issuer.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit. As appropriate, the name of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

For asset-backed securities reported as CLOs (Collateralized Loan Obligations (CLO), CDOs (Collateralized Debt Obligations (CDO) or CLOs-CBOs (Collateralized Loan Bond Obligations (CBO), indicate what the CLO/CDO/CLO-CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate "Mix," in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate "synthetic."

### Column 3 — Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.~~

### Column 34 – Date Acquired

For public placements use trade date, not settlement date. For private placements, use funding date. Each issue of issuer credit obligations ~~bonds~~ or stocks acquired at public offerings on more than one date may be totaled on one line and the date of last acquisition inserted. All asset-backed securities shall be separately reported (no aggregation of separate acquisitions).

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter date of last purchase.

Column ~~54~~ – Name of Vendor (*Detail Eliminated to Conserve Space*)

Column ~~76~~ – Actual Cost (*Detail Eliminated to Conserve Space*)

Column ~~87~~ – Par Value

For ~~mortgage-backed/loanasset-backed and structured~~ securities, enter the par amount of principal purchased on a security on which the reporting entity has a claim. For ~~interest-interest-only bonds investments~~ without a principal amount on which the reporting entity has a claim, use a zero value. Enter the statement date par value for bonds with adjustable principal. An interest only bond with a small par amount of principal would use that amount.

For preferred stock, enter par value per share of stock if any.

For SVO-Identified Funds (~~Bond Exchange Traded Funds~~), enter 0.

Column ~~98~~ – Paid for Accrued Interest and Dividends

For SVO-Identified Funds (~~Bond Exchange Traded Funds~~), enter amount of dividends on shares acquired between the dividend declaration date and the ex-dividend date.

**\*\* Columns ~~10-9~~ through ~~15-14~~ will be electronic only. \*\***

Column 9 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 – Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 11 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

**Issuer Credit Obligations**

<u>U.S. Government Obligations</u> .....	0019999999
<u>Other U.S. Government Securities</u> .....	0029999999
<u>Non-U.S. Sovereign Jurisdiction Securities</u> .....	0039999999
<u>Municipal Bonds – General Obligations (Direct and Guaranteed)</u> .....	0049999999
<u>Municipal Bonds – Special Revenue</u> .....	0059999999

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

**Asset-Backed Securities**

<u>Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1019999999
<u>Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1029999999
<u>Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)</u> .....	1039999999
<u>Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)</u> .....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

U.S. States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued.

U.S. Special Revenue, Special Assessments Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Include appropriate state abbreviation for the state where the security is issued. Use “US” for federal agency issues.

Column 11 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 12 – Issuer *(Detail Eliminated to Conserve Space)*
- Column 13 – Issue *(Detail Eliminated to Conserve Space)*
- Column 14 – ISIN Identification *(Detail Eliminated to Conserve Space)*

Column 15 — ~~Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE D – PART 4**

**LONG-TERM BONDS AND STOCKS SOLD, REDEEMED OR OTHERWISE DISPOSED OF  
DURING CURRENT YEAR**



**Detail Eliminated to Conserve Space**

Bonds, preferred stocks and common stocks are to be grouped separately, showing subtotals for each category. Bonds should be grouped and arranged alphabetically as described in the instructions for Schedule D, Part 1, Sections 1 and 2. (Securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).



**Detail Eliminated to Conserve Space**

Category

Line Number

Issuer Credit Obligations:

U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated).....	0239999999
Certificates of Deposit (Unaffiliated).....	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated).....	02599999990269999999
Other Issuer Credit Obligations (Affiliated).....	02699999990279999999
Subtotals – Issuer Credit Obligations – Part 4.....	0509999997
Summary item from Part 5 for Issuer Credit Obligations.....	0509999998
Subtotals – Issuer Credit Obligations .....	0509999999



Asset-Backed Securities:

<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed(Not Exempt).....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated).....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated).....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated).....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated).....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated).....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated).....	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated).....	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Subtotals – Asset-Backed Securities – Part 4.....	1909999997
Summary item from Part 5 for Asset-Backed Securities.....	1909999998
Subtotals – Asset-Backed Securities.....	1909999999
Subtotals – Issuer Credit Obligations and Asset-Backed Securities.....	2009999999

Bonds:

U.S. Governments.....	0109999999
All Other Governments.....	0309999999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	0509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	0709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....	0909999999
Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds.....	1619999999
Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Subtotals – Bonds – Part 4.....	2509999997
Summary item from Part 5 for Bonds.....	2509999998
Subtotals – Bonds.....	2509999999

Include all bonds and stocks disposed of during the year except for those acquired and fully disposed of during the year. Include repoolings of mortgage-backed/asset-backed securities (e.g., giantization/megatization of FHLMC or FNMA mortgage-backed securities). ~~Only those~~ All asset-backed securities and bonds and certificates of deposit with maturity at time of acquisition in excess of one year are to be included. See *SSAP No. 43R—~~Loan-Backed and Structured~~ Asset-Backed Securities* for additional guidance. Exclude cash equivalents as described in *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments* with original maturities of three months or less.

**Detail Eliminated to Conserve Space**

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 26.

Column 2 – Description

Give a description of all bonds and preferred and common stock, including location of all banks, trust and miscellaneous companies. If bonds are serial issues, give amounts maturing each year. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 24, Issuer and Column 25, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter the complete name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 24, Issuer.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit. As appropriate, the name of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

For asset-backed securities reported as CLOs (Collateralized Loan Obligations (CLO), CDOs (Collateralized Debt Obligations (CDO) or CLOs-CBOs (Collateralized Loan-Bond Obligations (CBO), indicate what the CLO/CDO/CLO-CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate “Mix,” in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate “synthetic.”

Column 3 – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules~~  
**General Instructions.**

Column 43 – Disposal Date

For public placements use trade date, not settlement date. For private placements, use funding date. Each issue of bonds or stocks disposed of at public offerings on more than one date may be totaled on one line and the date of last disposal inserted. All asset-backed securities shall be separately reported (no aggregation of separate disposals).

For SVO-Identified ~~Funds (Bond Exchange Traded Funds)~~, enter date of last disposal.

Column ~~54~~ – Name of Purchaser

If matured or called under redemption option, so state and give price at which called.

Column ~~76~~ – Consideration

Include: In the determination of this amount, the broker's commission and incidental expenses of effecting delivery.

Exclude: Accrued interest and dividends.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter price received at sale, usually the number of shares sold times the selling price per share.

Column ~~87~~ – Par Value

For ~~mortgage-backed/loan-backed and structured~~ asset-backed securities, enter the par amount of principal sold on a security on which the reporting entity has a claim. For ~~interest-interest~~-only bonds without a principal amount on which the reporting entity has a claim, use a zero value. Enter the sale date par value for bonds with adjustable principal. An interest only bond with a small par amount of principal would use that amount.

For preferred stock, enter par value per share of stock if any.

For SVO-Identified Funds (Exchange Traded Funds), enter 0.

Column ~~98~~ – Actual Cost (*Detail Eliminated to Conserve Space*)

Column ~~109~~ – Prior Year Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~110~~ – Unrealized Valuation Increase/(Decrease) (*Detail Eliminated to Conserve Space*)

Column ~~111~~ – Current Year's (Amortization)/Accretion (*Detail Eliminated to Conserve Space*)

Column ~~112~~ – Current Year's Other-Than-Temporary Impairment Recognized

If the security has ~~suffered~~ been identified with an "other-than-temporary impairment," ~~this column should contain report~~ the amount of the direct write-down recognized. The amounts in this column are to be reported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of Net Income.

Column ~~113~~ – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~114~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve*)

Column ~~115~~ – Book/Adjusted Carrying Value at Disposal Date (*Detail Eliminated to Conserve Space*)

Column ~~116~~ – Foreign Exchange Gain (Loss) on Disposal (*Detail Eliminated to Conserve Space*)

Column ~~117~~ – Realized Gain (Loss) on Disposal

This should be the difference between the Consideration column amount and the Book/Adjusted Carrying Value at Disposal Date, excluding any portion that is attributable to foreign exchange differences.

For SVO-Identified ~~Funds~~ (Bond Exchange Traded Funds), enter the difference between the consideration, Column ~~76~~ and actual cost Column ~~98~~ at date of sale.

Bonds called or tendered where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee, the amount of realized gain (loss) reported is equal to the Par value of the investment (Column ~~87~~) less the B/ACV at the Disposal Date (Column ~~115~~).

Bonds called or tendered where consideration received is less than par:

For securities sold, redeemed or otherwise disposed of, the amount of investment income and realized gain reported shall be calculated in accordance with *SSAP No. 26R—Bonds*.

Column ~~19~~18 – Total Gain (Loss) On Disposal

Enter the sum of Column ~~17~~16, foreign exchange gain or (loss), and Column ~~18~~17, realized gain or (loss).

Column ~~20~~19 – Bond Interest/Stock Dividends Received During Year

For SSAP No. 30R funds and Mutual Funds (including Exchange Traded Funds— as Identified by the SVOSVO-Identified Bond Exchange Traded Funds), enter the amount of distributions received in cash or reinvested in additional shares.

Include: The proportionate share of investment income directly related to the securities reported in this schedule.

Report amounts net of foreign withholding tax.

Bonds called or tendered where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee; the amount of investment income reported is equal to the total consideration received (Column ~~7~~6) less the Par value of the investment (Column ~~8~~7).

Bonds called or tendered where consideration received is less than par:

For securities sold, redeemed or otherwise disposed of, the amount of investment income and realized gain reported shall be calculated in accordance with *SSAP No. 26R—Bonds*.

Column ~~21~~20 – Stated Contractual Maturity Date

For SSAP No. 30R funds and SVO-Identified Funds (Bond Exchange Traded Funds), leave blank.

For perpetual bonds, enter 01/01/9999.

**\*\* Columns ~~22-21~~ through ~~27-26~~ will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.

3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 22 – Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 2223 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

**Issuer Credit Obligations**

U.S. Government Obligations.....	0019999999
Other U.S. Government Securities.....	0029999999
Non-U.S. Sovereign Jurisdiction Securities.....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenue.....	0059999999

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

**Asset-Backed Securities**

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

U.S. States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued.

~~U.S. Special Revenue, Special Assessments Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions~~

~~Include appropriate state abbreviation for the state where the security is issued. Use "US" for federal agency issues.~~

~~Column 23 — Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column 24 – Issuer (Detail Eliminated to Conserve Space)~~

~~Column 25 – Issue (Detail Eliminated to Conserve Space)~~

~~Column 26 – ISIN Identification (Detail Eliminated to Conserve Space)~~

~~Column 27 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE D – PART 5**

**LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE YEAR AND FULLY DISPOSED OF DURING CURRENT YEAR**



**Detail Eliminated to Conserve Space**

Bonds, preferred stocks and common stocks are to be grouped separately, showing subtotals for each category. Bonds should be grouped and arranged alphabetically as described in the instructions for Schedule D, Part 1, Sections 1 and 2. (Securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).



**Detail Eliminated to Conserve Space**

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated).....	0239999999
Certificates of Deposit (Unaffiliated).....	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated).....	02599999990269999999
Other Issuer Credit Obligations (Affiliated).....	02699999990279999999
Subtotals – Issuer Credit Obligations .....	0509999998
<u>Asset-Backed Securities:</u>	
<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999

<u>Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)</u> .....	1049999999
<u>Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)</u> .....	1059999999
<u>Non-Agency Residential Mortgage-Backed Securities (Affiliated)</u> .....	1069999999
<u>Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</u> .....	1079999999
<u>Non-Agency Commercial Mortgage-Backed Securities (Affiliated)</u> .....	1089999999
<u>Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)</u> .....	1099999999
<u>Non-Agency – CLOs/CBOs/CDOs (Affiliated)</u> .....	1109999999
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)</u> .....	1119999999
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated)</u> .....	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
<u>Equity Backed Securities (Unaffiliated)</u> .....	1319999999
<u>Equity Backed Securities (Affiliated)</u> .....	1329999999
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)</u> .....	1339999999
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)</u> .....	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
<u>Lease-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1519999999
<u>Lease-Backed Securities – Practical Expedient (Affiliated)</u> .....	1529999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1539999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</u> .....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
<u>Lease-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1719999999
<u>Lease-Backed Securities – Full Analysis (Affiliated)</u> .....	1729999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1739999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</u> .....	1749999999
<u>Subtotals – Asset-Backed Securities</u> .....	1909999998
<u>Subtotals – Issuer Credit Obligations and Asset-Backed Securities</u> .....	2009999999

**Bonds:**

<u>U.S. Governments</u> .....	0109999999
<u>All Other Governments</u> .....	0309999999
<u>U.S. States, Territories and Possessions (Direct and Guaranteed)</u> .....	0509999999
<u>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u> .....	0709999999
<u>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations</u>	
<u>of Agencies and Authorities of Governments and Their Political Subdivisions</u> .....	0909999999
<u>Industrial and Miscellaneous (Unaffiliated)</u> .....	1109999999
<u>Hybrid Securities</u> .....	1309999999
<u>Parent, Subsidiaries and Affiliates</u> .....	1509999999
<u>SVO-Identified Funds</u> .....	1619999999
<u>Unaffiliated Bank Loans</u> .....	1909999999
<u>Unaffiliated Certificates of Deposit</u> .....	2019999999
<u>Subtotals – Bonds</u> .....	2509999998

~~Only those~~ All asset-backed securities and bonds and certificates of deposit with maturity at time of acquisition in excess of one year are to be included. Include repoolings of mortgage-backed/asset-backed securities (e.g., giantization/megatization of FHLMC or FNMA mortgage-backed securities). Refer to *SSAP No. 43R—Loan Backed and Structured Asset-Backed Securities* for accounting guidance. Exclude cash equivalents as described in *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments* with original maturities of three months or less.



**Detail Eliminated to Conserve Space**





Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 26.

Column 2 – Description

Give a description of all bonds and preferred and common stocks, including location of all banks, trust and miscellaneous companies. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 24, Issuer and Column 25, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For SVO-Identified Funds (Bond Exchange Traded Funds), enter ~~complete the~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 24, Issuer.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit. As appropriate, the name of the name of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

For asset-backed securities reported as CLOs (Collateralized Loan Obligations (CLO), CDOs (Collateralized Debt Obligations (CDO) or CLOs CBOs (Collateralized Loan Bond Obligations (CBO), indicate what the CLO/CDO/CLO-CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate “Mix,” in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate “synthetic.”

Column 3 – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.~~

Column 43 – Date Acquired

For public placements use trade date, not settlement date. For private placements, use funding date. Reporting entities may total on one line each issue of bonds or stocks acquired at public offerings on more than one date and insert the date of last acquisition. All asset-backed securities shall be separately reported (no aggregation of separate acquisitions).

For SVO-Identified Funds (Bond Exchange Traded Funds), enter date of last purchase.

Column 54 – Name of Vendor (Detail Eliminated to Conserve Space)

Column 65 – Disposal Date

For public placements use trade date, not settlement date. For private placements, use funding date. Reporting entities may total on one line each issue of bonds or stocks disposed of at public offerings on more than one date and insert the date of last disposal. All asset-backed securities shall be separately reported (no aggregation of separate disposals).

For SVO-Identified Funds (Bond Exchange Traded Funds), enter date of last disposal.

Column ~~76~~ – Name of Purchaser (*Detail Eliminated to Conserve Space*)

Column ~~98~~ – Actual Cost (*Detail Eliminated to Conserve Space*)

Column ~~409~~ – Consideration

Include: In the determination of this amount, the broker's commission and incidental expenses of effecting delivery.

Exclude: Accrued interest and dividends.

For SVO-Identified Funds (~~Bond~~ Exchange Traded Funds), enter price received at sale, usually the number of shares sold times the selling price per share.

Column ~~410~~ – Book/Adjusted Carrying Value at Disposal (*Detail Eliminated to Conserve Space*)

Column ~~4312~~ – Current Year's (Amortization)/Accretion (*Detail Eliminated to Conserve Space*)

Column ~~4413~~ – Current Year's Other-Than-Temporary Impairment Recognized

If the security has ~~suffered~~ been identified with an "other-than-temporary impairment," ~~this column should contain report~~ the amount of the direct write-down recognized. The amounts in this column are to be reported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of Net Income.

Column ~~4514~~ – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~4615~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve*)

Column ~~4716~~ – Foreign Exchange Gain (Loss) On Disposal (*Detail Eliminated to Conserve Space*)

Column ~~4817~~ – Realized Gain (Loss) on Disposal (*Detail Eliminated to Conserve Space*)

Column ~~4918~~ – Total Gain (Loss) On Disposal (*Detail Eliminated to Conserve Space*)

Column ~~2019~~ – Interest and Dividends Received During Year (*Detail Eliminated to Conserve Space*)

**\*\* Columns ~~22-21~~ through ~~27-26~~ will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.

- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 22 – Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 2223 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

**Issuer Credit Obligations**

U.S. Government Obligations.....	0019999999
Other U.S. Government Securities.....	0029999999
Non-U.S. Sovereign Jurisdiction Securities.....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenue.....	0059999999

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the Purposes and Procedures Manual of the NAIC Investment Analysis Office in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

**Asset-Backed Securities**

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

U.S. States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued.

U.S. Special Revenue, Special Assessments Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Include appropriate state abbreviation for the state where the security is issued. Use “US” for federal agency issues.

~~Column 23 — Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column 24 — Issuer (Detail Eliminated to Conserve Space)~~

~~Column 25 — Issue (Detail Eliminated to Conserve Space)~~

~~Column 26 — ISIN Identification (Detail Eliminated to Conserve Space)~~

~~Column 27 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

### SUMMARY INVESTMENT SCHEDULE

This schedule was developed to assist regulators in identifying and analyzing the risks inherent in a portfolio of securities as well as identifying the differences in valuation and admission between those practices prescribed or permitted by the state of domicile and those set forth in the NAIC *Accounting Practices and Procedures Manual*. This schedule includes only those assets from the general account. The line captions were developed with the intention of grouping securities with common risk characteristics together. These groupings were determined based upon a review of schedules within the NAIC Annual Statement and the Federal Financial Institutions Examination Council Consolidated Reports of Condition and Income for A Bank With Domestic and Foreign Offices (FFIEC 031, also known as the “Call Report”).

Column 1 – Gross Investment Holdings – Amount

This column represents the value reported on the Investment Schedules. The amounts reported in this column should tie to Column 1 of the Asset Page.

Column 2 – Gross Investment Holdings – Percentage

Amount represents the percentage of the individual Column 1 line item to the Total Invested Assets amount presented in Column 1, Line ~~13~~14.

Column 3 – Admitted Assets as Reported in the Annual Statement – Amount

This column represents the admitted value of an asset determined by applying the valuation procedures and admission criteria prescribed or permitted by the state of domicile (i.e., the basis of admitted assets reported in the Annual Statement). A variation between the amounts in Column 1 and Column 3 would indicate that a reporting entity valued or admitted an asset differently under its state law than it would have under the NAIC *Accounting Practices and Procedures Manual*. An example includes a case where an entity was required to nonadmit an asset under its state investment law but was not required to nonadmit under the NAIC *Accounting Practices and Procedures Manual* because there are no investment limits within the Manual. Another example includes a case where an entity was not able to admit an asset under the NAIC *Accounting Practices and Procedures Manual* (i.e., it did not meet the requirements of *SSAP No. 4—Assets and Nonadmitted Assets*) but was able to admit the asset under the basket clause within the state investment law. This Column should tie to Column 3 of the Asset page.

Column 4 – Admitted Assets as Reported in the Annual Statement – Securities Lending Reinvested Collateral Amount

This column represents Schedule DL, Part 1 (Page 2, Line 10) reflected in their respective investment categories.

Line ~~13~~14, Total Invested Assets should equal Column 3, Line ~~11~~12, Securities Lending.

Column 5 – Admitted Assets as Reported in the Annual Statement – Total Amount

For Lines 1 through ~~10~~11, Column 5 should equal Column 3 plus Column 4.

For Line ~~13~~14, Column 5 should equal Column 3, Line ~~13~~14 plus Column 4, Line ~~13~~14 minus Column 3, Line ~~11~~12.

Column 6 – Admitted Assets as Reported in the Annual Statement – Percentage

Amount represents the percentage of the individual Column 5 line item to the Total Invested Assets amount presented in Column 5, Line ~~13~~14.

Line 1.01 – U.S. Governments Obligations

Include: The value of all U.S. Government securities defined as U.S. Government Obligations as defined per the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. ~~Also include the value of all securities issued from agencies that are not backed by the full faith and credit of the U.S. Government but have a filing exemption detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* based on analytical judgement.~~

Column 1 should equal the Schedule D, Part 1, Section 1, Line 01099999990019999999 ~~plus Line 0029999999~~.

Line 1.02 – Other U.S. Government Obligations

Include: The value of all bonds issued from agencies that are not backed by the full faith and credit of the U.S. Government but have a filing exemption detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* based on analytical judgement.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0029999999.

Line 1.0203 – ~~All other Governments~~ Non-U.S. Sovereign Jurisdiction Securities

Include: The value of all ~~investments bonds~~ issued by non-U.S. sovereign governments, including bonds of political subdivisions and special revenue. This also includes bonds issued by utilities owned by non-U.S. governments and bonds fully guaranteed by non-U.S. governments.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 03099999990039999999.

Line 1.0304 – ~~U.S. States, Territories and Possessions, etc. Guaranteed~~ Municipal Bonds – General Obligations (Direct & Guaranteed

Include: The value of ~~general obligations of these entities (NAIC members), as well as bonds issued by utility companies owned by these entities.~~ securities bonds issued by states, cities, counties and other governmental entities to fund day-to-day obligations and to finance capital projects that are not secured by specific assets, but are backed by the “full faith and credit” (taxing power) of the issuer. Also include the value of securities issued by states, cities, counties, and other governmental entities to finance projects not backed by the taxing power of the issuer, but by revenues from the specific project or source. Also include other municipal securities that do not qualify as general obligation.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 05099999990049999999 ~~plus Line 0059999999~~.

Line 1.05 – Municipal Bonds – Special Revenue

Include: The value of bonds issued by states, cities, counties, and other governmental entities to finance projects not backed by the taxing power of the issuer, but by revenues from the specific project or source. Also include other municipal securities that do not qualify as general obligation.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0059999999.

Line 1.06 – Project Finance Bonds Issued by Operating Entities

Include: Include non-municipal securities bonds issued by an operating entity as defined in SSAP No. 26R – Bonds, that finances a single asset or operation (such as a toll road or power generation facility). For these investments, the asset or operation collateralizes the issuance and the cash flows produced satisfy the debt payments. The use of a bankruptcy remote entity (e.g., Special Purpose Vehicle) does not preclude reporting in this category when the entity is determined to represent an operating entity and the primary purpose of the debt issuance is to finance a specific operating project for the operating entity.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0069999999 plus Line 0079999999.

Line 1.07 – Corporate Bonds

Include: Issuer credit obligation issued by a company to raise capital and support company operations. Include convertible bonds, but not mandatory convertible bonds which are included in a separate category.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0089999999 plus Line 0099999999.

Line 1.08 – Mandatory Convertible Bonds

Include: A type of convertible bond that has a required conversion or redemption feature. Either on or before a contractual conversion date, the holder must convert the mandatory convertible into underlying common stock.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0109999999 plus Line 0119999999.

Line 1.09 – Single Entity Backed Obligations

Include: Bonds for which repayment is fully supported by an underlying contractual obligation of a single operating entity. This does not include corporate bonds or project finance structures.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0129999999 plus Line 0139999999.

Line 1.0410 – U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed SVO-Identified Funds – Fair Value/Mortgage Loans

Include: The value of all SVO-Identified Bond Exchange Traded Funds (ETF) included on the “SVO-Identified Bond ETF List” as published on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that do not qualify for, or for which the reporting entity has elected not to report at systematic value. Also include the value of all mortgage loans, in scope of SSAP No. 37 – Mortgage Loans, that have been filed with the SVO and included on the SVO Identified Credit Tenant Loan listing. The value of general obligations of cities, counties, townships, etc., as well as bonds issued by utility companies owned by these entities.

Column 1 should equal the Schedule D, Part 1, Section 1, Sum of Lines 0709999999, 0149999999, 0159999999, 0229999999 and 0239999999.

Line 1.11 – SVO-Identified Funds – Systematic Value

Include: The value of all SVO-Identified Bond Exchange Traded Funds (ETF) included on the “SVO-Identified Bond ETF List” as published on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that qualify for, and that the reporting entity has elected to report, at systematic value.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0159999999.

Line 1.12 – Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS

Include: Bonds issued by SEC-registered business development corporates, closed-end funds or similar operating entities registered under the 1940 Act.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0169999999 plus Line 0179999999.

Line 1.13 – Bank Loans - Issued

Include: Bank loans in this category shall be obligations of operating entities acquired directly at issuance by a reporting entity

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0189999999 plus Line 0199999999.

Line 1.14 – Bank Loans - Acquired

Include: Bank loans in this category shall be obligations of operating entities acquired through an assignment, participation or syndication.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0209999999 plus Line 0219999999.

Line 1.15 – Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans

Include: Mortgage loans, in scope of SSAP No. 37—Mortgage Loans, that have been filed with the SVO and included on the SVO-Identified Credit Tenant Loan listing. Investments in the form of security structures shall not be captured on this reporting line. Security structures supported by a credit tenant lease shall be reported as single entity back obligations (if qualifying) or captured in the appropriate reporting line for Asset-Backed Securities.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0229999999 plus Line 0239999999.

Line 1.16 – Certificates of Deposit

Include: Certificates of deposit that have a maturity date in excess of one year from the date of acquisition.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0249999999 plus Line 0259999999.



~~Line 1.0517 – U.S. Special Revenue & Special Assessment Obligations, etc. Non-Guaranteed All Other Issuer Credit Obligations (Unaffiliated)~~

~~Include: The value of those U.S. government issues not listed as “Securities That Are Considered “Exempt Obligations” For Purposes of Determining The Asset Valuation Reserve And The Risk Based Capital Calculation” in the *Purposes and Procedures manual of the NAIC Investment Analysis Office*, yet included as “Filing Exemptions for Other U.S. Government Obligations”. This category also includes bonds that are issued by states, territories, possessions and other political subdivisions that are issued for a specific financing project rather than as general obligation bonds. all other issuer credit obligations that are unaffiliated.~~

~~Column 1 should equal the Schedule D, Part 1, Section 1, Sum of Lines 0909999999, 0069999999, 0089999999, 0109999999, 0129999999, 0169999999, 0189999999, 0209999999, 0249999999 and 0259999999 plus Line 0279999999~~

~~Line 1.06 – Industrial and Miscellaneous All Other Issuer Credit Obligations (Affiliated)~~

~~Include: The value of all other issuer credit obligations that are affiliated. all non-governmental issues that do not qualify for some other bond category, including privatized (non government ownership) utility companies. Include Public Utilities.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1109999999, 0079999999, 0099999999, 0119999999, 0139999999, 0179999999, 0199999999, 0219999999 and 0269999999~~

~~Line 1.07 – Hybrid Securities~~

~~Include: The value of securities whose proceeds are accorded some degree of equity treatment by one or more of the nationally recognized statistical rating organizations and/or that are recognized as regulatory capital by the issuer’s primary regulatory authority.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1309999999.~~

~~Line 1.08 – Parent, Subsidiaries and Affiliates~~

~~Include: The value of all affiliated debt securities as defined under *SSAP No. 97 – Investments in Subsidiary, Controlled and Affiliated Entities*.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1509999999.~~

~~Line 1.09 – SVO Identified Funds~~

~~Include: The value of all Exchange Traded Funds (ETF) included on the “SVO-Identified Bond ETF List” as published on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that the SVO has determined are in scope of *SSAP No. 26R – Bonds* and can be reported on Schedule D, Part 1 and the SVO assigned a NAIC Designation, NAIC Designation Category and SVO Administrative Symbol published in the NAIC’s AVS+ system per the instructions in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* on the Compilation and Publication of the SVO List of Investment Securities.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1619999999.~~

~~Line 1.10 – Unaffiliated Bank Loans~~

~~Include: The value of all Unaffiliated Bank Loans that are within the scope of *SSAP No. 26R – Bonds*.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1909999999.~~

~~Line 1.11 Unaffiliated Certificates of Deposit~~

~~Include: The value of all Unaffiliated Certificates of Deposit that are within the scope of SSAP No. 26R Bonds.~~

~~Column 1 should equal the Schedule D, Part 1, Line 2019999999.~~

Line 1.120718 – Total Long Term Bonds Issuer Credit Obligations

Sum of Lines 1.01 to 1.110617.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0509999999

The amount reported in Column 1 should equal the amount reported in Line 1, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 1, Column 3, Page 2, Assets.

Line 2.01 – Financial Asset-Backed Securities Self-Liquidating (Unaffiliated)

Include: Include residential and commercial mortgage-backed securities that are self-liquidating and unaffiliated.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1019999999, 1029999999, 1039999999, 1049999999, 1059999999, 1079999999, 1099999999 and 1119999999.

Line 2.02 – Financial Asset-Backed Securities Self-Liquidating (Affiliated)

Include: Include residential and commercial mortgage-backed securities that are self-liquidating and affiliated.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1069999999, 1089999999, 1109999999 and 1129999999.

Line 2.03 – Financial Asset-Backed Securities Not Self-Liquidating (Unaffiliated)

Include: Include all unaffiliated financial asset-backed securities where the structure does not represent a design where the underlying collateral converts into cash over a period of time.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1319999999 plus Line 1339999999.

Line 2.04 – Financial Asset-Backed Securities Not Self-Liquidating (Affiliated)

Include: Include all affiliated financial asset-backed securities where the structure does not represent a design where the underlying collateral converts into cash over a period of time.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1329999999 plus Line 1349999999.

Line 2.05 – Non-Financial Asset-Backed Securities (Unaffiliated)

Include: Include unaffiliated bonds backed by assets that are expected to generate a meaningful level of cash flows toward repayment of the bond through use, licensing, leasing, servicing or management fees, or other similar cash flow generation.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1519999999, 1539999999, 1719999999 and 1739999999.

Line 2.06 – Non-Financial Asset-Backed Securities (Affiliated)

Include: Include affiliated bonds backed by assets that are expected to generate a meaningful level of cash flows toward repayment of the bond through use, licensing, leasing, servicing or management fees, or other similar cash flow generation.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1529999999, 1549999999, 1729999999 and 1749999999.

Line 2.07 – Total Asset-Backed Securities

Sum of Lines 2.01 to 2.06.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1909999999

The amount reported in Column 1, Line 1.07 plus Line 2.07 should equal the amount reported in Line 1, Column 1, Page 2, Assets.

The amount reported in Column 3, Line 1.07 plus Line 2.07 should equal the amount reported in Line 1, Column 3, Page 2, Assets.

Line 23.01 – Preferred Stocks – Industrial and Miscellaneous (Unaffiliated) *(Detail Eliminated to Conserve Space)*

Line 23.02 – Preferred Stocks – Parent, Subsidiaries and Affiliates *(Detail Eliminated to Conserve Space)*

Line 23.03 – Total Preferred Stocks

Sum of Lines 23.01 to 23.02.

The amount reported in Column 1 should equal the amount reported in Line 2.1, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 2.1, Column 3, Page 2, Assets.

Line 34.01 – Common Stocks – Industrial and Miscellaneous (Unaffiliated) Publicly Traded

Include: The value of all investments in the common stock of unaffiliated entities. Publicly traded common stock includes, but is not limited to, equity securities traded on a public exchange, master limited partnerships trading as common stock and American deposit receipts only if the security is traded on the New York, American or NASDAQ exchanges, and publicly traded common stock warrants.

Exclude: Mutual funds that should be reported on Line 34.05.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5019999999.

Line 34.02 – Common Stocks – Industrial and Miscellaneous (Unaffiliated) Other

Include: The value of all industrial and miscellaneous common stock of unaffiliated entities not reported in Line 3.1. Includes, but is not limited to:

- (1) Equity securities not traded on a public exchange (e.g., private equities).
- (2) Master limited partnership common stock not traded on the New York, American or NASDAQ exchanges.

Exclude: Mutual funds that should be reported on Line 34.05.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5029999999.

Line 34.03 – Common Stocks – Parent, Subsidiary and Affiliates Publicly Traded (*Detail Eliminated to Conserve*)

Line 34.04 – Common Stocks – Parent, Subsidiary and Affiliates Other

Include: The value of all unaffiliated entities not reported in Line 34.03.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5929999999.

Line 34.05 – Common Stocks – Mutual Funds (*Detail Eliminated to Conserve Space*)

Line 34.06 – Common Stocks – Unit Investment Trusts (*Detail Eliminated to Conserve Space*)

Line 34.07 – Common Stocks – Closed-End Funds (*Detail Eliminated to Conserve Space*)

Line 34.08 – Common Stocks – Exchange Traded Funds (*Detail Eliminated to Conserve Space*)

Line 34.09 – Total Common Stocks

Sum of Lines 34.01 to 34.08.

The amount reported in Column 1 should equal the amount reported in Line 2.2, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 2.2, Column 3, Page 2, Assets.

Line 45.01 – Mortgage Loans – Farm Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.02 – Mortgage Loans – Residential Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.03 – Mortgage Loans – Commercial Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.04 – Mortgage Loans – Mezzanine Real Estate Loans (*Detail Eliminated to Conserve Space*)

Line 45.05 – Total Valuation allowance (*Detail Eliminated to Conserve Space*)

Line 45.06 – Total Mortgage Loans

Sum of Lines 45.01 to 45.05.

The amount reported in Column 1 should equal the amount reported in Line 3.1 plus Line 3.2, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 3.1 plus Line 3.2, Column 3, Page 2, Assets.

Line ~~56~~ – Real Estate

Include: Properties occupied by the company. (Line ~~56.01~~).

Properties held for the production of income. (Line ~~56.02~~).

Properties held for sale. (Line ~~56.03~~).

Line ~~56.01~~, Column 1 should equal the amount reported in Line 4.1, Column 1, Page 2, Assets.

Line ~~56.01~~, Column 3 should equal the amount reported in Line 4.1, Column 3, Page 2, Assets.

Line ~~56.02~~, Column 1 should equal the amount reported in Line 4.2, Column 1, Page 2, Assets.

Line ~~56.02~~, Column 3 should equal the amount reported in Line 4.2, Column 3, Page 2, Assets.

Line ~~56.03~~, Column 1 should equal the amount reported in Line 4.3, Column 1, Page 2, Assets.

Line ~~56.03~~, Column 3 should equal the amount reported in Line 4.3, Column 3, Page 2, Assets.

Line ~~67.01~~ – Cash (*Detail Eliminated to Conserve Space*)

Line ~~67.02~~ – Cash Equivalents (*Detail Eliminated to Conserve Space*)

Line ~~67.03~~ – Short Term Investments (*Detail Eliminated to Conserve Space*)

Line ~~67.04~~ – Cash, Cash Equivalents and Short-term investments

Sum of Lines ~~67.01~~ to ~~67.03~~.

Column 1 should equal the amount reported in Line 5, Column 1, Page 2, Assets.

Column 3 should equal the amount reported in Line 5, Column 3, Page 2, Assets.

Line ~~78~~ – Contract Loans (*Detail Eliminated to Conserve Space*)

Line ~~89~~ – Derivatives (*Detail Eliminated to Conserve Space*)

Line ~~910~~ – Other Invested Assets (*Detail Eliminated to Conserve Space*)

Line ~~1011~~ – Receivables for Securities (*Detail Eliminated to Conserve Space*)

Line ~~112~~ – Securities Lending (Reinvested Collateral Line 10, Asset Page) (*Detail Eliminated to Conserve Space*)

Line ~~1213~~ – Other Invested Assets (Page 2, Line 11)

Include: The value of all other invested assets that have not been included in Lines 1 through ~~112~~ above.

Column 1 should equal the amount reported in Line 11, Column 1, Page 2, Assets.

Column 3 should equal the amount reported in Line 11, Column 3, Page 2, Assets.

Line ~~1314~~ – Total Invested Assets

Sum of Lines 1 to ~~1213~~. The amount reported in Column 1 should equal the amount of total invested assets reported in Line ~~1213~~, Column 1, Page 2, Assets.

Sum of Lines 1 to ~~1213~~. The amount reported in Column 3 should equal the amount of total invested assets reported in Line ~~1213~~, Column 3, Page 2, Assets.

**SCHEDULE D – VERIFICATION BETWEEN YEARS****BONDS AND STOCKS**

The categories of bonds and stocks to be reported are: issuer credit obligations; asset-backed securities; preferred stocks; and common stocks. A grand total of all activity is also required.

Column 1 – Total

Equals the sum of Columns 2 through 5.

Line 1 – Book/Adjusted Carrying Value of Bonds and Stocks, December 31 of Prior Year

In Column 1, Report-report the book/adjusted carrying value of Bonds and Stocks owned as of December 31 on Schedule D, Verification Between Years, of the prior year's annual statement.

Line 2 – Cost of Bonds and Stocks Acquired

Report the actual cost to acquire bonds and stocks for the year. The cost of acquiring the investment should be consistent with the accounting guidance contained in the *Accounting Practices and Procedures Manual*.

Line 3 – Accrual of Discount

Report the total amount of discount accrued for the year, including the amount on bonds and stocks still owned as of the reporting date and reported on Schedule D, Part 1, Section 1, Column ~~13~~10, Schedule D, Part 1, Section 2, Column 10 and Schedule D, Part 2, Section 1, Column 16, and the amount on bonds and stocks disposed in the current year and reported on Schedule D, Part 4, Column ~~12~~11.

Line 4 – Unrealized Valuation Increase/(Decrease)

In Column 1, Report-report the total unrealized valuation increase/(decrease) for the year.

Column 2 should equal Schedule D, Part 1, Section 1, Column 9 plus Schedule D, Part 4, Column 10, Line 0509999999

Column 3 should equal Schedule D, Part 1, Section 2, Column 9 plus Schedule D, Part 4, Column 10, Line 1909999999

Column 4 should equal Schedule D, Part 2, Section 1, Column 15 plus Schedule D, Part 4, Column 10, Line 4509999999

Column 5 should equal Schedule D, Part 2, Section 2, Column 13 plus Schedule D, Part 4, Column 10, Line 5989999999

Line 5 – Total Gain (Loss) on Disposals

Report the gain (loss) on sales of bonds and stocks for the year.

Line 6 – Deduct Consideration for Bonds and Stocks Disposed of During the Year

Report the total considerations received on bonds and stocks for the year.

Line 7 – Deduct Amortization of Premium

Report the total amount of premium amortized for the year, including the amount on bonds and stocks still owned as of the reporting date and reported on Schedule D, Part 1, Section 1, Column ~~13~~10, Schedule D, Part 1, Section 2, Column 10 and Schedule D, Part 2, Section 1, Column 16, and the amount on bonds and stocks disposed in the current year and reported on Schedule D, Part 4, Column ~~12~~11.

**Line 8 – Total Foreign Exchange Change in Book/Adjusted Carrying Value**

In Column 1, Report-report the unrealized foreign exchange gain or (loss) for the year.

Column 2 should equal Schedule D, Part 1, Section 1, Column 12 plus Schedule D, Part 4, Column 14, Line 0509999999

Column 3 should equal Schedule D, Part 1, Section 2, Column 12 plus Schedule D, Part 4, Column 14, Line 1909999999

Column 4 should equal Schedule D, Part 2, Section 1, Column 19 plus Schedule D, Part 4, Column 14, Line 4509999999

Column 5 should equal Schedule D, Part 2, Section 2, Column 16 plus Schedule D, Part 4, Column 14, Line 5989999999

**Line 9 – Deduct Current Year’s Other-Than-Temporary Impairment Recognized**

In Column 1, Report-report the other-than-temporary impairments for the year.

Column 2 should equal Schedule D, Part 1, Section 1, Column 11 plus Schedule D, Part 4, Column 12, Line 0509999999

Column 3 should equal Schedule D, Part 1, Section 2, Column 11 plus Schedule D, Part 4, Column 12, Line 1909999999

Column 4 should equal Schedule D, Part 2, Section 1, Column 17 plus Schedule D, Part 4, Column 12, Line 4509999999

Column 5 should equal Schedule D, Part 2, Section 2, Column 14 plus Schedule D, Part 4, Column 12, Line 5989999999

**Line 10 – Total Investment Income Recognized as a Result of Prepayment Penalties and/or Acceleration Fees**

Report only the total investment income recognized, using the information recorded in Schedule D, Part 4, Column 20, for bonds and stocks that were sold, disposed or otherwise redeemed during the year, as a result of a prepayment penalty and/or acceleration fee. Line 10 should equal Note 5, Line 5Q(2).

**Line 11 – Book/Adjusted Carrying Value at End of Current Period**

The amount in Line 11 should tie to the Assets Page, Column 1, the sum of the lines for Bonds, Line 1, Preferred Stocks, Line 2.1 and Common Stocks, Line 2.2.

**Line 12 – Deduct Total Nonadmitted Amounts**

Include: The amount of the portfolio that is in excess of any investment limitation.

The amount of any goodwill that exceeds the surplus limitation as described in *SSAP No. 68—Business Combinations and Goodwill*.

The amount to be reported here should tie to the Assets Page, Column 2, the sum of the lines for Bonds, Line 1, Preferred Stocks, Line 2.1, and Common Stocks, Line 2.2.

**Line 13 – Statement Value of Bonds and Stocks, Current Period**

This amount should tie to the Assets Page, Column 3, the sum of the lines for Bonds, Line 1, Preferred Stocks, Line 2.1, and Common Stocks, Line 2.2.

**SCHEDULE D – SUMMARY BY COUNTRY****LONG-TERM BONDS AND STOCKS OWNED DECEMBER 31 OF CURRENT YEAR**

Enter summarized amounts in the appropriate columns by the specified major classifications, subdividing into United States, Canada, and Other Countries where applicable. For purposes of this schedule, investments in Other Countries are considered Foreign Investments. For the definition of Foreign Investment, and Domestic Investment, see instructions to the Supplemental Investment Risk Interrogatories.

Column 2 – Fair Value

For certain bonds, values other than actual market may appear in this column. (See Schedule D, Part 1 instructions for details.)

Exclude: Accrued interest.

Column 3 – Actual Cost

Include: Brokerage and other related fees, to the extent they do not exceed the fair market value at the date of acquisition.

Exclude: Accrued interest.

~~Lines 8  
through 11~~

~~Bonds – Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (Unaffiliated)~~

~~Include: Exchange Traded Funds as Identified by the SVO reported in Schedule D, Part 1.~~

~~Unaffiliated Bank Loans reported on Schedule D, Part 1.~~

~~Unaffiliated Certificates of Deposits reported on Schedule D, Part 1.~~

Line ~~17~~ – Total Bonds

Columns 1, 2, 3, and 4 should agree with Columns ~~18~~, ~~97~~, ~~7-5~~ and ~~106~~, respectively, in Schedule D, Part 1, Sections 1 and 2.

Column 1 should equal Column 1, Line 1 of the Assets page.



**SCHEDULE D – PART 1A – SECTION 1****QUALITY AND MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31  
BY MAJOR TYPE AND NAIC DESIGNATION**

The schedule summarizes the aggregate book/adjusted carrying value of all bond holdings, including those in Schedule DA and Schedule E, Part 2 by quality, designation, maturity and bond categories. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk.

The maturity category for a particular holding is determined by the following criteria:

- a. Serial issues and mandatory fixed prepayment obligations valued on an amortizable basis may be distributed based on the par value of each scheduled repayment date and the final installment and adjusted for any discount or premium. Such holdings reported at market may be distributed based on market value by applying market rate to each scheduled repayment.
- b.
  - (i) ~~Mortgage-backed/loan-backed and structured~~Asset-backed securities (these securities are considered loan-backed securities and subject to the guidance in *SSAP No. 43R—Loan-Backed and Structured Asset-Backed Securities*) should be distributed based on the anticipated future prepayment cash flows used to value the security.
  - (ii) Other bonds with optional prepayment provisions should be distributed based on the expected future prepayments used to value the security.
  - (iii) SVO-Identified Bond Exchange Traded Funds ~~as Identified by the SVO~~ (as described in the Investment Schedules General Instructions) should be reported in Column 6, “No Maturity Date” in Section 9 “SVO-Identified Funds.” Only funds reported in Section 9 would be reported in Column 6.
- c. Place all holdings in default as to principal or interest in the “Over 20 years” category in the absence of definitive information as to final settlement. Perpetual bonds should also be included in this category.
- d. Consider obligations without maturity date and payable on demand to be due within one year if in good standing. Otherwise, include in the “Over 20 years” category, or earlier if justifiable.

There are ~~45-54~~ sections to this schedule: Sections 1 through ~~44-50~~ for each of the ~~44-50~~ bond categories, Section ~~42-51~~ for total bonds current year, Section ~~43-52~~ for total bonds prior year, Section ~~44-53~~ for total bonds publicly traded and Section ~~45-54~~ for total bonds privately placed. The ~~44-50~~ bond categories combine corresponding subtotals from Schedule D, Part 1, Sections 1 and 2; Schedule DA, Part 1; and Schedule E, Part 2 as follows, and for each of those ~~44-50~~ bond categories, the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

- |            |  |
|------------|--|
| Section 1. | <u>U.S. Governments Obligations</u>  |
|            | Line <del>0109999999-0019999999</del> from Schedule D, Part 1, <u>Section 1</u> , Column <del>448</del> ; Schedule DA, Part 1, Column <del>76</del> ; and Schedule E, Part 2, Column 7.  |
| Section 2. | <del>All</del> <u>Other U.S. Governments Securities</u>  |
|            | Lines <del>0309999999-0029999999</del> from Schedule D, Part 1, <u>Section 1</u> , Column <del>844</del> ; Schedule DA, Part 1, Column <del>76</del> ; and Schedule E, Part 2, Column 7. |
| Section 3. | <del>U.S. States, Territories and Possessions, Guaranteed</del> <u>Non-U.S. Sovereign Jurisdiction Securities</u>  |
|            | Lines <del>0509999999-0039999999</del> from Schedule D, Part 1, <u>Section 1</u> , Column <del>448</del> ; Schedule DA, Part 1, Column <del>76</del> ; and Schedule E, Part 2, Column 7. |

- Section 4. ~~U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed~~ Municipal Bonds – General Obligations  
 Lines ~~0709999999-0049999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 5. ~~U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed~~ Municipal Bonds – Special Revenue  
 Lines ~~0909999999-0059999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 6. ~~Industrial & Miscellaneous (Unaffiliated)~~ Project Finance Bonds Issued by Operating Entities (Unaffiliated)  
 Line ~~1109999999-0069999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 7. ~~Hybrid Securities~~ Project Finance Bonds Issued by Operating Entities (Affiliated)  
 Lines ~~1309999999-0079999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 8. ~~Parent, Subsidiaries and Affiliates~~ Corporate Bonds (Unaffiliated)  
 Lines ~~1509999999-0089999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 9. ~~SVO-Identified Funds~~ Corporate Bonds (Affiliated)  
 Lines ~~1619999999-0099999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 10. ~~Unaffiliated Bank Loans~~ Mandatory Convertible Bonds (Unaffiliated)  
 Lines ~~1909999999-0109999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 11. ~~Unaffiliated Certificates of Deposit~~ Mandatory Convertible Bonds (Affiliated)  
 Lines ~~2019999999-0119999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column ~~76~~; and Schedule E, Part 2, Column 7.
- Section 12. Single Entity Backed Obligations (Unaffiliated)  
Line 0129999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.
- Section 13. Single Entity Backed Obligations (Affiliated)  
Line 0139999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.
- Section 14. SVO-Identified Bond Exchange Traded Funds – Fair Value  
Line 0149999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.

Section 15. SVO-Identified Bond Exchange Traded Funds – Systematic ValueLine 0159999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 16. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)Line 0169999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 17. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)Line 0179999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 18. Bank Loans - Issued (Unaffiliated)Line 0189999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 19. Bank Loans - Issued (Affiliated)Line 0199999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 20. Bank Loans - Acquired (Unaffiliated)Line 0209999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 21. Bank Loans - Acquired (Affiliated)Line 0219999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)Line 0229999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)Line 0239999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 24. Certificates of Deposit (Unaffiliated)Line 0249999999 from Schedule D, Part 1, Section 1, Column 8.Section 25. Certificates of Deposit (Affiliated)Line 0259999999 from Schedule D, Part 1, Section 1, Column 8.Section 26. Other Issuer Credit Obligations (Unaffiliated)Line 02599999990269999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.

Section 627. Other Issuer Credit Obligations (Affiliated)Line 02699999990279999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 76; and Schedule E, Part 2, Column 7.Section 728. Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt)Line 1019999999 from Schedule D, Part 1, Section 2, Column 8.Section 829. Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt)Line 1029999999 from Schedule D, Part 1, Section 2, Column 8.Section 2930. Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)Line 1039999999 from Schedule D, Part 1, Section 2, Column 8.Section 431. Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt)Line 1049999999 from Schedule D, Part 1, Section 2, Column 8.Section 432. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)Line 1059999999 from Schedule D, Part 1, Section 2, Column 8.Section 233. Non-Agency Residential Mortgage-Backed Securities (Affiliated)Line 1069999999 from Schedule D, Part 1, Section 2, Column 8.Section 334. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)Line 1079999999 from Schedule D, Part 1, Section 2, Column 8.Section 435. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)Line 1089999999 from Schedule D, Part 1, Section 2, Column 8.Section 536. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)Line 1099999999 from Schedule D, Part 1, Section 2, Column 8.Section 637. Non-Agency – CLOs/CBOs/CDOs (Affiliated)Line 1109999999 from Schedule D, Part 1, Section 2, Column 8.Section 738. Other Financial Asset-Backed Securities (Unaffiliated)Line 1119999999 from Schedule D, Part 1, Section 2, Column 8.Section 839. Other Financial Asset-Backed Securities (Affiliated)Line 1129999999 from Schedule D, Part 1, Section 2, Column 8.Section 3940. Equity-Backed Securities (Unaffiliated)Line 1319999999 from Schedule D, Part 1, Section 2, Column 8.

Section 041. Equity-Backed Securities (Affiliated)Line 1329999999 from Schedule D, Part 1, Section 2, Column 8.Section 142. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)Line 1339999999 from Schedule D, Part 1, Section 2, Column 8.Section 243. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)Line 1349999999 from Schedule D, Part 1, Section 2, Column 8.Section 344. Lease-Backed Securities – Practical Expedient (Unaffiliated)Line 1519999999 from Schedule D, Part 1, Section 2, Column 8.Section 445. Lease-Backed Securities – Practical Expedient (Affiliated)Line 1529999999 from Schedule D, Part 1, Section 2, Column 8.Section 546. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)Line 1539999999 from Schedule D, Part 1, Section 2, Column 8.Section 647. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)Line 1549999999 from Schedule D, Part 1, Section 2, Column 8.Section 748. Lease-Backed Securities – Full Analysis (Unaffiliated)Line 1719999999 from Schedule D, Part 1, Section 2, Column 8.Section 849. Lease-Backed Securities – Full Analysis (Affiliated)Line 1729999999 from Schedule D, Part 1, Section 2, Column 8.Section 4950. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)Line 1739999999 from Schedule D, Part 1, Section 2, Column 8.Section 051. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)Line 1749999999 from Schedule D, Part 1, Section 2, Column 8.

The quality designation used is the “NAIC Designation” that appears with each bond as listed in the *Valuations of Securities*. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. For each Section 1 through 1526, seven lines of information are shown, which are numbered in a format “X.Y” where the number “X” is the number of the section and the number “Y” is the order of the line within the section. The lines within each section are categorized as follows for Section “X”.

X.1	Highest Quality	(NAIC 1)
X.2	High Quality	(NAIC 2)
X.3	Medium Quality	(NAIC 3)
X.4	Low Quality	(NAIC 4)
X.5	Lower Quality	(NAIC 5)
X.6	In or near default	(NAIC 6)
X.7	Total for section	

Column 11 is to contain publicly traded securities i.e., those securities that have been assigned a CUSIP/CINS number in the *Valuations of Securities*. Any securities outside the CUSIP/PPN/CINS coding system will be considered publicly traded for Annual Statement purposes (e.g., short-term investments). Exclude bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144.

Column 12 is to contain privately placed securities as identified with Private Placement Numbers (PPN) in the *Valuations of Securities*. A PPN can be differentiated by the presence of a \*, #, or @ sign appearing in either the sixth, seventh or eighth digit of the nine-digit CUSIP-like number. Include bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144 that have been assigned a CUSIP/CINS number in the *Valuations of Securities*.

~~Column 12~~ Footnote (a)

Include bonds that are qualified for resale under SEC Rule 144A.

Include bonds that are freely tradable under SEC Rule 144 (e.g., that are presently held by, and for the immediately preceding three-year period have been held by, persons unrelated to the issuer); however, there shall be excluded any such security containing a contractual restriction against resale (a “right of first refusal” provision is not considered a restriction against resale).

Footnote (d)

Provide the total book/adjusted carrying value amount reported in Section ~~4251~~, Column 1 by NAIC designation that represents the amount of securities reported in Schedule DA and Schedule E, Part 2.

The sum of the amounts by NAIC designation (NAIC 1, NAIC 2, NAIC 3, NAIC 4, NAIC 5 and NAIC 6) reported in the footnote should equal the sum of Schedule DA, Part 1, Column 76, Line ~~2509999999~~0509999999 plus Schedule E, Part 2, Column 7, Line ~~2509999999~~0509999999.

SCHEDULE D – PART 1A – SECTION 2MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31  
BY MAJOR TYPE AND SUBTYPE

The schedule summarizes the aggregate book/adjusted carrying value of all bond holdings, including those in Schedule DA and Schedule E, Part 2 by maturity, major bond categories and the subcategories of issuer obligations, and mortgage-backed/loan-backed and structured securities.

The maturity category for a particular holding is determined by the following criteria:

- a. ~~Serial issues and mandatory fixed prepayment obligations valued on an amortizable basis may be distributed based on the par value of each scheduled repayment date and the final installment and adjusted for any discount or premium. Such holdings reported at market may be distributed based on market value by applying market rate to each scheduled repayment.~~
- b. (i) ~~Mortgage-backed/loan-backed and structured securities (these securities are considered loan-backed securities and subject to the guidance in SSAP No. 43R – Loan-Backed and Structured Securities) should be distributed based on the anticipated future prepayment cash flows used to value the security.~~
- (ii) ~~Other bonds with optional prepayment provisions should be distributed based on the expected future prepayments used to value the security.~~
- (iii) ~~Exchange Traded Funds as Identified by the SVO (as described in the Investment Schedules General Instructions) should be reported in Column 6, “No Maturity Date” in Section 9 “SVO Identified Funds.” Only funds reported in Section 9 would be reported in Column 6.~~
- e. ~~Place all holdings in default as to principal or interest in the “Over 20 years” category in the absence of definitive information as to final settlement. Perpetual bonds should also be included in this category.~~
- d. ~~Consider obligations without maturity date and payable on demand to be due within one year if in good standing. Otherwise, include in the “Over 20 years” category, or earlier if justifiable.~~

There are 15 sections to this schedule: Sections 1 through 11 for each of the 11 bond categories, Section 12 for total bonds current year, Section 13 for total bonds prior year, Section 14 for total bonds publicly traded and Section 15 for total bonds privately placed. The 11 bond categories combine corresponding subtotals from Schedule D, Part 1; Schedule DA, Part 1; and Schedule E, Part 2 as follows, and for each of those 11 bond categories, the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

Section 1. ~~U.S. Governments~~

Line 0109999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 2. ~~All Other Governments~~

Lines 0309999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 3. ~~U.S. States, Territories and Possessions, Guaranteed~~

Lines 0509999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 4. ~~U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed~~

Lines 0709999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 5. ~~U.S. Special Revenue & Special Assessment Obligations, etc. Non guaranteed~~

Lines 0909999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

~~Section 6. — Industrial & Miscellaneous (Unaffiliated)~~~~Line 1109999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~~~Section 7. — Hybrid Securities~~~~Lines 1309999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~~~Section 8. — Parent, Subsidiaries and Affiliates~~~~Lines 1509999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~~~Section 9. — SVO Identified Funds~~~~Lines 1619999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~~~Section 10. — Unaffiliated Bank Loans~~~~Lines 1909999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~~~Section 11. — Unaffiliated Certificates of Deposit~~~~Lines 2019999999 from Schedule D, Part 1, Column 11.~~~~For each major section, the following subgroups, which are described in the Investment Schedules General Instructions, shall be presented by maturity category:~~~~Sections 1 through 7:~~~~Issuer Obligations~~~~Residential Mortgage Backed Securities~~~~Commercial Mortgage Backed Securities~~~~Other Loan Backed and Structured Securities~~~~Sections 8:~~~~Issuer Obligations~~~~Residential Mortgage Backed Securities~~~~Commercial Mortgage Backed Securities~~~~Other Loan Backed and Structured Securities~~~~Affiliated Bank Loans — Issued~~~~Affiliated Bank Loans — Acquired~~~~Section 9:~~~~Exchange Traded Funds — as Identified by the SVO~~~~Section 10:~~~~Unaffiliated Bank Loans — Issued~~~~Unaffiliated Bank Loans — Acquired~~~~Section 11:~~~~Unaffiliated Certificates of Deposit~~~~Sections 12 through 15:~~~~Issuer Obligations~~~~Residential Mortgage Backed Securities~~~~Commercial Mortgage Backed Securities~~~~Other Loan Backed and Structured Securities~~~~SVO Identified Funds~~~~Affiliated Bank Loans~~~~Unaffiliated Bank Loans~~~~Unaffiliated Certificates of Deposit~~~~Column 11 is to contain publicly traded securities, i.e., those securities that have been assigned a CUSIP/CINS number in the *Valuations of Securities*. Any securities outside the CUSIP/PPN/CINS coding system will be considered publicly traded for~~



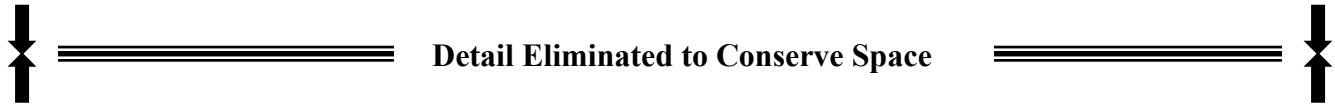
~~annual statement purposes (e.g., short term investments). Exclude bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144.~~

~~Column 12 is to contain privately placed securities as identified with Private Placement Numbers (PPN) in the *Valuations of Securities*. A PPN can be differentiated by the presence of a \*, #, or @ sign appearing in either the sixth, seventh or eighth digit of the nine digit CUSIP-like number. Include bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144 that have been assigned a CUSIP/CINS number in the *Valuations of Securities*.~~

**SCHEDULE DA – PART 1**

**SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR**

Include all investments whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were one year or less except those defined as cash or cash equivalents in accordance with *SSAP No. 2R—Cash, Cash Equivalents, Drafts and Short-Term Investments*. All short-term investments owned at Dec. 31 of current year should be separated into bonds, mortgage loans, other short-term invested assets and investments in parent, subsidiaries and affiliates. Within each category, investments should be arranged alphabetically.



**Detail Eliminated to Conserve Space**

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Government Obligations .....	0019999999
Other U.S. Government Securities .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated) .....	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
U.S. Governments	
Issuer Obligations.....	0019999999
Residential Mortgage-Backed Securities .....	0029999999
Commercial Mortgage-Backed Securities.....	0039999999
Other Loan-Backed and Structured Securities .....	0049999999
Subtotals—U.S. Governments .....	0109999999
All Other Governments	

Issuer Obligations.....	0219999999
Residential Mortgage Backed Securities .....	0229999999
Commercial Mortgage Backed Securities.....	0239999999
Other Loan Backed and Structured Securities .....	0249999999
Subtotals—All Other Governments .....	0309999999
<b>U.S. States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations.....	0419999999
Residential Mortgage Backed Securities .....	0429999999
Commercial Mortgage Backed Securities.....	0439999999
Other Loan Backed and Structured Securities .....	0449999999
Subtotals—U.S. States, Territories and Possessions (Direct and Guaranteed) .....	0509999999
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations.....	0619999999
Residential Mortgage Backed Securities .....	0629999999
Commercial Mortgage Backed Securities.....	0639999999
Other Loan Backed and Structured Securities .....	0649999999
Subtotals—U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	0709999999
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>	
Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities .....	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities .....	0849999999
Subtotals—U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions .....	0909999999
<b>Industrial and Miscellaneous (Unaffiliated)</b>	
Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities .....	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities .....	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999
<b>Hybrid Securities</b>	
Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals—Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates Bonds</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans—Issued.....	1459999999
Affiliated Bank Loans—Acquired.....	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds .....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds—as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans—Issued.....	1819999999
Unaffiliated Bank Loans—Acquired.....	1829999999
Subtotals—Unaffiliated Bank Loans.....	1909999999

Total Bonds

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – <del>Affiliated Bank Loans</del> Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – <del>Unaffiliated Bank Loans</del> Issuer Credit Obligations (Affiliated).....	24799999990499999999
Subtotals – <del>Bonds</del> Issuer Credit Obligations.....	25099999990509999999
Parent, Subsidiaries and Affiliates	
Mortgage Loans.....	7019999999
Other Short-Term Invested Assets.....	7029999999
Subtotals – Parent, Subsidiaries and Affiliates.....	7109999999
Mortgage Loans.....	7309999999
Other Short-Term Invested Assets.....	7509999999
Total Short-Term Investments.....	7709999999



Column 2 – Restricted Asset Code

Enter “\*” in this column for all SVO Identified Funds designated for systematic value.

Enter “@” in this column for all Principal STRIP Bonds or other zero coupon bonds.

Enter “%” in this column for all investments which have been reported on this schedule for more than one consecutive year.

Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

If short-term investments are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

If the security is an SVO Identified Fund designated for systematic value or Principal STRIP bond or other zero coupon bond and is not under the exclusive control of the company, the “\*”, “@” or “%” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).

If the “%” code is used in conjunction with the “\*” or “@” codes, the “%” code should appear after the “\*” or “@” codes immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

**Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “\*”, “@” or “%” with the “^” preceding the “\*”, “@” or “%” depending on the asset being reported, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

If the “%” code is used in conjunction with the “\*” or “@” codes, the “%” code should appear after the “\*” or “@” codes immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

~~Column 3 Foreign~~

~~Insert the appropriate code in the column based on the matrix provided in the Investment Schedules General Instructions.~~

~~Column 43 – Date Acquired (Detail Eliminated to Conserve Space)~~  
~~Column 54 – Name of Vendor (Detail Eliminated to Conserve Space)~~  
~~Column 65 – Maturity Date (Detail Eliminated to Conserve Space)~~  
~~Column 76 – Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)~~  
~~Column 87 – Unrealized Valuation Increase (Decrease) (Detail Eliminated to Conserve Space)~~  
~~Column 98 – Current Year’s (Amortization)/Accretion (Detail Eliminated to Conserve Space)~~  
~~Column 109 – Current Year’s Other-Than-Temporary Impairment Recognized (Detail Eliminated to Conserve Space)~~  
~~Column 110 – Total Foreign Exchange Change in Book/Adjusted Carrying Value (Detail Eliminated to Conserve)~~  
~~Column 121 – Par Value (Detail Eliminated to Conserve Space)~~  
~~Column 132 – Actual Cost (Detail Eliminated to Conserve Space)~~  
~~Column 1514 – Nonadmitted Interest Due & Accrued (Detail Eliminated to Conserve Space)~~  
~~Column 1615 – Stated Rate of Interest (Detail Eliminated to Conserve Space)~~  
~~Column 1716 – Effective Rate of Interest (Detail Eliminated to Conserve Space)~~  
~~Column 1817 – Interest – When Paid (Detail Eliminated to Conserve Space)~~  
~~Column 1918 – Interest – Amount Received During Year (Detail Eliminated to Conserve Space)~~

### ===== X **Detail Eliminated to Conserve Space** X =====

**\*\* Columns 21-20 and through 23-22 will be electronic only. \*\***

~~Column 21 Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column 20 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.

5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.

6. The investment does not involve a related party.

Column 21 – Foreign

Insert the appropriate code in the column based on the **matrix provided in the Investment Schedules General Instructions.**

Column 22 – NAIC Designation Category (*Detail Eliminated to Conserve Space*)

**↓** **====** **Detail Eliminated to Conserve Space** **====** **↓**

NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

The sum of the amounts reported for each NAIC Designation Category Equivalent in the footnote should equal Line 25099999990509999999.

**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 asset page  
and not included on Schedules A, B, BA, D, DB and E.)

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current reporting year. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's unaffiliated agent (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged). These securities will be reported in aggregate on the Assets page, Line 10.

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10 or reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E), but not both.

Reinvested collateral assets reported on Schedule DL, Part 1 are excluded from other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

**SVO-Identified Bond Exchange Traded Funds** ~~as Identified by the SVO~~, which are described in the Investment Schedules General Instructions, are to be included in SVO Identified Funds.

**If an insurer has any detail lines reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:**

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**
- **List of stock exchange names and abbreviations.**

CategoryLine NumberIssuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated) .....	0209999999
Bank Loans - Acquired (Affiliated) .....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated) .....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	02599999990269999999
Other Issuer Credit Obligations (Affiliated) .....	02699999990279999999
Total Issuer Credit Obligations .....	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt) .....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt) .....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) .....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated) .....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) .....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated) .....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) .....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated) .....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) .....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated) .....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated) .....	1319999999
Equity Backed Securities (Affiliated) .....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) .....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated) .....	1349999999



<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated) .....	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated) .....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated) .....	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated) .....	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
<u>Total – Asset-Backed Securities.....</u>	<u>1909999999</u>
<u>Total – Issuer Credit Obligations and Asset-Backed Securities .....</u>	<u>2009999999</u>

**Bonds (Schedule D, Part 1 type):**

**U.S. Governments**

Issuer Obligations.....	0019999999
Residential Mortgage Backed Securities .....	0029999999
Commercial Mortgage Backed Securities.....	0039999999
Other Loan Backed and Structured Securities .....	0049999999
Subtotals – U.S. Governments .....	0109999999

**All Other Governments**

Issuer Obligations .....	0219999999
Residential Mortgage Backed Securities .....	0229999999
Commercial Mortgage Backed Securities.....	0239999999
Other Loan Backed and Structured Securities .....	0249999999
Subtotals – All Other Governments .....	0309999999

**U.S. States, Territories and Possessions (Direct and Guaranteed)**

Issuer Obligations.....	0419999999
Residential Mortgage Backed Securities .....	0429999999
Commercial Mortgage Backed Securities.....	0439999999
Other Loan Backed and Structured Securities .....	0449999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed) .....	0509999999

**U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)**

Issuer Obligations .....	0619999999
Residential Mortgage Backed Securities .....	0629999999
Commercial Mortgage Backed Securities.....	0639999999
Other Loan Backed and Structured Securities .....	0649999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) .....	0709999999

**U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions**

Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities .....	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities .....	0849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions .....	0909999999

**Industrial and Miscellaneous (Unaffiliated)**

Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities .....	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities .....	1049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated) .....	1109999999

**Hybrid Securities**

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals— Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans— Issued.....	1459999999
Affiliated Bank Loans— Acquired.....	1469999999
Subtotals— Parent, Subsidiaries and Affiliates.....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans— Issued.....	1819999999
Unaffiliated Bank Loans— Acquired.....	1829999999
Subtotals— Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
<b>Total Bonds</b>	
Subtotals— Issuer Obligations.....	2419999999
Subtotals— Residential Mortgage Backed Securities.....	2429999999
Subtotals— Commercial Mortgage Backed Securities.....	2439999999
Subtotals— Other Loan Backed and Structured Securities .....	2449999999
Subtotals— SVO Identified Funds.....	2459999999
Subtotals— Affiliated Bank Loans.....	2469999999
Subtotals— Unaffiliated Bank Loans.....	2479999999
Subtotals— Unaffiliated Certificates of Deposit.....	2489999999
Subtotals— Total Bonds.....	2509999999

**Detail Eliminated to Conserve Space**

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

For Lines 0019999999 through ~~2509999999~~2009999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in (Column 112).

The CUSIP reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 ..... Schedule BA, Part 1, Column 1
- Line 9709999999 ..... Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A type) .....	9209999999
Mortgage Loans on Real Estate (Schedule B type).....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	9509999999
Cash (Schedule E, Part 1 type).....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—~~as Identified by the SVO, enter complete name of the fund~~the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

~~Enter “\*” in this column for all SVO Identified Funds designated for systematic value.~~

~~Enter “@” in this column for all Principal STRIP Bonds or other zero-coupon bonds.~~

~~Enter “&” in this column for TBA (To Be Announced) securities.~~

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If assets are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

~~If the security is an SVO Identified Fund designated for systematic value, Principal STRIP bond or other zero coupon bond, certificates of deposit under the FDIC limit or a TBA (To Be Announced) security and is not under the exclusive control of the company, the “\*”, “@” or “&” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “\*”, “@” or “&” with the “^” preceding the other characters (“\*”, “@” or “&”) depending on the asset being reported, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~64~~  
Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 4  
 Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~2019~~  
 Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column 17  
 Line 940999999 ..... Schedule BA, Part 1, Column 7  
 Line 950999999 ..... Schedule DA, Part 1, Column 22  
 Line 970999999 ..... Schedule E, Part 2, Column 11

For Lines 920999999, 930999999, 960999999 and 980999999, the column should be left blank.

The NAIC Designation, Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed but will be three sub-columns in the data table.

- ~~NAIC Designation~~ \_\_\_\_\_ Column 4A
- ~~NAIC Designation Modifier~~ \_\_\_\_\_ Column 4B
- ~~SVO Administrative Symbol~~ \_\_\_\_\_ Column 4C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Column 5 – Fair Value

The value reported for this column should be determined in a manner consistent with the fair value column instructions of other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~97~~  
Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 7  
 Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~409~~  
 Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~87~~  
 Line 920999999 ..... Schedule A, Part 1, Column 10  
 Line 930999999 ..... FV of the underlying collateral Schedule B, Part 1  
 Line 940999999 ..... Schedule BA, Part 1, Column 11

For those lines where the same type of investment is reported on other schedules but do not have a fair value column, report the amount consistent with instructions for the following:

Line 950999999 ..... Report B/ACV, Schedule DA, Part 1, Column ~~76~~  
 Line 960999999 ..... Report Balance, Schedule E Part 1, Column 6  
 Line 970999999 ..... Report B/ACV, Schedule E Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~44~~8
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~8~~7
- Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~6~~5
- Line 920999999 ..... Schedule A, Part 1, Column 9
- Line 930999999 ..... Schedule B, Part 1, Column 8
- Line 940999999 ..... Schedule BA, Part 1, Column 12
- Line 950999999 ..... Schedule DA, Part 1, Column ~~7~~6
- Line 609999999 ..... Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 ..... Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Column ~~22~~19
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 19
- Line 950999999 ..... Schedule DA, Part 1, Column ~~6~~5
- Line 970999999 ..... Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- 401999999 through 450999999 ..... Preferred Stock (Schedule D, Part 2, Section 1 type)
- 501999999 through 598999999 ..... Common Stock (Schedule D, Part 2, Section 2 type)
- 920999999 ..... Real Estate (Schedule A type)
- 930999999 ..... Mortgage Loans on Real Estate (Schedule B type)
- 940999999 ..... Other Invested Assets (Schedule BA type)
- 980999999 ..... Other Assets

**\*\* Columns 8 through 12 will be electronic only. \*\***

Column 8 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.

3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

<u>Lines 001999999 through 050999999 .....</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999 .....</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999 .....</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999 .....</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999 .....</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999 .....</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999 .....</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999 .....</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A type) .....</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1 type).....</u>	<u>9609999999</u>
<u>Other Assets.....</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

## Column 810 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

~~Report the fair value level that represents the inputs used to determine fair value. Whenever possible, the reported fair value shall reflect level 1 (quoted prices in active market), followed by level 2 (other observable inputs that do not qualify as level 1), and then level 3 (unobservable inputs). In all situations fair value shall be determined in accordance with SSAP No. 100R—Fair Value. Whenever possible, fair value should represent the price at which the security could be sold, based on market information. Fair value should only be determined analytically when the market based value cannot be obtained.~~

The following is a listing of valid fair value level indicators to show the fair value hierarchy level.

“1” for Level 1

“2” for Level 2

“3” for Level 3

The following is a listing of the valid method indicators to show the method used by the reporting entity to determine the Rate Used to Obtain Fair Value.

“a” for securities where the rate is determined by a pricing service.

“b” for securities where the rate is determined by a stock exchange.

“c” for securities where the rate is determined by a broker or custodian. The reporting entity should obtain and maintain the pricing policy for any broker or custodian used as a pricing source. In addition, the broker must either be approved by the reporting entity as a counterparty for buying and selling securities or be an underwriter of the security being valued.

“d” for securities where the rate is determined by the reporting entity or a third party contracted by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.

“e” for securities where the rate is determined by the unit price published in the NAIC *Valuation of Securities*.

Enter a combination of hierarchy and method indicator. The fair value hierarchy level indicator would be listed first and the method used to determine fair value indicator would be listed next. For example, use “1b” to report Level 1 for the fair value hierarchy level and stock exchange for the method used to determine fair value.

The guidance in *SSAP No. 100R—Fair Value* allows the use of net asset value per share (NAV) instead of fair value for certain investments. If NAV is used instead of fair value leave blank.

## Column 911 – Source Used to Obtain Fair Value

For Method Code “a,” identify the specific pricing service used.

For Method Code “b,” identify the specific stock exchange used.

The listing of most **stock exchange codes can be found in the Investment Schedules General Instructions.**

For Method Code “c,” identify the specific broker or custodian used.

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

If net asset value (NAV) is used instead of fair value, the reporting entity should use “NAV” to indicate net asset value used instead of fair value.

## Column 10 – Legal Entity Identifier (LEI)

~~Provide the 20-character Legal Entity Identifier (LEI) for any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column 11~~ – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- ~~Lines 001999999 through 250999999~~ Lines 001999999 through 250999999..... Schedule D, Part 1, Section 1, Column 135
- ~~Lines 101999999 through 190999999~~ ..... Schedule D, Part 1, Section 2, Column 37
- ~~Lines 401999999 through 450999999~~ ..... Schedule D, Part 2, Section 1, Column 127
- ~~Lines 501999999 through 598999999~~ ..... Schedule D, Part 2, Section 2, Column 254

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A type) ..... 9209999999
- Mortgage Loans on Real Estate (Schedule B type)..... 9309999999
- Other Invested Assets (Schedule BA type)..... 9409999999
- Short-Term Invested Assets (Schedule DA, Part 1 type)..... 9509999999
- Cash (Schedule E, Part 1 type)..... 9609999999
- Cash Equivalents (Schedule E, Part 2 type)..... 9709999999
- Other Assets..... 9809999999

~~Column 12~~ — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction~~



~~but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~

~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

~~6. The investment does not involve a related party.~~

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

<del>Lines 0019999999 through 2509999999 .....</del>	<del>Schedule D, Part 1, Column 35</del>
<del>Lines 4019999999 through 4509999999 .....</del>	<del>Schedule D, Part 2, Section 1, Column 28</del>
<del>Lines 5019999999 through 5989999999 .....</del>	<del>Schedule D, Part 2, Section 2, Column 25</del>
<del>Line 9309999999 .....</del>	<del>Schedule B, Part 1, Column 20</del>
<del>Line 9409999999 .....</del>	<del>Schedule BA, Part 1, Column 27</del>
<del>Line 9509999999 .....</del>	<del>Schedule DA, Part 1, Column 23</del>
<del>Line 9709999999 .....</del>	<del>Schedule E, Part 2, Column 12</del>

The column should be left blank for the following lines:

<del>Real Estate (Schedule A type) .....</del>	<del>9209999999</del>
<del>Cash (Schedule E, Part 1 type).....</del>	<del>9609999999</del>
<del>Other Assets.....</del>	<del>9809999999</del>

**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 asset page.)

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current reporting year. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity (i.e., collateral is received by the reporting entity that can be resold or repledged).

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E) or reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10, but not both.

Reinvested collateral assets reported on Schedule DL, Part 2 are included in the other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

**SVO-Identified Bond Exchange Traded Funds** ~~as Identified by the SVO~~ that are described in the Investment Schedules General Instructions are to be included in SVO Identified Funds.

**If an insurer has any detail lines reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:**

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**
- **List of stock exchange names and abbreviations.**

CategoryLine NumberIssuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated) .....	0209999999
Bank Loans - Acquired (Affiliated) .....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated) .....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	0269999999
Other Issuer Credit Obligations (Affiliated) .....	0279999999
<b>Total Issuer Credit Obligations</b>	<b>0509999999</b>

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt) .....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt) .....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) .....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated) .....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) .....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated) .....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) .....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated) .....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) .....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated) .....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated) .....	1319999999
Equity Backed Securities (Affiliated) .....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) .....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated) .....	1349999999

Non-Financial Asset-Backed Securities – Practical Expedient

<u>Lease-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1519999999
<u>Lease-Backed Securities – Practical Expedient (Affiliated)</u> .....	1529999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1539999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</u> .....	1549999999

Non-Financial Asset-Backed Securities – Full Analysis

<u>Lease-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1719999999
<u>Lease-Backed Securities – Full Analysis (Affiliated)</u> .....	1729999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1739999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</u> .....	1749999999

Total – Asset-Backed Securities..... 1909999999

Total – Issuer Credit Obligations and Asset-Backed Securities ..... 2009999999

Bonds (Schedule D, Part 1):U.S. Governments

<u>Issuer Obligations</u> .....	0019999999
<u>Residential Mortgage Backed Securities</u> .....	0029999999
<u>Commercial Mortgage Backed Securities</u> .....	0039999999
<u>Other Loan Backed and Structured Securities</u> .....	0049999999
<u>Subtotals – U.S. Governments</u> .....	0109999999

All Other Governments

<u>Issuer Obligations</u> .....	0219999999
<u>Residential Mortgage Backed Securities</u> .....	0229999999
<u>Commercial Mortgage Backed Securities</u> .....	0239999999
<u>Other Loan Backed and Structured Securities</u> .....	0249999999
<u>Subtotals – All Other Governments</u> .....	0309999999

U.S. States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0419999999
<u>Residential Mortgage Backed Securities</u> .....	0429999999
<u>Commercial Mortgage Backed Securities</u> .....	0439999999
<u>Other Loan Backed and Structured Securities</u> .....	0449999999
<u>Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)</u> .....	0509999999

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0619999999
<u>Residential Mortgage Backed Securities</u> .....	0629999999
<u>Commercial Mortgage Backed Securities</u> .....	0639999999
<u>Other Loan Backed and Structured Securities</u> .....	0649999999
<u>Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u> .....	0709999999

U.S. Special Revenue and Special Assessment Obligations and all Non-GuaranteedObligations of Agencies and Authorities of Governments and Their Political Subdivisions

<u>Issuer Obligations</u> .....	0819999999
<u>Residential Mortgage Backed Securities</u> .....	0829999999
<u>Commercial Mortgage Backed Securities</u> .....	0839999999
<u>Other Loan Backed and Structured Securities</u> .....	0849999999
<u>Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</u> .....	0909999999

Industrial and Miscellaneous (Unaffiliated)

<u>Issuer Obligations</u> .....	1019999999
<u>Residential Mortgage Backed Securities</u> .....	1029999999
<u>Commercial Mortgage Backed Securities</u> .....	1039999999
<u>Other Loan Backed and Structured Securities</u> .....	1049999999
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated)</u> .....	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals— Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans— Issued.....	1459999999
Affiliated Bank Loans— Acquired.....	1469999999
Subtotals— Parent, Subsidiaries and Affiliates.....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans— Issued.....	1819999999
Unaffiliated Bank Loans— Acquired.....	1829999999
Subtotals— Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
<b>Total Bonds</b>	
Subtotals— Issuer Obligations.....	2419999999
Subtotals— Residential Mortgage Backed Securities.....	2429999999
Subtotals— Commercial Mortgage Backed Securities.....	2439999999
Subtotals— Other Loan Backed and Structured Securities .....	2449999999
Subtotals— SVO Identified Funds.....	2459999999
Subtotals— Affiliated Bank Loans.....	2469999999
Subtotals— Bank Loans.....	2479999999
Subtotals— Unaffiliated Certificates of Deposit.....	2489999999
Subtotals— Total Bonds.....	2509999999

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

For Lines 0019999999 through 2509999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in (Column 412).

The CUSIP reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through 2509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 ..... Schedule BA, Part 1, Column 1
- Line 9709999999 ..... Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A) .....	9209999999
Mortgage Loans on Real Estate (Schedule B) .....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1).....	9509999999
Cash (Schedule E, Part 1) .....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

~~For SVO-Identified Bond Exchange Traded Funds—as Identified by the SVO, enter complete name of the fund—the anem of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year.~~

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

~~Enter “\*” in this column for all SVO Identified Funds designated for systematic value.~~

~~Enter “@” in this column for all Principal STRIP Bonds or other zero coupon bonds.~~

~~Enter “&” in this column for TBA (To Be Announced) securities.~~

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non insulated separate account filing.~~

If assets are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

If the security is an SVO Identified Fund designated for systematic value, Principal STRIP bond or other zero coupon bond, certificates of deposit under the FDIC limit or a TBA (To Be Announced) security and is not under the exclusive control of the company, the “\*”, “@” or “&” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non insulated separate account filing, the “^” should appear first and may be used simultaneously with the “\*”, “@” or “&” with the “^” preceding the other characters (“\*”, “@” or “&”) depending on the asset being reported, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~64~~  
~~Lines 101999999 through 190999999~~ ..... Schedule D, Part 1, Section 2, Column 4  
 Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~20~~19  
 Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column 17  
 Line 940999999 ..... Schedule BA, Part 1, Column 7  
 Line 950999999 ..... Schedule DA, Part 1, Column 22  
 Line 970999999 ..... Schedule E, Part 2, Column 11

For Lines 920999999, 930999999, 960999999 and 980999999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed but will be three sub-columns in the data table.

- ~~NAIC Designation~~ ..... Column ~~4A~~
- ~~NAIC Designation Modifier~~ ..... Column ~~4B~~
- ~~SVO Administrative Symbol~~ ..... Column ~~4C~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Column 5 – Fair Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~97~~  
~~Lines 101999999 through 190999999~~ ..... Schedule D, Part 1, Section 2, Column 7  
 Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~40~~  
 Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~87~~  
 Line 920999999 ..... Schedule A, Part 1, Column 10  
 Line 930999999 ..... FV of the underlying collateral Schedule B, Part 1  
 Line 940999999 ..... Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules but do not have a fair value column, report the amount in these columns in the other schedules for the lines shown below:

Line 950999999 ..... Report B/ACV, Schedule DA, Part 1, Column ~~76~~  
 Line 960999999 ..... Report Balance, Schedule E, Part 1, Column 6  
 Line 970999999 ..... Report B/ACV, Schedule E, Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~44~~8
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~8~~7
- Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~6~~5
- Line 920999999 ..... Schedule A, Part 1, Column 9
- Line 930999999 ..... Schedule B, Part 1, Column 8
- Line 940999999 ..... Schedule BA, Part 1, Column 12
- Line 950999999 ..... Schedule DA, Part 1, Column ~~7~~6
- Line 609999999 ..... Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 ..... Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~22~~19
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 19
- Line 950999999 ..... Schedule DA, Part 1, Column ~~6~~5
- Line 970999999 ..... Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- 401999999 through 450999999 ..... Preferred Stock (Schedule D, Part 2, Section 1 type)
- 501999999 through 598999999 ..... Common Stock (Schedule D, Part 2, Section 2 type)
- 920999999 ..... Real Estate (Schedule A type)
- 930999999 ..... Mortgage Loans on Real Estate (Schedule B type)
- 940999999 ..... Other Invested Assets (Schedule BA type)
- 980999999 ..... Other Assets

**\*\* Columns 8 through 12 will be electronic only. \*\***

Column 8 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
  
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.



3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

<u>Lines 001999999 through 050999999 .....</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999 .....</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999 .....</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999 .....</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999 .....</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999 .....</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999 .....</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999 .....</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A) .....</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1) .....</u>	<u>9609999999</u>
<u>Other Assets .....</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

- Column ~~8~~10 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail eliminated...*)
- Column ~~9~~11 – Source Used to Obtain Fair Value (*Detail eliminated to conserve space*)

Column ~~10~~ — Legal Entity Identifier (LEI)

~~Provide the 20 character Legal Entity Identifier (LEI) for any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column ~~11~~12 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999..... Schedule D, Part 1, Section 1, Column ~~35~~
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 37
- Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~27~~
- Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~25~~

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A) ..... 9209999999
- Mortgage Loans on Real Estate (Schedule B) ..... 9309999999
- Other Invested Assets (Schedule BA)..... 9409999999
- Short-Term Invested Assets (Schedule DA, Part 1)..... 9509999999
- Cash (Schedule E, Part 1) ..... 9609999999
- Cash Equivalents (Schedule E, Part 2)..... 9709999999
- Other Assets..... 9809999999

Column ~~12~~ — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- 4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- 5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- 6. ~~The investment does not involve a related party.~~

The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0019999999 through 2509999999 .....	Schedule D, Part 1, Column 35
Lines 4019999999 through 4509999999 .....	Schedule D, Part 2, Section 1, Column 28
Lines 5019999999 through 5989999999 .....	Schedule D, Part 2, Section 2, Column 25
Line 9309999999 .....	Schedule B, Part 1, Column 20
Line 9409999999 .....	Schedule BA, Part 1, Column 27
Line 9509999999 .....	Schedule DA, Part 1, Column 23
Line 9709999999 .....	Schedule E, Part 2, Column 12

The column should be left blank for the following lines:

Real Estate (Schedule A) .....	9209999999
Cash (Schedule E, Part 1) .....	9609999999
Other Assets .....	9809999999

**SCHEDULE E – PART 2 – CASH EQUIVALENTS**

List all investments owned whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were three months or less and defined as cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments. Include Money Market Mutual Funds.


**Detail Eliminated to Conserve Space**


<u>Category</u>	<u>Line Number</u>
<b>Bonds Issuer Credit Obligations:</b>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Securities .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenue .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
<b>Bonds Issued from SEC-Registered Business Development Corps,</b>	
Closed End Funds & REITS (Unaffiliated) .....	0169999999
<b>Bonds Issued from SEC-Registered Business Development Corps,</b>	
Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans – Issued (Unaffiliated) .....	0189999999
Bank Loans – Issued (Affiliated) .....	0199999999
Bank Loans – Acquired (Unaffiliated) .....	0209999999
Bank Loans – Acquired (Affiliated) .....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Other Issuer Credit Obligations (Unaffiliated) .....	0259999999
Other Issuer Credit Obligations (Affiliated) .....	0269999999
<b>U.S. Governments</b>	
Issuer Obligations .....	0019999999
Residential Mortgage Backed Securities .....	0029999999
Commercial Mortgage Backed Securities .....	0039999999
Other Loan Backed and Structured Securities .....	0049999999
Subtotals – U.S. Governments .....	0109999999
<b>All Other Governments</b>	
Issuer Obligations .....	0219999999
Residential Mortgage Backed Securities .....	0229999999
Commercial Mortgage Backed Securities .....	0239999999
Other Loan Backed and Structured Securities .....	0249999999

Subtotals—All Other Governments .....	0309999999
<b>U.S. States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations.....	0419999999
Residential Mortgage Backed Securities .....	0429999999
Commercial Mortgage Backed Securities.....	0439999999
Other Loan Backed and Structured Securities .....	0449999999
Subtotals—States, Territories and Possessions (Direct and Guaranteed).....	0509999999
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations.....	0619999999
Residential Mortgage Backed Securities .....	0629999999
Commercial Mortgage Backed Securities.....	0639999999
Other Loan Backed and Structured Securities .....	0649999999
Subtotals—Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) .....	0709999999
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>	
Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities .....	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities .....	0849999999
Subtotals—Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions .....	0909999999
<b>Industrial and Miscellaneous (Unaffiliated)</b>	
Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities .....	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities .....	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999
<b>Hybrid Securities</b>	
Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals—Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates Bonds</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans—Issued.....	1459999999
Affiliated Bank Loans—Acquired .....	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds .....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans—Issued.....	1819999999
Unaffiliated Bank Loans—Acquired.....	1829999999
Subtotals—Unaffiliated Bank Loans.....	1909999999

Total Bonds

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – <del>Affiliated Bank Loans</del> Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – <del>Unaffiliated Bank Loans</del> Issuer Credit Obligations (Affiliated).....	24799999990499999999
Subtotals – <del>Bonds</del> Issuer Credit Obligations.....	25099999990509999999
Sweep Accounts.....	8109999999
Exempt Money Market Mutual Funds – as Identified by SVO.....	8209999999
All Other Money Market Mutual Funds.....	8309999999
Qualified Cash Pools Under SSAP No. 2R.....	8409999999
Other Cash Equivalents.....	8509999999
Total Cash Equivalents.....	8609999999



**Detail Eliminated to Conserve Space**

Column 3 – Restricted Asset Code

Enter “%” in this column for all investments except qualifying cash pooling structures per SSAP No. 2R and money market mutual funds which have been reported on this schedule for more than one consecutive quarter.

Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

If a cash equivalent is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **codes identified in the Investment Schedules General Instructions** in this column.

If the “%” code is used, the “%” code should appear first, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

**Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “%” code, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).



**Detail Eliminated to Conserve Space**

**\*\* Columns 10 through 11 will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 – NAIC Designation Category

Provide the appropriate combination of NAIC Designation Equivalent (1 through 6) and NAIC Designation Modifier Equivalent (A through G) (see table below) for each security shown.

The NAIC Designation and NAIC Designation Modifier Equivalent should not be provided for the following lines:

- Sweep Accounts Line 8109999999
- Exempt Money Market Mutual Funds – as Identified by the SVO Line 8209999999
- All Other Money Market Mutual Funds Line 8309999999
- Qualified Cash Pools Under SSAP No. 2R Line 8409999999
- Other Cash Equivalents Line 8509999999

Exchange Traded Funds – as Identified by the SVO should be reported as perpetual securities.

The NAIC Designation Category will be two sub-columns in the data table.

• NAIC Designation Equivalent	Column 11A
• NAIC Designation Modifier Equivalent	Column 11B

NAIC Designation Equivalent:

For the NAIC Designation Equivalent, use the NAIC Designation that would have been used for the investment had it been reported on Schedule D, Part 1, Section 1 if available. If no NAIC Designation is available, the reporting entity should use a Designation Equivalent most closely resembles their credit risk the investment.

NAIC Designation Modifier Equivalent:

Bonds (Lines 001999999 through ~~490999999~~026999999)

Use the NAIC Designation Modifier that would have been used for the investment had it been reported on Schedule D, Part 1, Section 1 if available.

If no NAIC Designation Modifier is available, the reporting entity should use a Designation Modifier Equivalent most closely resembles their credit risk the investment.

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments reporting an NAIC Designation 6, therefore, the NAIC Designation Modifier field should be left blank.

Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these codes.

#### Column 12 — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. — Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~



5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

6. ~~The investment does not involve a related party.~~

NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

The sum of the amounts reported for each NAIC Designation Category Equivalent in the footnote should equal Line ~~2509999999~~0509999999.

**SCHEDULE E – PART 3 – SPECIAL DEPOSITS**

The amounts reported in this schedule also are included in the various asset schedules of the company.

Exclude from this schedule all deposits or operating accounts in financial institutions that the company uses in the normal course of its business.

Column 1 – Type of Deposit

Include in this column, one of the following indicators:

~~B~~ — ~~Bond~~

ICO – Issuer Credit Obligations

ABS – Asset-Backed Securities

S – Stocks

M – Mortgages

C – Certificates of Deposit

R – Real Estate

ST – Cash/Short-Term Investments

BA – Schedule BA Assets

O – Other (Use this symbol when multiple types of assets are on deposit within a particular jurisdiction.)

**SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES**

This set of Supplemental Interrogatories is to assist regulators in identifying and analyzing the risks inherent in the entity's investment portfolio.

**Detail Eliminated to Conserve Space**

Line 3 – Report by NAIC designation, the amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks (perpetual preferred and redeemable preferred).

Report the total amount for each subcategory. The amounts reported in the bond subcategories should be consistent with the amounts reported in Schedule D, Part 1A, ~~Section 1~~, Column 7, Lines ~~4451.1 – 4451.6~~. Schedule D, Part 1A, ~~Section 1~~ is reported gross and will not tie to this line if any amounts are reported and nonadmitted for bonds and preferred stocks on the asset page.

The amounts reported in the preferred stock subcategories should be consistent with the amounts reported in Asset Page, Column 3, Lines 2.1.

**ASSETS**

The value for real estate, bonds, stocks, and the amount loaned on mortgages must, in all cases, prove with corresponding values and admitted assets supported by the corresponding schedules.



Line 1           –     Bonds

Report all bonds with maturity dates greater than one year from the acquisition date. Bonds are valued and reported in accordance with guidance set forth in *SSAP No. 26R—Bonds* and *SSAP No. 43R—~~Loan-Backed and Structured~~ Asset-Backed Securities*. All asset-backed securities are reported as bonds regardless of if the maturity date is less than one year from acquisition.

**CASH FLOW**

The Statement of Cash Flow is prepared using the direct method consistent with the Statement of Income, excluding the effect of current and prior year accruals. All revenue, expenditures, purchases and sale transactions involving cash should be entered gross. Pursuant to *SSAP No. 69—Statement of Cash Flow* for purposes of the Cash Flow Statement, cash is defined to include cash, cash equivalents and short-term investments. Refer to SSAP No. 69 for accounting guidance regarding the disclosure of non-cash operating, investing and financing transactions.


  
**Detail Eliminated to Conserve Space**
  
**Cash from Investments Worksheet**

The following section provides a reconciliation of investment activity. Although non-cash items are included for reconciliation purposes, the Statement of Cash Flow shall only include transactions involving cash. In addition to excluding the lines that are explicitly non-cash items (e.g., change in admitted assets) from what is reported in the Statement of Cash Flow, adjustments are necessary to remove non-cash acquisitions or disposals. Cash proceeds from investments sold, matured or repaid shall be included in Line 12. Cash remitted for acquired long-term investments is included in Line 13 (exclude cash equivalents and short-term investments).

**NOTES TO FINANCIAL STATEMENTS**

**\*\*\* TO CONSERVE SPACE ON THE PROPOSAL, THE FOLLOWING MODIFICATIONS ARE BEING MADE IN THE NOTES TO FINANCIAL STATEMENTS \*\*\***

Note 1C(6) Instructions and Illustration

- Reference to loan-backed securities is changed to asset-backed securities

Note 5D Instructions and Illustration

- Note name has been changed to Asset-Backed Securities
- Reference to loan-backed securities is changed to asset-backed securities
- SSAP 43R name has been changed to Asset-Backed Securities

Note 5F, 5G, 5H, 5I, & 5O Illustration

- References to LB & SS will be changed to ABS

Note 5L(4) Illustration

- Reference to Schedule D, Part 1 will be changed to Schedule D, Part 1, Section 1
- Add a row for Schedule D, Part 1, Section 2

Note 5P Illustration

- The Bond rows will be split into two. One for Issuer Credit Obligations and the other for Asset-Backed Securities

Note 20A(1) Illustration

- Bond subcategories need to be updated to reflect new reporting lines. See table:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred stock					
Industrial and Misc	\$ (a)	\$	\$	\$	\$
Parent, Subsidiaries and Affiliates					
Total Perpetual Preferred Stocks	\$	\$	\$	\$	\$
Bonds					
U.S. Government Issuer Credit Obligations	\$	\$	\$	\$	\$
Industrial and Misc Asset-Backed Securities					
Hybrid Securities					
Parent, Subsidiaries and Affiliates					
Total Bonds	\$	\$	\$	\$	\$
Common Stock					
Industrial and Misc	\$	\$	\$	\$	\$
Parent, Subsidiaries and Affiliates					
Total Common Stocks	\$	\$	\$	\$	\$
Derivative assets					
Interest rate contracts	\$	\$	\$	\$	\$
Foreign exchange contracts					
Credit contracts					
Commodity futures contracts					
Commodity forward contracts					
Total Derivatives	\$	\$	\$	\$	\$
.....					
Separate account assets	\$	\$	\$	\$	\$
Total assets at fair value/NAV	\$	\$	\$	\$	\$
b. Liabilities at fair value					
Derivative liabilities	\$	\$	\$	\$	\$
.....					
Total liabilities at fair value	\$	\$	\$	\$	\$

Note 20A(2) Illustration

- Reference to loan-backed and structured securities is changed to asset-backed securities

Note 20C & 20D Illustration

- The Bond rows will be split into two. One for Issuer Credit Obligations and the other for Asset-Backed Securities

## Note 21F(3) Instructions

- (3) Direct exposure through other investments. Please provide the following information related to other investments with subprime exposure:

- Actual cost
- Book/adjusted carrying value
- Fair value
- Any other-than-temporary impairment losses recognized to date

Please aggregate the information above by the following types of investments:

- ~~Residential mortgage~~Asset-backed securities
- ~~Commercial mortgage backed securities~~
- Collateralized ~~debt loan~~ obligations
- ~~Structured securities (including principal protected notes)~~
- Equity investments in subsidiary, controlled or affiliated entities with significant subprime mortgage related risk exposure (a general description of the nature and extent of the SCA's exposure should be included)
- Other assets (including but not limited to hedge funds, credit default swaps, special investment vehicles, and principal protected notes)

**ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL****INTEREST MAINTENANCE RESERVE**

This exhibit is designed to capture the realized capital gains/(losses) that result from changes in the overall level of interest rates and amortize them into income over the approximate remaining life of the investment sold.

**Detail Eliminated to Conserve Space**

Line 2 – Current Year’s Realized Pre-tax Capital Gains/(Losses) of \$ \_\_\_\_\_ Transferred into the Reserve Net of Taxes of \$ \_\_\_\_\_

Include interest-rate-related realized capital gains/(losses), net of capital gains tax thereon. All realized capital gains/(losses) transferred to the IMR are net of capital gains taxes thereon. Exclude non-interest-related (default) realized capital gains and losses, realized capital gains/(losses) on equity investments, and unrealized capital gains/(losses).

All realized capital gains/(losses), due to interest rate changes on fixed income investments, net of related capital gains tax, should be captured in the IMR and amortized into income (Column 2, Lines 1 through 31) according to Table 1 or the seriatim method. Realized capital gains/(losses) must be classified as either interest (IMR) or non-interest (AVR) related, not a combination except as specified in *SSAP No. 43R—~~Loan-Backed and Structured~~Asset-Backed Securities*. Purchase lots with the same CUSIP are treated as individual assets for IMR and Asset Valuation Reserve (AVR) purposes.

Exclude those capital gains and losses that, in accordance with contract terms have been used to directly increase or decrease contract benefit payments or reserves during the reporting period. The purpose of this exclusion is to avoid the duplicate utilization of such gains and losses.

Capital gains tax should be determined using the method developed by the company to allocate taxes used for statutory financial reporting purposes. By capturing the realized capital gains/(losses) net of tax, the capital gains tax associated with those capital gains/(losses) due to an interest rate change is charged or credited to the IMR and amortized in proportion to the before-tax amortization.

Include realized capital gains/(losses) on:

Debt securities (excluding ~~loan-backed and structured~~asset-backed securities) and preferred stocks whose National Association of Insurance Commissioners (NAIC)/Securities Valuation Office (SVO) designation at the end of the holding period is **NOT** different from its NAIC designation at the beginning of the holding period by more than one NAIC designation. Exclude any such gains/(losses) exempt from the IMR.

~~Bond Mutual Funds—as Identified by the SVO. Include any capital gains/(losses) realized by the Company, whether from sale of the Fund or capital gains distributions by the Fund. If, during the course of the year, the SVO removes the designation of “NAIC 1” from a Bond Mutual Fund—as Identified by the SVO, the company shall not report capital gains/(losses) in this schedule. Any such removal of the “NAIC 1” designation will cause the Fund to be reported as common stock on the applicable schedules.~~

**Detail Eliminated to Conserve Space**



The holding period for debt securities (excluding ~~loan-backed and structured~~ asset-backed securities) and preferred stocks is defined as the period from the date of purchase to the date of sale. For the end of period classification, the most recent available designation should be used. For bonds acquired before Jan. 1, 1991, the holding period is presumed to have begun on Dec. 31, 1990. For preferred stocks acquired before Jan. 1, 1993, the holding period is presumed to have begun on Dec. 31, 1992. ~~For Bond Mutual Funds as Identified by the SVO, the holding period is defined as one calendar year to expected maturity.~~ For SVO Identified Funds designated for systematic value, the holding period is the weighted-average life of the underlying bonds.

**Detail Eliminated to Conserve Space**

In accordance with ~~SSAP No. 43R—Loan-Backed and Structured~~ Asset-Backed Securities for ~~loan-backed and structured~~ asset-backed securities only:

**Detail Eliminated to Conserve Space**

**AMORTIZATION**

This supporting schedule calculates the amount of the Interest Maintenance Reserve to be amortized in each year.

**Detail Eliminated to Conserve Space**

**Expected Maturity Date**

The presence of sinking fund payments, amortization schedules, expected prepayments, and adjustable interest rates complicate the determination of the number of calendar years to expected maturity. The expected maturity date is:

- For fixed income instruments with fixed contractual repayment dates and amounts (including bonds, preferred stock, callable or convertible bonds and preferred(s), the expected maturity is defined as the contractual retirement date which produces the lowest amortization value for annual statement purposes (lowest internal rate of return or “yield to worst”). Potential retirement dates include all possible call dates, and the contractual maturity date. However, where a convertible bond or convertible preferred stock is sold while its conversion value exceeds its book/adjusted carrying value and the gain is included in IMR, the expected maturity date is defined as the next conversion date. Conversion value is defined to mean the number of shares of common stock available currently or at next conversion date, multiplied by the stock’s current market price. When the instrument’s contractual terms include scheduled sinking fund payments of fixed amounts, an additional calculation of yield to average life should be included in the analysis where average life is defined as the date at which the instrument is 50% repaid. For puttable instruments, where the exercise option rests with the investor, expected maturity is the put or maturity date that produces the highest internal rate of return. ~~For Bond Mutual Funds as Identified by SVO, use one calendar year to expected maturity.~~ For SVO Identified Funds designated for systematic value, the expected maturity is the weighted-average life of the underlying bonds. For perpetual instruments, the expected maturity is 30 years from the current date.

**Detail Eliminated to Conserve Space**

- ~~For Bond Mutual Funds as Identified by the SVO, use one calendar year to expected maturity.~~

**ASSET VALUATION RESERVE**

This exhibit and its supporting calculations are designed to address the non-interest-related (default) and equity risks of the company’s assets by calculating a basic contribution, a reserve objective and a maximum reserve amount and controlling the flow of the reserve from/into surplus. These instructions cover the Asset Valuation Reserve (AVR) for both the General Account Statement and the Separate Account Statement. If an AVR is required for investments in the Separate Accounts Statement, it is combined with the General Account AVR and accounted for in the General Accounts statement. Worksheets supporting the separate accounts portion of the reserve are included with the Separate Accounts Statement. The criteria for determining when an AVR is required for separate accounts are described in the Separate Accounts AVR Worksheet instructions.



**Detail Eliminated to Conserve Space**



Line 2            –        Realized Capital Gains/(Losses) Net of Taxes – General Account

Report all realized non-interest-related (default) and equity capital gains/(losses), net of capital gains tax, applicable to the assets in each component and sub-component. All realized capital gains/(losses) transferred to the AVR are net of capital gains taxes thereon. Exclude all interest rate-related capital gains/(losses) from the AVR.

Capital gains tax should be determined using the method developed by the company to allocate taxes used for statutory financial reporting purposes.

Report all realized capital gains/(losses), net of capital gains tax, on each debt security (excluding ~~loan-backed and structured~~ asset-backed securities) whose NAIC/SVO designation at the end of the holding period is different from its NAIC/SVO designation at the beginning of the holding period by more than one NAIC/SVO designation. The holding period is defined as the period from the date of purchase to the date of sale. For end of period classification, the most recent available designation should be used. For bonds acquired before Jan. 1, 1991, the holding period is presumed to have begun on Dec. 31, 1990.

Determination of AVR gain/(loss) on multiple lots of the same fixed income securities should follow the underlying accounting treatment in determining gain/(loss). Thus, the designation, on a purchase lot basis, should be compared to the designation at the end of the holding period to determine IMR or AVR gain or loss.

In accordance with *SSAP No. 26R—Bonds*, securities with other-than-temporary impairment losses shall be recorded entirely to either AVR or IMR and not bifurcated between interest and non-interest components.

In accordance with *SSAP No. 43R—~~Loan-Backed and Structured~~ Asset-Backed Securities*, for ~~loan-backed and structured~~ asset-backed securities only:



**Detail Eliminated to Conserve Space**



**DEFAULT COMPONENT –**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**

Lines 1  
through 7 – Long-Term Bonds

Report the book/adjusted carrying value of all bonds and other fixed income instruments owned in Columns 1 and 4. ~~“Book/Adjusted Carrying Value,” when applied to Bond Mutual Funds as Identified by the SVO, equals the “Fair Value” shown in Column 9 of Schedule D, Part 1. “Bond Mutual Fund as Identified by the SVO” shall have the same meaning as set forth in the instructions to Schedule D, Part 1.~~ Categorize the bonds and other fixed income instruments into NAIC designations 1 through 6 as directed by the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*, except that, exempt obligations should be reported separately. Multiply the amount in Column 4 for each designation by the reserve factors provided in Columns 5, 7 and 9, and report the products by designation in Columns 6, 8 and 10, respectively.

↓ **===== Detail Eliminated to Conserve Space =====** ↓  
Line 9 – Total Long-Term Bonds

Column 1 should agree with Page 2, Line 1, Column 3 plus Schedule DL Part 1, Column 6, Line ~~2509999999~~2009999999.

↓ **===== Detail Eliminated to Conserve Space =====** ↓  
Lines 18  
through 24 – Short-Term Bonds

Report the book/adjusted carrying value of all short-term bonds and other short-term fixed-income investments (Schedule DA, Part 1 (Lines ~~0109999999, 0309999999, 0509999999, 0709999999, 0909999999, 1109999999, 1309999999, 1509999999, 1619999999, 1909999999~~ and ~~2019999999~~0509999999)) and short-term bonds included on Schedule DL, Part 1, Line 9509999999 owned in Columns 1 and 4. Categorize the short-term bonds and other fixed-income instruments listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* into NAIC designations 1 through 6 as directed by the Securities Valuation Office instructions, except that exempt obligations listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* should be reported separately. Multiply the amount in Column 4 for each designation by the reserve factors provided in Columns 5, 7 and 9, and report the products by designation in Columns 6, 8 and 10, respectively.

**GENERAL INTERROGATORIES****PART 1 – COMMON INTERROGATORIES****Detail Eliminated to Conserve Space**

29.06 For assets managed by an affiliated or unaffiliated firm or individual, provide for each firm or individual the Central Registration Depository Number, ~~Legal Entity Identifier (LEI)~~, who they are registered with and if an Investment Management Agreement has been filed for each firm or individual.

Name of Firm or Individual:

Should be name of firm or individual provided for 29.05.

Central Registration Depository Number

The Central Registration Depository (CRD) number is a number issued by the Financial Industry Regulatory Authority (FINRA) to brokers, dealers or individuals when licensed, and can be verified against their database [www.finra.org](http://www.finra.org). These brokers, dealers or individuals would be those contracted to manage some of the reporting entity's investments or funds and invest them for the reporting entity. The brokers, dealers or individuals can be affiliated or unaffiliated with the reporting entity. The reporting entity must list all brokers, dealers or individuals who have the authority to make investments on behalf of the reporting entity.

Legal Entity Identifier (LEI)

~~Provide the 20 character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Registered With:

If a Registered Investment Advisor, specify if registered with Securities Exchange Commission or state securities authority. Note if not a Registered Investment Advisor.

Investment Management Agreement (IMA) Filed:

Indicate if a current Investment Management Agreement (IMA) has been filed with the state of domicile or the insurance department in another state(s). Use one of the codes below to indicate if the IMA has been filed and with whom it was filed.

- DS If the current IMA has been filed with the state of domicile regardless if it was also filed with another state.
- OS If the current IMA has been filed with a state(s) other than the state of domicile but not the state of domicile.
- NO If the current IMA has not been filed with any state.

**QUARTERLY STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE**

**SCHEDULE D – PART 3**

**LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE CURRENT QUARTER**

This schedule should include a detail listing of all securities that were purchased/acquired during the current reporting quarter. Detailed information for investments that are acquired and disposed of during the current reporting quarter should be included in this schedule and in Schedule D, Part 4. Note that this is not a detailed listing of items for the Year-to-Date. This should include all transactions that adjust the cost basis of the securities. Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3, or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:

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**Detail Eliminated to Conserve Space**

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Bonds are to be grouped as listed below and each category arranged alphabetically. ~~(securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).~~

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**Detail Eliminated to Conserve Space**

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<u>Category</u>	<u>Line Number</u>
<b>Issuer Credit Obligations:</b>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated) .....	0209999999
Bank Loans - Acquired (Affiliated) .....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated) .....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	02599999990269999999
Other Issuer Credit Obligations (Affiliated) .....	02699999990279999999
Subtotals – Issuer Credit Obligations – Part 3 .....	0509999997
Summary item from Part 5 for Issuer Credit Obligations (N/A to Quarterly) .....	0509999998
Subtotals – Issuer Credit Obligations .....	0509999999

Asset-Backed Securities:

<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated).....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated).....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated).....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated).....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated).....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated).....	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated).....	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Subtotals – Asset-Backed Securities – Part 3.....	1909999997
Summary item from Part 5 for Asset-Backed Securities (N/A to Quarterly).....	1909999998
Subtotals – Asset-Backed Securities.....	1909999999
Subtotals – Issuer Credit Obligations and Asset-Backed Securities.....	2009999999
<u>Bonds:</u>	
U.S. Governments.....	0109999999
All Other Governments.....	0309999999
U.S. States, Territories and Possessions.....	0509999999
U.S. Political Subdivisions of States, Territories and Possessions.....	0709999999
U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....	0909999999
Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds.....	1619999999
Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Subtotals – Bonds – Part 3.....	2509999997
Summary Item from Part 5 for Bonds (N/A to Quarterly).....	2509999998
Subtotals – Bonds.....	2509999999



=====**Detail Eliminated to Conserve Space**=====



Include all bonds and stocks acquired during the quarter. Include repoolings of mortgage-backed/asset-backed securities (e.g., giantization/megatization of FHLMC or FNMA mortgage-backed securities). ~~Only those~~ All asset-backed securities and bonds and certificates of deposit with maturity at time of acquisition in excess of one year are to be included. See SSAP No. 43R—Asset-Backed Securities for additional guidance. Exclude cash equivalents and short-term investments, as described in *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-term Investments* with original maturities of three months or less.


**Detail Eliminated to Conserve Space**


Column 2 – Description

Give a description of all ~~bonds and preferred and common stocks~~ investments. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 13, Issuer and Column 14, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter the ~~complete~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column ~~1342~~, Issuer.

For Certificate of Deposit Account Registry Service (CDARS) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring the certificates of deposit. As appropriate, the name of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

For asset-backed securities reported as CLOs (Collateralized Loan Obligations (CLO), CDOs (Collateralized Debt Obligations (CDOs) or CBOs (Collateralized Loan Bond Obligations (CLOs (CBO)), indicate what the CLO/CDO/CLO-CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate “Mix,” in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate “synthetic.”

Column 3 – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.~~

Column 43 – Date Acquired

For public placements use trade date, not settlement date. For private placements, use funding date. Each issue of ~~bonds issuer credit obligations~~ or stocks acquired at public offerings on more than one date may be totaled on one line and the date of last acquisition inserted. All asset-backed securities shall be separately reported (no aggregation of separate acquisitions).

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter date of last purchase.

Column 54 – Name of Vendor (*Detail Eliminated to Conserve Space*)

Column 76 – Actual Cost (*Detail Eliminated to Conserve Space*)

Column ~~87~~ – Par Value

For ~~mortgage-backed/loan-backed and structured~~ asset-backed securities, enter the par amount of principal purchased on a security on which the reporting entity has a claim. For interest-only ~~bonds investments~~ without a principal amount on which the reporting entity has a claim, use a zero value. ~~Enter the statement date par value for bonds with adjustable principal. An interest-only bond with a small par amount of principal would use that amount.~~

For preferred stock, enter par value per share of stock, if any.

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter 0.

Column ~~98~~ – Paid for Accrued Interest and Dividends

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter the amount of dividends on shares acquired between the dividend declaration date and the ex-dividend date.

Column ~~409~~ – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate combination of NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol (see below) at the end of the quarter for each security shown. The list of valid SVO Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC's website for the Securities Valuation Office ([www.naic.org/svo.htm](http://www.naic.org/svo.htm)).

~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds should be reported as perpetual securities.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- ~~NAIC Designation~~ \_\_\_\_\_ Column ~~10A~~
- ~~NAIC Designation Modifier~~ \_\_\_\_\_ Column ~~10B~~
- ~~SVO Administrative Symbol~~ \_\_\_\_\_ Column ~~10C~~

On the printed page the sub-columns should be displayed with a "." between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., "1.A YE").

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, should not be provided.

- Bonds Lines ~~010999999~~ 001999999 through ~~201999999~~ 174999999
- Preferred Stocks Lines 401999999 and 402999999
- Common Stocks Lines 531999999, 551999999 and 571999999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments reporting an NAIC Designation 6, therefore, the NAIC Designation Modifier should not be provided.





**Detail Eliminated to Conserve Space**

**\*\* Columns ~~11-10~~ through ~~16-15~~ will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 11 – Foreign

Insert the appropriate code in the column based on the **list provided in the Investment Schedules General Instructions.**

Column ~~11-12~~ – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

**Issuer Credit Obligations**

<u>U.S. Government Obligations.....</u>	<u>0019999999</u>
<u>Other U.S. Government Securities.....</u>	<u>0029999999</u>
<u>Non-U.S. Sovereign Jurisdiction Securities.....</u>	<u>0039999999</u>
<u>Municipal Bonds – General Obligations (Direct and Guaranteed).....</u>	<u>0049999999</u>
<u>Municipal Bonds – Special Revenue.....</u>	<u>0059999999</u>

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

**Asset-Backed Securities**

<u>Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1019999999
<u>Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt)</u> .....	1029999999
<u>Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed</u> <u>(Not Exempt)</u> .....	1039999999
<u>Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed</u> <u>(Not Exempt)</u> .....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

U.S. States, Territories and Possessions

Include the appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include the appropriate state abbreviation for the state where the security is issued.

U.S. Special Revenue, Special Assessments Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Include the appropriate state abbreviation for the state where the security is issued. Use “US” for federal agency issues.

**Column 12 — Legal Entity Identifier (LEI)**

Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 13 – Issuer *(Detail Eliminated to Conserve Space)*
- Column 14 – Issue *(Detail Eliminated to Conserve Space)*
- Column 15 – ISIN Identification *(Detail Eliminated to Conserve Space)*

**Column 16 — Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE D – PART 4**

**LONG-TERM BONDS AND STOCKS SOLD, REDEEMED OR OTHERWISE  
DISPOSED OF DURING THE CURRENT QUARTER**

This schedule should include a detail listing of all securities that were sold/disposed of during the current quarter that were owned as of the beginning of the current quarter. Detailed information for investments that are acquired and disposed of during the current reporting quarter should be included in this schedule and in Schedule D, Part 3. Note that this is not a detailed listing of items for the Year-to-Date. This should include all transactions that adjust the cost basis of the securities (except other-than-temporary impairments that are not part of a disposal transaction). Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3, or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:

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**Detail Eliminated to Conserve Space**

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Bonds are to be grouped as listed below and each category arranged alphabetically. ~~(securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).~~

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**Detail Eliminated to Conserve Space**

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<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Unaffiliated).....	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated).....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	02599999990269999999
Other Issuer Credit Obligations (Affiliated).....	02699999990279999999
Subtotals – Issuer Credit Obligations – Part 4.....	0509999997
Summary item from Part 5 for Issuer Credit Obligations (N/A to Quarterly).....	0509999998
Subtotals – Issuer Credit Obligations .....	0509999999

Asset-Backed Securities:

<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated).....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated).....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated).....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated).....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated).....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated).....	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated).....	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated).....	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated).....	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Subtotals – Asset-Backed Securities – Part 4.....	1909999997
Summary item from Part 5 for Asset-Backed Securities (N/A to Quarterly).....	1909999998
Subtotals – Asset-Backed Securities.....	1909999999
Subtotals – Issuer Credit Obligations and Asset-Backed Securities.....	2009999999
<u>Bonds:</u>	
U.S. Governments.....	0109999999
All Other Governments.....	0309999999
U.S. States, Territories and Possessions.....	0509999999
U.S. Political Subdivisions of States, Territories and Possessions.....	0709999999
U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....	0909999999
Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates.....	1509999999
SVO-Identified Funds.....	1619999999
Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Subtotals – Bonds – Part 4.....	2509999997
Summary Item from Part 5 for Bonds (N/A to Quarterly).....	2509999998
Subtotals – Bonds.....	2509999999


**Detail Eliminated to Conserve Space**


Include all bonds and stocks disposed of during the current quarter. Include repoolings of mortgage-backed/asset-backed securities (e.g., giantization/megatization of FHLMC or FNMA mortgage-backed securities). ~~Only those~~ All asset-backed securities and bonds and certificates of deposit with maturity at time of acquisition in excess of one year are to be included. See ~~SSAP No. 43R—Loan Backed and Structured~~ Asset-Backed Securities, for additional guidance. Exclude cash equivalents as described in SSAP No. 2R—*Cash, Cash Equivalents, Drafts, and Short-term Investments*, with original maturities of three months or less.

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau:

[www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm)

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 27.

Column 2 – Description

Give a description of all bonds and preferred and common stock, including location of all banks, trust and miscellaneous companies. If bonds are serial issues, give amounts maturing each year. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 25, Issuer and Column 26, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter the ~~complete~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 25, Issuer.

For Certificate of Deposit Account Registry Service (CDARS) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring the certificates of deposit. As appropriate, the name of the banking institutions should follow from the registry of the Federal Financial Institutions Examination Council (FFIEC) ([www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx](http://www.ffiec.gov/nicpubweb/nicweb/SearchForm.aspx)).

For asset-backed securities reported as CLOs (Collateralized Loan Obligations (CLO), CDOs (Collateralized Debt Obligations (CDOs) or CBOs (Collateralized Loan Bond Obligations (CLOs (CBO), indicate what the CLO/CDO/CLO-CBO collateral is, such as high-yield bonds, corporate loans, etc. If the collateral is of mixed type, indicate “mix,” in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate “synthetic.”

Column 3 – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.~~

Column 4 – Disposal Date

For public placements, use trade date, not settlement date. For private placements, use funding date. Each issue of bonds or stocks disposed of at public offerings on more than one date may be totaled on one line and the date of last disposal inserted. All asset-backed securities shall be separately reported (no aggregation of separate disposals).

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter date of last disposal.

Column ~~54~~ – Name of Purchaser (*Detail Eliminated to Conserve Space*)

Column ~~76~~ – Consideration

Include: In the determination of this amount, the broker's commission and incidental expenses of effecting delivery.

Exclude: Accrued interest and dividends.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter price received at sale, usually the number of shares sold times the selling price per share.

Column ~~87~~ – Par Value

For ~~mortgage-backed/loan-backed and structured~~ asset-backed securities, enter the par amount of principal sold on a security on which the reporting entity has a claim. For interest-only bonds without a principal amount on which the reporting entity has a claim, use a zero value. Enter the sale date par value for bonds with adjustable principal. An interest-only bond with a small par amount of principal would use that amount.

For preferred stock, enter par value per share of stock, if any.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter 0.

Column ~~98~~ – Actual Cost (*Detail Eliminated to Conserve Space*)

Column ~~109~~ – Prior Year Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~110~~ – Unrealized Valuation Increase/(Decrease) (*Detail Eliminated to Conserve Space*)

Column ~~121~~ – Current Year's (Amortization)/Accretion (*Detail Eliminated to Conserve Space*)

Column ~~1312~~ – Current Year's Other-Than-Temporary Impairment Recognized

If the security has suffered an "other-than-temporary impairment," this column should contain the amount of the direct write-down recognized. The amounts in this column are to be used in the calculation of Net Income.

Column ~~1413~~ – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~1514~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve*)

Column ~~1615~~ – Book/Adjusted Carrying Value at Disposal Date (*Detail Eliminated to Conserve Space*)

Column ~~1716~~ – Foreign Exchange Gain (Loss) on Disposal (*Detail Eliminated to Conserve Space*)

Column ~~48~~17 – Realized Gain or (Loss) on Disposal

This should be the difference between the Consideration column amount and the Book/Adjusted Carrying Value at Disposal Date, excluding any portion that is attributable to foreign exchange differences.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter the difference between the consideration, Column ~~7~~6 and actual cost Column ~~9~~8 at date of sale.

Bonds called or tendered where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee; the amount of realized gain (loss) reported is equal to the Par value of the investment (Column ~~8~~7) less the B/ACV at the Disposal Date (Column ~~46~~15).

Bonds called or tendered where consideration received is less than par:

For securities sold, redeemed or otherwise disposed of, the amount of investment income and realized gain reported shall be calculated in accordance with *SSAP No. 26R—Bonds*.

Column ~~49~~18 – Total Gain (Loss) On Disposal

Enter the sum of Column ~~47~~16, foreign exchange gain or (loss), and Column ~~48~~17, realized gain or (loss).

Column ~~20~~19 – Bond Interest/Stock Dividends Received During Year

For SSAP No. 30R funds and Mutual Funds (including Exchange Traded Funds) as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter the amount of distributions received in cash or reinvested in additional shares.

Include: The proportionate share of investment income directly related to the securities reported in this schedule.

Report amounts net of foreign withholding tax.

Bonds called or tendered where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee; the amount of investment income reported is equal to the total consideration received (Column ~~7~~6) less the Par value of the investment (Column ~~8~~7).

Bonds called or tendered where consideration received is less than par:

For securities sold, redeemed or otherwise disposed of, the amount of investment income and realized gain reported shall be calculated in accordance with *SSAP No. 26R—Bonds*.



Column ~~2120~~ – Stated Contractual Maturity Date

For ~~SSAP No. 30R funds and Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, leave blank.

For perpetual bonds, enter 01/01/9999.

Column ~~2221~~ – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate combination of the NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol (see below) at date of disposal for each security shown. The list of valid SVO Administrative Symbols is shown below.

Where multiple disposal transactions occurred for the same CUSIP, and those transactions are summarized on one line, enter the appropriate combination of NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for the last disposal using the last available designation.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office ([www.naic.org/svo.htm](http://www.naic.org/svo.htm)).

~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds should be reported as perpetual securities.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed but will be three sub-columns in the data table.

- ~~NAIC Designation~~ \_\_\_\_\_ Column ~~22A~~
- ~~NAIC Designation Modifier~~ \_\_\_\_\_ Column ~~22B~~
- ~~SVO Administrative Symbol~~ \_\_\_\_\_ Column ~~22C~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, should not be provided.

- Bonds Lines ~~010999999~~ \_\_\_\_\_ ~~001999999~~ \_\_\_\_\_ through ~~201999999~~ 174999999
- Preferred Stocks Lines 401999999 and 402999999
- Common Stocks Lines 531999999, 551999999 and 571999999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments reporting an NAIC Designation 6, therefore, the NAIC Designation Modifier should not be provided.

**\*\* Columns ~~23-22~~ through ~~28-27~~ will be electronic only. \*\***

Column 22 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 23 – Foreign

Insert the appropriate code in the column based on the **list provided in the Investment Schedules General Instructions.**

Column ~~23~~24 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

**Issuer Credit Obligations**

<u>U.S. Government Obligations.....</u>	<u>0019999999</u>
<u>Other U.S. Government Securities.....</u>	<u>0029999999</u>
<u>Non-U.S. Sovereign Jurisdiction Securities.....</u>	<u>0039999999</u>
<u>Municipal Bonds – General Obligations (Direct and Guaranteed).....</u>	<u>0049999999</u>
<u>Municipal Bonds – Special Revenue.....</u>	<u>0059999999</u>

For items captured as U.S. government or Other U.S. government, report “US” for treasury-issued items and for non-treasury items, report the abbreviation for the agency issuer captured within these categories. (Agency abbreviations are detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* in the listing of agencies approved for these categories.)

For Non-U.S. report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For municipal bonds, include the abbreviation for the state where the security is issued (e.g., “MO” for Missouri). For federal issuances, report the abbreviation for the agency issuer.

**Asset-Backed Securities**

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt).....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt).....	1049999999

For agency asset-backed securities (ABS), report the abbreviation for the agency issuing the ABS.

U.S. States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued (e.g., “MO” for Missouri).

U.S. Political Subdivisions of States, Territories and Possessions

Include appropriate state abbreviation for the state where the security is issued.

U.S. Special Revenue, Special Assessments Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Include appropriate state abbreviation for the state where the security is issued  
Use “US” for federal agency issues.

Column 24 — Legal Entity Identifier (LEI)

Provide the 20 character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 25 – Issuer *(Detail Eliminated to Conserve Space)*
- Column 26 – Issue *(Detail Eliminated to Conserve Space)*
- Column 27 – ISIN Identification *(Detail Eliminated to Conserve Space)*

Column 28 — Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. — Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. — Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.

4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

**SCHEDULE D – PART 1B**

**ACQUISITIONS, DISPOSITIONS AND NON-TRADING ACTIVITY DURING THE CURRENT QUARTER  
FOR ALL BONDS AND PREFERRED STOCK BY NAIC DESIGNATION**

Report the summarized amounts of all bonds and preferred stock by NAIC designation. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. Show all the acquisitions, dispositions and non-trading activities of bonds (long-term, short-term and cash equivalents) and preferred stock for each quarter. The Schedule is sorted by NAIC designation and includes Book/Adjusted Carrying Values for each quarter of the year.

Column 1 – Book/Adjusted Carrying Value Beginning of Current Quarter

- a. 1st Quarter taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~451~~.1 to Line ~~451~~.6, Column 7 for all bonds.
- b. 2nd Quarter will be taken from prior quarter Column 5.
- c. 3rd Quarter will be taken from prior quarter Column 6.


**Detail Eliminated to Conserve Space**

Column 8 – Book/Adjusted Carrying Value at December 31 Prior Year

Taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~451~~.1 to Line ~~451~~.6, Column 7 for all bonds.

**\*\*\*Removed this Quarterly page from proposal because the Schedule DA, Part 1 does not have detailed lines on the quarterly statement.\*\*\***

**SCHEDULE DA — PART 1**

**SHORT TERM INVESTMENTS OWNED END OF CURRENT QUARTER**

Include all investments whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were one year or less except those defined as cash or cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts and Short term Investments. Provide summary totals only.

Repurchase and reverse repurchase agreements shall be shown gross when reported in the Schedule DA. If these transactions are permitted to be reported net in accordance with SSAP No. 64—Offsetting and Netting of Assets and Liabilities, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per SSAP No. 64.

<u>Category</u>	<u>Line Number</u>
<b>Bonds:</b>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Securities .....	0029999999
Non U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds—General Obligations .....	0049999999
Municipal Bonds—Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO Identified Bond Exchange Traded Funds—Fair Value .....	0149999999
SVO Identified Bond Exchange Traded Funds—Systematic Value .....	0159999999
Bonds Issued from SEC Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans—Issued (Unaffiliated).....	0189999999
Bank Loans—Issued (Affiliated).....	0199999999
Bank Loans—Acquired (Unaffiliated).....	0209999999
Bank Loans—Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO Identified Credit Tenant Loans (Affiliated) .....	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999

<b>Total Bonds</b>	
Subtotals— Issuer Credit Obligations (Unaffiliated) .....	0489999999
Subtotals— Issuer Credit Obligations (Affiliated) .....	0499999999
Subtotals— Issuer Credit Obligations .....	0509999999
<b>Parent, Subsidiaries and Affiliates</b>	
Mortgage Loans .....	7019999999
Other Short Term Invested Assets .....	7029999999
Subtotals— Parent, Subsidiaries and Affiliates .....	7109999999
Mortgage Loans .....	7309999999
Other Short Term Invested Assets .....	7509999999
Total Short Term Investments .....	7709999999

**SCHEDULE DL – PART 1****SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A, B, BA, D, DB and E.)

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current statement date. For Schedule DL reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's unaffiliated agent (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged). These securities will be reported in aggregate on the Assets page, Line 10.

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10 or reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E), but not both.

Reinvested collateral assets reported on Schedule DL, Part 1 are excluded from other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

**SVO-Identified Bond Exchange Traded Funds** ~~as Identified by the SVO~~, which are described in the Investment Schedules General Instructions, are to be included in SVO Identified Funds.

**If an insurer has any detail lines reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:**

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**



CategoryLine NumberIssuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated) .....	0209999999
Bank Loans - Acquired (Affiliated) .....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated) .....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	0269999999
Other Issuer Credit Obligations (Affiliated) .....	0279999999
Total Issuer Credit Obligations .....	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt) .....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt) .....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) .....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated) .....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) .....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated) .....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) .....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated) .....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) .....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated) .....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated) .....	1319999999
Equity Backed Securities (Affiliated) .....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) .....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated) .....	1349999999

Non-Financial Asset-Backed Securities – Practical Expedient

<u>Lease-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1519999999
<u>Lease-Backed Securities – Practical Expedient (Affiliated)</u> .....	1529999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1539999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</u> .....	1549999999

Non-Financial Asset-Backed Securities – Full Analysis

<u>Lease-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1719999999
<u>Lease-Backed Securities – Full Analysis (Affiliated)</u> .....	1729999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1739999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</u> .....	1749999999

Total – Asset-Backed Securities..... 1909999999

Total – Issuer Credit Obligations and Asset-Backed Securities ..... 2009999999

Bonds (Schedule D, Part 1 type):U.S. Governments

<u>Issuer Obligations</u> .....	0019999999
<u>Residential Mortgage Backed Securities</u> .....	0029999999
<u>Commercial Mortgage Backed Securities</u> .....	0039999999
<u>Other Loan Backed and Structured Securities</u> .....	0049999999
<u>Subtotals – U.S. Governments</u> .....	0109999999

All Other Governments

<u>Issuer Obligations</u> .....	0219999999
<u>Residential Mortgage Backed Securities</u> .....	0229999999
<u>Commercial Mortgage Backed Securities</u> .....	0239999999
<u>Other Loan Backed and Structured Securities</u> .....	0249999999
<u>Subtotals – All Other Governments</u> .....	0309999999

U.S. States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0419999999
<u>Residential Mortgage Backed Securities</u> .....	0429999999
<u>Commercial Mortgage Backed Securities</u> .....	0439999999
<u>Other Loan Backed and Structured Securities</u> .....	0449999999
<u>Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)</u> .....	0509999999

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0619999999
<u>Residential Mortgage Backed Securities</u> .....	0629999999
<u>Commercial Mortgage Backed Securities</u> .....	0639999999
<u>Other Loan Backed and Structured Securities</u> .....	0649999999
<u>Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u> .....	0709999999

U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

<u>Issuer Obligations</u> .....	0819999999
<u>Residential Mortgage Backed Securities</u> .....	0829999999
<u>Commercial Mortgage Backed Securities</u> .....	0839999999
<u>Other Loan Backed and Structured Securities</u> .....	0849999999
<u>Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</u> .....	0909999999

Industrial and Miscellaneous (Unaffiliated)

<u>Issuer Obligations</u> .....	1019999999
<u>Residential Mortgage Backed Securities</u> .....	1029999999
<u>Commercial Mortgage Backed Securities</u> .....	1039999999
<u>Other Loan Backed and Structured Securities</u> .....	1049999999
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated)</u> .....	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals— Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans— Issued.....	1459999999
Affiliated Bank Loans— Acquired.....	1469999999
Subtotals— Parent, Subsidiaries and Affiliates.....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans— Issued.....	1819999999
Unaffiliated Bank Loans— Acquired.....	1829999999
Subtotals— Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
<b>Total Bonds</b>	
Subtotals— Issuer Obligations.....	2419999999
Subtotals— Residential Mortgage Backed Securities.....	2429999999
Subtotals— Commercial Mortgage Backed Securities.....	2439999999
Subtotals— Other Loan Backed and Structured Securities .....	2449999999
Subtotals— SVO Identified Funds.....	2459999999
Subtotals— Affiliated Bank Loans.....	2469999999
Subtotals— Unaffiliated Bank Loans.....	2479999999
Subtotals— Unaffiliated Certificates of Deposit.....	2489999999
Subtotals— Total Bonds.....	2509999999

**Detail Eliminated to Conserve Space**

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

For Lines 0019999999 through ~~2509999999~~2009999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 11.

The CUSIP reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 ..... Schedule BA, Part 1, Column 1
- Line 9709999999 ..... Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A type) .....	9209999999
Mortgage Loans on Real Estate (Schedule B type).....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	9509999999
Cash (Schedule E, Part 1 type).....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—~~as Identified by the SVO~~, enter the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year, the complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

~~Enter “\*” in this column for all SVO Identified Funds designated for systematic value.~~

~~Enter “@” in this column for all Principal STRIP Bonds or other zero coupon bonds.~~

~~Enter “&” in this column for To Be Announced (TBA) securities.~~

If assets are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

~~If the security is an SVO Identified Fund designated for systematic value, Principal STRIP bond or other zero coupon bond, certificates of deposit under the FDIC limit or a To Be Announced (TBA) security and is not under the exclusive control of the company, the “\*”, “@” or “&” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 0019999999 through <del>2509999999</del> 0509999999 ..	Schedule D, Part 1, Section 1, Column 64
<u>Lines 1019999999 through 1909999999 .....</u>	<u>Schedule D, Part 1, Section 2, Column 4</u>
Lines 4019999999 through 4509999999 .....	Schedule D, Part 2, Section 1, Column 2019
Lines 5019999999 through 5989999999 .....	Schedule D, Part 2, Section 2, Column 17
Line 9409999999 .....	Schedule BA, Part 1, Column 7
Line 9509999999 .....	Schedule DA, Part 1, Column 22
Line 9709999999 .....	Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- ~~NAIC Designation~~ ~~Column 4A~~
- ~~NAIC Designation Modifier~~ ~~Column 4B~~
- ~~SVO Administrative Symbol~~ ~~Column 4C~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Column 5 – Fair Value

The value reported for this column should be determined in a manner consistent with the fair value column instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 101999999 through 190999999 .....Schedule D, Part 1, Section 2, Column 7
- Lines 401999999 through 450999999 .....Schedule D, Part 2, Section 1, Column ~~109~~
- Lines 501999999 through 598999999 .....Schedule D, Part 2, Section 2, Column ~~87~~
- Line 920999999 .....Schedule A, Part 1, Column 10
- Line 930999999 .....FV of the underlying collateral Schedule B, Part 1
- Line 940999999 .....Schedule BA, Part 1, Column 11

For those lines where the same type of investment is reported on other schedules but do not have a fair value column, report the amount consistent with instructions for the following:

- Line 950999999 .....Report B/ACV, Schedule DA, Column ~~76~~
- Line 960999999 .....Report Balance, Schedule E Part 1, Column 6
- Line 970999999 .....Report B/ACV, Schedule E Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~118~~
- Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column ~~87~~
- Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column ~~65~~
- Line 920999999 ..... Schedule A, Part 1, Column 9
- Line 930999999 ..... Schedule B, Part 1, Column 8
- Line 940999999 ..... Schedule BA, Part 1, Column 12
- Line 950999999 ..... Schedule DA, Part 1, Column ~~76~~
- Line 609999999 ..... Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 ..... Schedule E, Part 2, Column 7

## Column 7 – Maturity Date

The maturity date reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column 2219  
Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 19  
 Line 950999999 ..... Schedule DA, Column 65  
 Line 970999999 ..... Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

401999999 through 450999999 ..... Preferred Stock (Schedule D, Part 2, Section 1 type)  
 501999999 through 598999999 ..... Common Stock (Schedule D, Part 2, Section 2 type)  
 920999999 ..... Real Estate (Schedule A type)  
 930999999 ..... Mortgage Loans on Real Estate (Schedule B type)  
 940999999 ..... Other Invested Assets (Schedule BA type)  
 980999999 ..... Other Assets

**\*\* Columns 8 through 10 will be electronic only. \*\***

Column 8 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 001999999 through 050999999 ..... Schedule D, Part 1, Section 1, Column 21  
Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 22  
Lines 401999999 through 450999999 ..... Schedule D, Part 2, Section 1, Column 21  
Lines 501999999 through 598999999 ..... Schedule D, Part 2, Section 2, Column 18  
Line 930999999 ..... Schedule B, Part 1, Column 16  
Line 940999999 ..... Schedule BA, Part 1, Column 21  
Line 950999999 ..... Schedule DA, Part 1, Column 20  
Line 970999999 ..... Schedule E, Part 2, Column 10

The column should be left blank for the following lines:

Real Estate (Schedule A type) ..... 920999999  
Cash (Schedule E, Part 1 type)..... 960999999  
Other Assets..... 980999999

Column 9 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

~~Column 8 – Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column 910 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column ~~435~~  
 Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 37  
 Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column ~~427~~  
 Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 254

The ISIN number should be zero-filled for the following lines:

Real Estate (Schedule A type) ..... 9209999999  
 Mortgage Loans on Real Estate (Schedule B type)..... 9309999999  
 Other Invested Assets (Schedule BA type)..... 9409999999  
 Short-Term Invested Assets (Schedule DA, Part 1 type)..... 9509999999  
 Cash (Schedule E, Part 1 type)..... 9609999999  
 Cash Equivalents (Schedule E, Part 2 type)..... 9709999999  
 Other Assets..... 9809999999

~~Column 10~~ ————— ~~Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

~~The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:~~

~~Lines 0019999999 through 2509999999 ..... Schedule D, Part 1, Column 35~~



~~Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 28~~  
~~Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 25~~  
~~Line 9309999999 ..... Schedule B, Part 1, Column 20~~  
~~Line 9409999999 ..... Schedule BA, Part 1, Column 27~~  
~~Line 9509999999 ..... Schedule DA, Part 1, Column 23~~  
~~Line 9709999999 ..... Schedule E, Part 2, Column 12~~

The column should be left blank for the following lines:

Real Estate (Schedule A type) ..... 9209999999  
Cash (Schedule E, Part 1 type)..... 9609999999  
Other Assets..... 9809999999

**SCHEDULE DL – PART 2****SECURITIES LENDING COLLATERAL ASSETS**

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

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current statement date. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged).

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E) or reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10, but not both.

Reinvested collateral assets reported on Schedule DL, Part 2 are included in the other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

**SVO-Identified Bond Exchange Traded Funds** ~~as Identified by the SVO~~ that are described in the Investment Schedules General Instructions are to be included in SVO Identified Funds.

**If an insurer has any detail lines reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:**

**NOTE: See the Investment Schedules General Instructions for the following:**

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**

CategoryLine NumberIssuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations .....	0019999999
Other U.S. Government Obligations .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed) .....	0049999999
Municipal Bonds – Special Revenues .....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated) .....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated) .....	0079999999
Corporate Bonds (Unaffiliated) .....	0089999999
Corporate Bonds (Affiliated) .....	0099999999
Mandatory Convertible Bonds (Unaffiliated) .....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated) .....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) .....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans - Issued (Unaffiliated) .....	0189999999
Bank Loans - Issued (Affiliated) .....	0199999999
Bank Loans - Acquired (Unaffiliated) .....	0209999999
Bank Loans - Acquired (Affiliated) .....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) .....	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Certificates of Deposit (Unaffiliated) .....	0249999999
Certificates of Deposit (Affiliated) .....	0259999999
Other Issuer Credit Obligations (Unaffiliated) .....	0269999999
Other Issuer Credit Obligations (Affiliated) .....	0279999999
Total Issuer Credit Obligations .....	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt) .....	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt) .....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt) .....	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) .....	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated) .....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) .....	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated) .....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) .....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated) .....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) .....	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated) .....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated) .....	1319999999
Equity Backed Securities (Affiliated) .....	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) .....	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated) .....	1349999999

Non-Financial Asset-Backed Securities – Practical Expedient

<u>Lease-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1519999999
<u>Lease-Backed Securities – Practical Expedient (Affiliated)</u> .....	1529999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</u> .....	1539999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</u> .....	1549999999

Non-Financial Asset-Backed Securities – Full Analysis

<u>Lease-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1719999999
<u>Lease-Backed Securities – Full Analysis (Affiliated)</u> .....	1729999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</u> .....	1739999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</u> .....	1749999999

Total – Asset-Backed Securities..... 1909999999

Total – Issuer Credit Obligations and Asset-Backed Securities ..... 2009999999

Bonds (Schedule D, Part 1):U.S. Governments

<u>Issuer Obligations</u> .....	0019999999
<u>Residential Mortgage Backed Securities</u> .....	0029999999
<u>Commercial Mortgage Backed Securities</u> .....	0039999999
<u>Other Loan Backed and Structured Securities</u> .....	0049999999
<u>Subtotals – U.S. Governments</u> .....	0109999999

All Other Governments

<u>Issuer Obligations</u> .....	0219999999
<u>Residential Mortgage Backed Securities</u> .....	0229999999
<u>Commercial Mortgage Backed Securities</u> .....	0239999999
<u>Other Loan Backed and Structured Securities</u> .....	0249999999
<u>Subtotals – All Other Governments</u> .....	0309999999

U.S. States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0419999999
<u>Residential Mortgage Backed Securities</u> .....	0429999999
<u>Commercial Mortgage Backed Securities</u> .....	0439999999
<u>Other Loan Backed and Structured Securities</u> .....	0449999999
<u>Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)</u> .....	0509999999

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)

<u>Issuer Obligations</u> .....	0619999999
<u>Residential Mortgage Backed Securities</u> .....	0629999999
<u>Commercial Mortgage Backed Securities</u> .....	0639999999
<u>Other Loan Backed and Structured Securities</u> .....	0649999999
<u>Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u> .....	0709999999

U.S. Special Revenue and Special Assessment Obligations and all Non-GuaranteedObligations of Agencies and Authorities of Governments and Their Political Subdivisions

<u>Issuer Obligations</u> .....	0819999999
<u>Residential Mortgage Backed Securities</u> .....	0829999999
<u>Commercial Mortgage Backed Securities</u> .....	0839999999
<u>Other Loan Backed and Structured Securities</u> .....	0849999999
<u>Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</u> .....	0909999999

Industrial and Miscellaneous (Unaffiliated)

<u>Issuer Obligations</u> .....	1019999999
<u>Residential Mortgage Backed Securities</u> .....	1029999999
<u>Commercial Mortgage Backed Securities</u> .....	1039999999
<u>Other Loan Backed and Structured Securities</u> .....	1049999999
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated)</u> .....	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals — Hybrid Securities.....	1309999999
<b>Parent, Subsidiaries and Affiliates</b>	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans — Issued.....	1459999999
Affiliated Bank Loans — Acquired.....	1469999999
Subtotals — Parent, Subsidiaries and Affiliates.....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds — as Identified by the SVO.....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans — Issued.....	1819999999
Unaffiliated Bank Loans — Acquired.....	1829999999
Subtotals — Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
<b>Total Bonds</b>	
Subtotals — Issuer Obligations.....	2419999999
Subtotals — Residential Mortgage Backed Securities.....	2429999999
Subtotals — Commercial Mortgage Backed Securities.....	2439999999
Subtotals — Other Loan Backed and Structured Securities .....	2449999999
Subtotals — SVO Identified Funds.....	2459999999
Subtotals — Affiliated Bank Loans.....	2469999999
Subtotals — Unaffiliated Bank Loans.....	2479999999
Subtotals — Unaffiliated Certificates of Deposit.....	2489999999
Subtotals — Total Bonds.....	2509999999



Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: [www.cusip.com/cusip/index.htm](http://www.cusip.com/cusip/index.htm).

For Lines 0019999999 through 2509999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 11.

The CUSIP reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 ..... Schedule BA, Part 1, Column 1
- Line 9709999999 ..... Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A) .....	9209999999
Mortgage Loans on Real Estate (Schedule B) .....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1).....	9509999999
Cash (Schedule E, Part 1) .....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—as Identified by the SVO, enter the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year, the complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

~~Enter “\*” in this column for all SVO Identified Funds designated for systematic value.~~

~~Enter “@” in this column for all Principal STRIP Bonds or other zero coupon bonds.~~

~~Enter “&” in this column for To Be Announced (TBA) securities.~~

If assets are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

~~If the security is an SVO Identified Fund designated for systematic value, Principal STRIP bond or other zero coupon bond, certificates of deposit under the FDIC limit or a To Be Announced (TBA) security and is not under the exclusive control of the company, the “\*”, “@” or “&” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~64~~
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 4
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column ~~20~~19
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 17
- Line 9409999999 ..... Schedule BA, Part 1, Column 7
- Line 9509999999 ..... Schedule DA, Part 1, Column 22
- Line 9709999999 ..... Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- ~~NAIC Designation~~ ~~Column 4A~~
- ~~NAIC Designation Modifier~~ ~~Column 4B~~
- ~~Administrative Symbol~~ ~~Column 4C~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Column 5 – Fair Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 7
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column ~~409~~
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column ~~87~~
- Line 9209999999 ..... Schedule A, Part 1, Column 10
- Line 9309999999 ..... FV of the underlying collateral Schedule B, Part 1
- Line 9409999999 ..... Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules but do not have a fair value column, report the amount in these columns in the other schedules for the lines shown below:

- Line 9509999999 ..... Report B/ACV, Schedule DA, Column ~~76~~
- Line 9609999999 ..... Report Balance, Schedule E, Part 1, Column 6
- Line 9709999999 ..... Report B/ACV, Schedule E, Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~448~~
- Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 8
- Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column ~~87~~
- Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column ~~65~~
- Line 9209999999 ..... Schedule A, Part 1, Column 9
- Line 9309999999 ..... Schedule B, Part 1, Column 8
- Line 9409999999 ..... Schedule BA, Part 1, Column 12
- Line 9509999999 ..... Schedule DA, Part 1, Column ~~76~~
- Line 9609999999 ..... Report Balance, Schedule E, Part 1, Column 6
- Line 9709999999 ..... Schedule E, Part 2, Column 7

## Column 7 – Maturity Date

The maturity date reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column 2219  
Lines 101999999 through 190999999 ..... Schedule D, Part 1, Section 2, Column 19  
 Line 950999999 ..... Schedule DA, Column 65  
 Line 970999999 ..... Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

401999999 through 450999999 ..... Preferred Stock (Schedule D, Part 2, Section 1)  
 501999999 through 598999999 ..... Common Stock (Schedule D, Part 2, Section 2)  
 920999999 ..... Real Estate (Schedule A)  
 930999999 ..... Mortgage Loans on Real Estate (Schedule B)  
 940999999 ..... Other Invested Assets (Schedule BA)  
 980999999 ..... Other Assets

**\*\* Columns 8 through 10 will be electronic only. \*\***

Column 8 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.



The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

<u>Lines 001999999 through 050999999 .....</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999 .....</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999 .....</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999 .....</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999 .....</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999 .....</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999 .....</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999 .....</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A) .....</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1) .....</u>	<u>9609999999</u>
<u>Other Assets.....</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Investment terms permit interest to be received in a form other than cash.
2. Investment terms permit payment of interest to be deferred without being considered past due.
3. Interest due and accrued has been written off as uncollectible and/or nonadmitted.
4. Investment has a current year or prior year recognized other-than-temporary impairment.
5. Investment is an interest-only strip
6. Investment is a principal-only strip
7. Investment reflects a To-Be-Announced (TBA) security that will qualify as an issuer credit obligation or asset-backed security at the time the reporting entity takes possession of the issued security.

Column 8 – Legal Entity Identifier (LEI)

~~Provide the 20 character Legal Entity Identifier (LEI) for any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column 910 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column ~~435~~  
 Lines 1019999999 through 1909999999 ..... Schedule D, Part 1, Section 2, Column 37  
 Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column ~~427~~  
 Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 254

The ISIN number should be zero-filled for the following lines:

Real Estate (Schedule A) ..... 9209999999  
 Mortgage Loans on Real Estate (Schedule B) ..... 9309999999  
 Other Invested Assets (Schedule BA)..... 9409999999  
 Short-Term Invested Assets (Schedule DA, Part 1)..... 9409999999  
 Cash (Schedule E, Part 1) ..... 9609999999  
 Cash Equivalents (Schedule E, Part 2)..... 9709999999  
 Other Assets..... 9809999999

~~Column 10 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

~~The code reported for this column should be same for the security as reported in other schedules for the lines shown below:~~

~~Lines 0019999999 through 2509999999 ..... Schedule D, Part 1, Column 35~~

~~Lines 4019999999 through 4509999999 ..... Schedule D, Part 2, Section 1, Column 28~~  
~~Lines 5019999999 through 5989999999 ..... Schedule D, Part 2, Section 2, Column 25~~  
~~Line 9309999999 ..... Schedule B, Part 1, Column 20~~  
~~Line 9409999999 ..... Schedule BA, Part 1, Column 27~~  
~~Line 9509999999 ..... Schedule DA, Part 1, Column 23~~  
~~Line 9709999999 ..... Schedule E, Part 2, Column 12~~

The column should be left blank for the following lines:

Real Estate (Schedule A) ..... 9209999999  
Cash (Schedule E, Part 1) ..... 9609999999  
Other Assets ..... 9809999999

**SCHEDULE E – PART 2 – CASH EQUIVALENTS**

**INVESTMENTS OWNED END OF CURRENT QUARTER**

List all investments owned whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were three months or less, as defined as cash equivalents in accordance with *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments*. Include Money Market Mutual Funds.


**Detail Eliminated to Conserve Space**


<u>Category</u>	<u>Line Number</u>
<b>Bonds</b>	
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations .....	0019999999
Other U.S. Government Securities .....	0029999999
Non-U.S. Sovereign Jurisdiction Securities .....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated) .....	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated) .....	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value .....	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value .....	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
Closed End Funds & REITS (Unaffiliated) .....	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
Closed End Funds & REITS (Affiliated) .....	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated) .....	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) .....	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
<u>U.S. Governments</u>	
Issuer Obligations.....	0019999999
Residential Mortgage-Backed Securities .....	0029999999
Commercial Mortgage-Backed Securities.....	0039999999
Other Loan Backed and Structured Securities .....	0049999999
Subtotals—U.S. Government Bonds.....	0109999999
<u>All Other Governments</u>	
Issuer Obligations.....	0219999999
Residential Mortgage-Backed Securities .....	0229999999
Commercial Mortgage-Backed Securities.....	0239999999

Other Loan Backed and Structured Securities .....	0249999999
Subtotals—All Other Government Bonds .....	0309999999
<b>U.S. States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations .....	0419999999
Residential Mortgage Backed Securities .....	0429999999
Commercial Mortgage Backed Securities .....	0439999999
Other Loan Backed and Structured Securities .....	0449999999
Subtotals—States, Territories and Possessions (Direct and Guaranteed) .....	0509999999
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>	
Issuer Obligations .....	0619999999
Residential Mortgage Backed Securities .....	0629999999
Commercial Mortgage Backed Securities .....	0639999999
Other Loan Backed and Structured Securities .....	0649999999
Subtotals—Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) .....	0709999999
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>	
Issuer Obligations .....	0819999999
Residential Mortgage Backed Securities .....	0829999999
Commercial Mortgage Backed Securities .....	0839999999
Other Loan Backed and Structured Securities .....	0849999999
Subtotals—Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions .....	0909999999
<b>Industrial and Miscellaneous (Unaffiliated)</b>	
Issuer Obligations .....	1019999999
Residential Mortgage Backed Securities .....	1029999999
Commercial Mortgage Backed Securities .....	1039999999
Other Loan Backed and Structured Securities .....	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated) .....	1109999999
<b>Hybrid Securities</b>	
Issuer Obligations .....	1219999999
Residential Mortgage Backed Securities .....	1229999999
Commercial Mortgage Backed Securities .....	1239999999
Other Loan Backed and Structured Securities .....	1249999999
Subtotals—Hybrid Securities .....	1309999999
<b>Parent, Subsidiaries and Affiliates Bonds</b>	
Issuer Obligations .....	1419999999
Residential Mortgage Backed Securities .....	1429999999
Commercial Mortgage Backed Securities .....	1439999999
Other Loan Backed and Structured Securities .....	1449999999
Affiliated Bank Loans—Issued .....	1459999999
Affiliated Bank Loans—Acquired .....	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds .....	1509999999
<b>SVO Identified Funds</b>	
Exchange Traded Funds—as Identified by the SVO .....	1619999999
<b>Unaffiliated Bank Loans</b>	
Unaffiliated Bank Loans—Issued .....	1819999999
Unaffiliated Bank Loans—Acquired .....	1829999999
Subtotals—Unaffiliated Bank Loans .....	1909999999

Total Bonds Issuer Credit Obligations

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – <del>Affiliated Bank Loans</del> Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – <del>Unaffiliated Bank Loans</del> Issuer Credit Obligations (Affiliated).....	24799999990499999999
Subtotals – <del>Bonds</del> Issuer Credit Obligations.....	25099999990509999999
Sweep Accounts.....	8109999999
Exempt Money Market Mutual Funds – as Identified by SVO.....	8209999999
All Other Money Market Mutual Funds.....	8309999999
Qualified Cash Pools Under SSAP No. 2R.....	8409999999
Other Cash Equivalents.....	8509999999
Total Cash Equivalents.....	8609999999

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**Detail Eliminated to Conserve Space**

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Column 3 – Restricted Asset Code

Enter “%” in this column for all investments except qualifying cash pooling structures per SSAP No. 2R and money market mutual funds which have been reported on this schedule for more than one consecutive quarter.

If a cash equivalent is not under the exclusive control of the reporting entity, it is to be identified by placing one of the **codes identified in the Investment Schedules General Instructions** in this column.

If the “%” code is used, the “%” code should appear first, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

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**Detail Eliminated to Conserve Space**

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**\*\* Column 10 and 11 will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.

3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 — Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~





**SCHEDULE D – PART 1 – SECTION 1**  
 Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book / Adjusted Carrying Value	9 Change in Book/Adjusted Carrying Value			12 Total Foreign Exchange Change in B./A.C.V.	13 Stated Rate Of Interest	14 Effective Rate Of Interest	15 Interest			17 Interest Received During Year	18 Acquired Date	19 Dates	
								9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other- Than- Temporary Impairment Recognized				15 Interest When Paid	16 Interest Income Due & Accrued	19 Stated Contractual Maturity Date			20 Payment Due at Maturity	
050999999...	Total Issuer Credit Obligations											XXX	XXX	XXX			XXX	XXX		

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

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

**SCHEDULE D – PART 1 – SECTION 2**  
 Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates					
								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.	13 Stated Rate Of Interest	14 Effective Rate Of Interest	15 Interest When Paid	16 Interest Income Due & Accrued	17 Interest Received During Year	18 Acquired Date	19 Stated Contractual Maturity Date	20 Payment Due at Maturity	21 Origination Balloon Payment %	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
2009999999...	Total Asset-Backed Securities																				

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

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





**SCHEDULE D – PART 5**

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

1 CUSIP Identification	2 Description	3 <del>Foreign</del>	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					16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Interest and Dividends Received During Year	20 Paid for Accrued Interest and Dividends		
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12+13)	15 Total Foreign Exchange Change in B./A.C.V.							
2050999998 Subtotal Bonds																						
599999999 Subtotal-Stocks																						
600999999 Totals																						

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 1314	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 1314
1. Long-term bonds issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. governments obligations						
1.02 All other governments Other U.S. government securities						
1.03 U.S. states, territories and possessions, etc. guaranteed Non-U.S. sovereign jurisdiction securities						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed Municipal bonds – general obligations (direct & guaranteed)						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed Municipal bonds – special revenue						
1.06 Industrial and miscellaneous Project finance bonds issued by operating entities						
1.07 Hybrid securities Corporate bonds						
1.08 Parent, subsidiaries and affiliates Mandatory convertible bonds						
1.09 SVO-identified funds Single entity backed obligations						
1.10 Unaffiliated bank loans SVO-Identified bond exchange traded funds – fair value.						
1.11 Unaffiliated certificates of deposit SVO-Identified bond exchange traded funds – systematic value						
1.12 Bonds issued from SEC-registered business development corps, closed end funds & REITS						
1.13 Bank loans - issued						
1.14 Bank loans - acquired						
1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans						
1.16 Certificates of deposit						
1.17 Other issuer credit obligations						
1.182 Total long-term bonds issuer credit obligations						
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities – self-liquidating (unaffiliated)						
2.02 Financial asset-backed securities – self-liquidating (affiliated)						
2.03 Financial asset-backed securities – not self-liquidating (unaffiliated)						
2.04 Financial asset-backed securities – not self-liquidating (affiliated)						
2.05 Non-financial asset-backed securities (unaffiliated)						
2.06 Non-financial asset-backed securities (affiliated)						
2.07 Total asset-backed securities						
23. Preferred stocks (Schedule D, Part 2, Section 1):						
23.01 Industrial and miscellaneous (Unaffiliated)						
23.02 Parent, subsidiaries and affiliates						
23.03 Total preferred stocks						
34. Common stocks (Schedule D, Part 2, Section 2):						
34.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
34.02 Industrial and miscellaneous Other (Unaffiliated)						
34.03 Parent, subsidiaries and affiliates Publicly traded						
34.04 Parent, subsidiaries and affiliates Other						
34.05 Mutual funds						
34.06 Unit investment trusts						
34.07 Closed-end funds						
34.08 Exchange traded funds						
34.09 Total common stocks						
45. Mortgage loans (Schedule B):						
45.01 Farm mortgages						
45.02 Residential mortgages						
45.03 Commercial mortgages						
45.04 Mezzanine real estate loans						
45.05 Total valuation allowance						
45.06 Total mortgage loans						
56. Real estate (Schedule A):						
56.01 Properties occupied by company						
56.02 Properties held for production of income						
56.03 Properties held for sale						
56.04 Total real estate						
67. Cash, cash equivalents and short-term investments:						
67.01 Cash (Schedule E, Part 1)						
67.02 Cash equivalents (Schedule E, Part 2)						
67.03 Short-term investments (Schedule DA)						
67.04 Total cash, cash equivalents and short-term investments						
78. Contract loans						
89. Derivatives (Schedule DB)						
910. Other invested assets (Schedule BA)						
1011. Receivables for securities						
112. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
1213. Other invested assets (Page 2, Line 11)						
1314. Total invested assets						

**\*\*\* Editing Note\*\*\* This page for Schedule D – VBY is being deleted. See next page for newly formatted Schedule D - VBY**

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

1. Book /adjusted carrying value, December 31 of prior year .....	_____
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....	_____
3. Accrual of discount .....	_____
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 .....	_____
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	_____
7. Deduct amortization of premium .....	_____
8. Total foreign exchange change in book/adjusted carrying value:	
8.1 Part 1, Column 15 .....	_____
8.2 Part 2, Section 1, Column 19 .....	_____
8.3 Part 2, Section 2, Column 16 .....	_____
8.4 Part 4, Column 15 .....	_____
9. Deduct current year's other than temporary impairment recognized:	
9.1 Part 1, Column 14 .....	_____
9.2 Part 2, Section 1, Column 17 .....	_____
9.3 Part 2, Section 2, Column 14 .....	_____
9.4 Part 4, Column 13 .....	_____
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	_____
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) .....	_____

**SCHEDULE D – VERIFICATION BETWEEN YEARS**

Bonds and Stocks

	<u>1</u>	<u>2</u>	<u>3</u>	<u>4</u>	<u>5</u>
	<u>Total</u>	<u>Issuer Credit Obligations</u>	<u>Asset-Backed Securities</u>	<u>Preferred Stocks</u>	<u>Common Stocks</u>
1. Book/adjusted carrying value, December 31 of prior year.....	.....	.....	.....	.....	.....
2. Cost of short-term investments acquired, Part 3, Column 6.....	.....	.....	.....	.....	.....
3. Accrual of discount .....	.....	.....	.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....	.....	.....	.....
5. Total gain (loss) on disposals, Part 4, Column 18 .....	.....	.....	.....	.....	.....
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 6 .....	.....	.....	.....	.....	.....
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	.....	.....	.....	.....	.....
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	.....	.....	.....	.....	.....
11. Deduct total nonadmitted amounts.....	.....	.....	.....	.....	.....
12. Statement value at end of current period (Line 11 minus Line 12)	.....	.....	.....	.....	.....



**SCHEDULE D – SUMMARY BY COUNTRY**  
 Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
<b>Issuer Credit Obligations</b>				
Governments (including all obligations guaranteed by governments) and Municipalities	1. United States..... 2. Canada..... 3. Other Countries..... 4. Totals	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	.....	.....	.....
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) All Other Issuer Credit Obligations (unaffiliated)	85. United States..... 96. Canada..... 107. Other Countries..... 118. Totals	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Parent, Subsidiaries and Affiliates All Other Issuer Credit Obligations (affiliated)	129. Totals	.....	.....	.....
	<b>10. Total Issuer Credit Obligations</b>	.....	.....	.....
<b>Asset-Backed Securities</b>				
Asset-Backed Securities (unaffiliated)	11. United States..... 12. Canada..... 13. Other Countries..... 14. Totals	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Asset-Backed Securities (affiliated)	15. Totals	.....	.....	.....
	<b>16. Total Asset-Backed Securities</b>	.....	.....	.....
	<b>1317. Total Bonds</b>	.....	.....	.....
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (unaffiliated)	1418. United States..... 1519. Canada..... 1620. Other Countries..... 1721. Totals	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Parent, Subsidiaries and Affiliates	1822. Totals	.....	.....	.....
	<b>1923. Total Preferred Stocks</b>	.....	.....	.....
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	2024. United States..... 2125. Canada..... 2226. Other Countries..... 2327. Totals	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Parent, Subsidiaries and Affiliates	2428. Totals	.....	.....	.....
	<b>2529. Total Common Stocks</b>	.....	.....	.....
	<b>2630. Total Stocks</b>	.....	.....	.....
	<b>2731. Total Bonds and Stocks</b>	.....	.....	.....

**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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 4251.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments Obligations</b>												
1.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
1.7 Totals						XXX						
<b>2. All Other U.S. Governments Securities</b>												
2.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
2.7 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed Non-U.S. Sovereign Jurisdiction Securities</b>												
3.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed Municipal Bonds – General Obligations</b>												
4.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4.7 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed Municipal Bonds – Special Revenue</b>												
5.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
5.7 Totals						XXX						

**SCHEDULE D – PART 1A – SECTION 1 (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 4251.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous Project Finance Bonds Issued by Operating Entities (unaffiliated/Unaffiliated)</b>												
6.1 NAIC 1.....						XXX						
6.2 NAIC 2.....						XXX						
6.3 NAIC 3.....						XXX						
6.4 NAIC 4.....						XXX						
6.5 NAIC 5.....						XXX						
6.6 NAIC 6.....						XXX						
6.7 Totals						XXX						
<b>7. Hybrid Securities Project Finance Bonds Issued by Operating Entities (Affiliated)</b>												
7.1 NAIC 1.....						XXX						
7.2 NAIC 2.....						XXX						
7.3 NAIC 3.....						XXX						
7.4 NAIC 4.....						XXX						
7.5 NAIC 5.....						XXX						
7.6 NAIC 6.....						XXX						
7.7 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates Corporate Bonds (Unaffiliated)</b>												
8.1 NAIC 1.....						XXX						
8.2 NAIC 2.....						XXX						
8.3 NAIC 3.....						XXX						
8.4 NAIC 4.....						XXX						
8.5 NAIC 5.....						XXX						
8.6 NAIC 6.....						XXX						
8.7 Totals						XXX						
<b>9. SVO Identified Funds Corporate Bonds (Affiliated)</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
<b>10. Unaffiliated Bank Loans Mandatory Convertible Bonds (Unaffiliated)</b>												
10.1 NAIC 1.....						XXX						
10.2 NAIC 2.....						XXX						
10.3 NAIC 3.....						XXX						
10.4 NAIC 4.....						XXX						
10.5 NAIC 5.....						XXX						
10.6 NAIC 6.....						XXX						
10.7 Totals						XXX						
<b>11. Unaffiliated Certificates of Deposit Mandatory Convertible Bonds (Affiliated)</b>												
11.1 NAIC 1.....						XXX			XXX	XXX		
11.2 NAIC 2.....						XXX			XXX	XXX		
11.3 NAIC 3.....						XXX			XXX	XXX		
11.4 NAIC 4.....						XXX			XXX	XXX		
11.5 NAIC 5.....						XXX			XXX	XXX		
11.6 NAIC 6.....						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Single Entity Backed Obligations (Unaffiliated)</b>												
12.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.7 Totals						XXX						
<b>13. Single Entity Backed Obligations (Affiliated)</b>												
13.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.7 Totals						XXX						
<b>14. SVO-Identified Bond Exchange Traded Funds – Fair Value</b>												
14.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.7 Totals	XXX	XXX	XXX	XXX	XXX							
<b>15. SVO-Identified Bond Exchange Traded Funds – Systematic Value</b>												
15.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.7 Totals	XXX	XXX	XXX	XXX	XXX							
<b>16. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds &amp; REITS (Unaffiliated)</b>												
16.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.7 Totals						XXX						
<b>17. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds &amp; REITS (Affiliated)</b>												
17.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.7 Totals						XXX						

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>18. Bank Loans – Issued (Unaffiliated)</b>												
18.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
18.7 Totals						XXX						
<b>19. Bank Loans – Issued (Affiliated)</b>												
19.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
19.7 Totals						XXX						
<b>20. Bank Loans – Acquired (Unaffiliated)</b>												
20.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
20.7 Totals						XXX						
<b>21. Bank Loans – Acquired (Affiliated)</b>												
21.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
21.7 Totals						XXX						
<b>22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)</b>												
22.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
22.7 Totals						XXX						
<b>23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)</b>												
23.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
23.7 Totals						XXX						

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>24. Certificates of Deposit (Unaffiliated)</b>												
24.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
24.7 Totals						XXX						
<b>25. Certificates of Deposit (Affiliated)</b>												
25.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
25.7 Totals						XXX						
<b>26. Other Issuer Credit Obligations (Unaffiliated)</b>												
26.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
26.7 Totals						XXX						
<b>27. Other Issuer Credit Obligations (Affiliated)</b>												
27.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
27.7 Totals						XXX						
<b>28. Agency Residential Mortgage-Backed Securities - Guaranteed</b>												
28.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
28.7 Totals						XXX						
<b>29. Agency Commercial Mortgage-Backed Securities - Guaranteed</b>												
29.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
29.7 Totals						XXX						

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>30. Agency Residential Mortgage-Backed Securities – Not Guaranteed</b>												
30.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
30.7 Totals						XXX						
<b>31. Agency Commercial Mortgage-Backed Securities – Not Guaranteed</b>												
31.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
31.7 Totals						XXX						
<b>32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)</b>												
32.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
32.7 Totals						XXX						
<b>33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)</b>												
33.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
33.7 Totals						XXX						
<b>34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</b>												
34.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
34.7 Totals						XXX						
<b>35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)</b>												
35.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
35.7 Totals						XXX						

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)</b>												
36.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
36.7 Totals						XXX						
<b>37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)</b>												
37.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
37.7 Totals						XXX						
<b>38. Other Financial Asset-Backed Securities (Unaffiliated)</b>												
38.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
38.7 Totals						XXX						
<b>39. Other Financial Asset-Backed Securities (Affiliated)</b>												
39.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
39.7 Totals						XXX						
<b>40. Equity-Backed Securities (Unaffiliated)</b>												
40.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
40.7 Totals						XXX						
<b>41. Equity-Backed Securities (Affiliated)</b>												
41.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
41.7 Totals						XXX						



**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)</b>												
42.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
42.7 Totals						XXX						
<b>43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)</b>												
43.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
43.7 Totals						XXX						
<b>44. Lease-Backed Securities – Practical Expedient (Unaffiliated)</b>												
44.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
44.7 Totals						XXX						
<b>45. Lease-Backed Securities – Practical Expedient (Affiliated)</b>												
45.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
45.7 Totals						XXX						
<b>46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</b>												
46.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
46.7 Totals						XXX						
<b>47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</b>												
47.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
47.7 Totals						XXX						

**SCHEDULE D – PART 1A (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>48. Lease-Backed Securities – Full Analysis (Unaffiliated)</b>												
48.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
48.7 Totals						XXX						
<b>49. Lease-Backed Securities – Full Analysis (Affiliated)</b>												
49.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
49.7 Totals						XXX						
<b>50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</b>												
50.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
50.7 Totals						XXX						
<b>51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</b>												
51.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
51.7 Totals						XXX						

**SCHEDULE D – PART 1A – SECTION 1 (Continued)**

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12-51.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
<b>12-51. Total Bonds Current Year</b>												
12-51.1 ..... NAIC 1	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
12-51.2 ..... NAIC 2	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
12-51.3 ..... NAIC 3	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
12-51.4 ..... NAIC 4	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
12-51.5 ..... NAIC 5	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
12-51.6 ..... NAIC 6	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
12-51.7 ..... Totals ..	.....	.....	.....	.....	.....	.....	(b).....	.....	XXX	XXX	.....	.....
12-51.8. Line 12-51.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
<b>13-52. Total Bonds Prior Year</b>												
13-52.1 ..... NAIC 1	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
13-52.2 ..... NAIC 2	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
13-52.3 ..... NAIC 3	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
13-52.4 ..... NAIC 4	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
13-52.5 ..... NAIC 5	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
13-52.6 ..... NAIC 6	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
13-52.7 ..... Totals	.....	.....	.....	.....	.....	.....	XXX	XXX	(b).....	.....	.....	.....
13-52.8. Line 13-52.7 as a % of Col. 9	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX	.....	.....
<b>14-53. Total Publicly Traded Bonds</b>												
14-53.1 ..... NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.2 ..... NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.3 ..... NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.4 ..... NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.5 ..... NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.6 ..... NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.7 ..... Totals	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
14-53.8. Line 14-53.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
14-53.9. Line 14-53.7 as a % of Line 12-51.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
<b>15-54. Total Privately Placed Bonds</b>												
15-54.1 ..... NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.2 ..... NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.3 ..... NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.4 ..... NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.5 ..... NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.6 ..... NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.7 ..... Totals	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
15-54.8. Line 15-54.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....
15-54.9. Line 15-54.7 as a % of Line 12-51.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....

(a) Includes \$..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$..... current year of bonds with Z designations and \$..... 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.

- (c) Includes \$ ..... current year, \$ ..... prior year of bonds with 5GI designations and \$ ..... current year, \$ ..... prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ .....; NAIC 2 \$ .....; NAIC 3 \$ .....; NAIC 4 \$ .....; NAIC 5 \$ .....; NAIC 6 \$ .....

**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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1-Year or Less	Over 1-Year Through 5-Years	Over 5-Years Through 10-Years	Over 10-Years Through 20-Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage Backed Securities						XXX						
1.03 Commercial Mortgage Backed Securities						XXX						
1.04 Other Loan Backed and Structured Securities												
1.05 Totals						XXX						
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage Backed Securities						XXX						
2.03 Commercial Mortgage Backed Securities						XXX						
2.04 Other Loan Backed and Structured Securities												
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage Backed Securities						XXX						
3.03 Commercial Mortgage Backed Securities						XXX						
3.04 Other Loan Backed and Structured Securities												
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage Backed Securities						XXX						
4.03 Commercial Mortgage Backed Securities						XXX						
4.04 Other Loan Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage Backed Securities						XXX						
5.03 Commercial Mortgage Backed Securities						XXX						
5.04 Other Loan Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations						XXX						
6.02 Residential Mortgage Backed Securities						XXX						
6.03 Commercial Mortgage Backed Securities						XXX						
6.04 Other Loan Backed and Structured Securities						XXX						
6.05 Totals						XXX						
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage Backed Securities						XXX						
7.03 Commercial Mortgage Backed Securities						XXX						
7.04 Other Loan Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage Backed Securities						XXX						
8.03 Commercial Mortgage Backed Securities						XXX						
8.04 Other Loan Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans Issued						XXX						
8.06 Affiliated Bank Loans Acquired						XXX						
8.07 Totals						XXX						

**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

	1	2	3	4	5	6	7	8	9	10	11	12
	1-Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange-Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans Issued						XXX						
10.02 Unaffiliated Bank Loans Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations						XXX			XXX	XXX		
12.02 Residential Mortgage Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage Backed Securities						XXX			XXX	XXX		
12.04 Other Loan Backed and Structured Securities						XXX			XXX	XXX		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals						XXX			XXX	XXX		
12.10 Lines 12.09 as a % Col. 7								XXX	XXX	XXX		
13. Total Bonds Prior Year												
13.01 Issuer Obligations						XXX	XXX	XXX				
13.02 Residential Mortgage Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage Backed Securities						XXX	XXX	XXX				
13.04 Other Loan Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals						XXX	XXX	XXX				
13.10 Line 13.09 as a % of Col. 9							XXX	XXX		XXX		
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations						XXX						XXX
14.02 Residential Mortgage Backed Securities						XXX						XXX
14.03 Commercial Mortgage Backed Securities						XXX						XXX
14.04 Other Loan Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals									XXX	XXX		XXX
14.10 Line 14.09 as a % of Col. 7								XXX	XXX	XXX		XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX		XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations						XXX					XXX	
15.02 Residential Mortgage Backed Securities						XXX					XXX	
15.03 Commercial Mortgage Backed Securities						XXX					XXX	
15.04 Other Loan Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals									XXX	XXX	XXX	
15.10 Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	











**CASH FLOW**

<b>Cash from Operations</b>	1 Current Year	2 Prior Year
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).....	.....	.....
<b>Cash from Investments</b>		
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.....	.....	.....
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	.....	.....
13. Cost of investments acquired (long-term only <u>exclude cash equivalents and short-term investments</u> ):		
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).....	.....	.....
<b>Cash from Financing and Miscellaneous Sources</b>		
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).....	.....	.....
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	.....	.....
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	.....	.....
19.2 End of year (Line 18 plus Line 19.1).....	.....	.....

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001 .....	.....	.....
20.0002 .....	.....	.....
20.0003 .....	.....	.....
20.9996 .....	.....	.....

**GENERAL INTERROGATORIES**

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 <del>Bonds</del> Issuer Credit Obligations			
31.2 <del>Asset-Backed</del> Securities			
31.23 Preferred Stocks			
31.34 Totals			



**SCHEDULE D – PART 4**  
 Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
 During the Current Quarter

1 CUSIP Identifi- cation	2 Des- cription	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Conside- ration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Sym- bol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization ) Accretion	13 Current Year's Other- Than- Tempo- rary Impairment Recognized	14 Total Change in B./A.C.V. (+/-) 13	15 Total Foreign Exchange Change in B./A.C.V.							
600999999	Totals						XXX													XXX	XXX

**SCHEDULE D – PART 1B**  
 Showing the Acquisitions, Dispositions and Non-Trading Activity  
 During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS ISSUER CREDIT OBLIGATIONS (ICO)</b>								
1. NAIC 1 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
2. NAIC 2 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
3. NAIC 3 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
4. NAIC 4 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
5. NAIC 5 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
6. NAIC 6 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
7. Total Bonds/ICO								
<b>ASSET-BACKED SECURITIES (ABS)</b>								
8. NAIC 1 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
9. NAIC 2 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
10. NAIC 3 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
11. NAIC 4 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
12. NAIC 5 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
13. NAIC 6 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
14. Total Bonds/ABS								
<b>PREFERRED STOCK</b>								
15. NAIC 1.....	.....	.....	.....	.....	.....	.....	.....	.....
16. NAIC 2.....	.....	.....	.....	.....	.....	.....	.....	.....
17. NAIC 3.....	.....	.....	.....	.....	.....	.....	.....	.....
18. NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....
19. NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....
20. NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....
21. Total Preferred Stock								
22. Total Bonds-ICO, ABS, & Preferred Stock								

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
 NAIC 1 \$.....; NAIC 2 \$.....; NAIC 3 \$.....; NAIC 4 \$.....; NAIC 5 \$.....; NAIC 6 \$.....









**NAIC BLANKS (E) WORKING GROUP**

**Blanks Agenda Item Submission Form**

<p style="text-align: right;">DATE: <u>02/06/2023</u></p> <p>CONTACT PERSON: _____</p> <p>TELEPHONE: _____</p> <p>EMAIL ADDRESS: _____</p> <p>ON BEHALF OF: _____</p> <p>NAME: <u>Dale Bruggeman</u></p> <p>TITLE: <u>Chair SAPWG</u></p> <p>AFFILIATION: <u>Ohio Department of Insurance</u></p> <p>ADDRESS: <u>50W. Town St., 3<sup>rd</sup> FL., Ste. 300</u> <u>Columbus, OH 43215</u></p>	<p style="text-align: center;"><b>FOR NAIC USE ONLY</b></p> <p>Agenda Item # <u>2023-07BWG MOD</u> Year <u>2025</u> Changes to Existing Reporting <input type="checkbox"/> [ X ] New Reporting Requirement <input type="checkbox"/> [ ]</p> <hr/> <p style="text-align: center;"><b>REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT</b></p> <p>No Impact <input type="checkbox"/> [ X ] Modifies Required Disclosure <input type="checkbox"/> [ ]</p> <p>Is there data being requested in this proposal which is available elsewhere in the Annual/Quarterly Statement? <input type="checkbox"/> [ No ] <i>***If Yes, complete question below***</i></p> <hr/> <p style="text-align: center;"><b>DISPOSITION</b></p> <p><input type="checkbox"/> [ ] Rejected For Public Comment <input type="checkbox"/> [ ] Referred To Another NAIC Group <input type="checkbox"/> [ ] Received For Public Comment <input type="checkbox"/> [ ] Adopted Date _____ <input type="checkbox"/> [ ] Rejected Date _____ <input checked="" type="checkbox"/> [ X ] Deferred Date <u>05/31/2023</u> <input type="checkbox"/> [ ] Other (Specify) _____</p>
--	---

**BLANK(S) TO WHICH PROPOSAL APPLIES**

- |   |   |   |
|---|---|---|
| <input checked="" type="checkbox"/> [ X ] ANNUAL STATEMENT                  | <input type="checkbox"/> [ X ] INSTRUCTIONS                 | <input type="checkbox"/> [ ] CROSSCHECKS        |
| <input checked="" type="checkbox"/> [ X ] QUARTERLY STATEMENT               | <input checked="" type="checkbox"/> [ X ] BLANK             |   |
| <input checked="" type="checkbox"/> [ X ] Life, Accident & Health/Fraternal | <input checked="" type="checkbox"/> [ X ] Separate Accounts | <input checked="" type="checkbox"/> [ X ] Title |
| <input checked="" type="checkbox"/> [ X ] Property/Casualty                 | <input type="checkbox"/> [ ] Protected Cell                 | <input type="checkbox"/> [ ] Other _____        |
| <input checked="" type="checkbox"/> [ X ] Health                            | <input type="checkbox"/> [ ] Health (Life Supplement)       |   |

Anticipated Effective Date: 1<sup>st</sup> Quarter 2025

**IDENTIFICATION OF ITEM(S) TO CHANGE**

Update the code column and delete the LEI column for the following investment schedules: Schedules A, B, BA, D Part 2, D Part 6, and E Part 1. Revise the Code column to be Restricted Asset Code column and make corresponding instructional changes. Remove the Code characteristic which identifies when an asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing as this item is used very infrequently. Move the Foreign code column from the printed view to an electronic-only column. Renumber the subsequent columns to accommodate the previous changes.

**REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE\*\***

These updates will make all the investment schedules consistent with the changes to the Schedule D, Part 1. *The adoption of this proposal should be contingent upon the adoption of the Schedule D, Part 1 proposal 2023-06BWG*

**\*\*\*IF THE DATA IS AVAILABLE ELSEWHERE IN THE ANNUAL/QUARTERLY STATEMENT, PLEASE NOTE WHY IT IS REQUIRED FOR THIS PROPOSAL\*\*\***

**NAIC STAFF COMMENTS**

Comment on Effective Reporting Date: \_\_\_\_\_

Other Comments:

\*\* This section must be completed on all forms.

ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

**SCHEDULE A – PART 1**

**REAL ESTATE OWNED DECEMBER 31 OF CURRENT YEAR**

Real estate includes land, buildings and permanent improvements (includes real estate owned under contract of sale). Also include single real estate property wholly owned by an LLC that meets the criteria set forth in *SSAP No. 40R—Real Estate Investments*. All other real estate owned indirectly (such as through joint ventures) should be included in Schedule BA. The purpose for this schedule is to report individually each property owned, classified into categories that separately identify properties occupied by the reporting entity, properties held for the production of income, and properties held for sale. Report each Real Estate project under development in the category where it will ultimately reside, (e.g., a project under development that will be owned for the production of income should be reported in properties held for the production of income category). Refer to *SSAP No. 40R—Real Estate Investments* and *SSAP No. 90—Impairment or Disposal of Real Estate Investments* for accounting guidance.

**=====  
↑ ↓ Detail Eliminated to Conserve Space  
=====  
↑ ↓**

Column 2 – Restricted Asset Code

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

~~Enter “!” in this column for all single real estate property wholly owned by an LLC that meets the criteria set forth in *SSAP No. 40R—Real Estate Investments*. For LLCs that do not meet criteria set forth in *SSAP No. 40R—Real Estate Investments*, report on Schedule BA.~~

If real estate is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

~~If the real estate is a single real estate property wholly owned by an LLC that meets the criteria set forth in *SSAP No. 40R—Real Estate Investments* and is not under the exclusive control of the company, the “!” should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).~~

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).~~

**=====  
↑ ↓ Detail Eliminated to Conserve Space  
=====  
↑ ↓**

**\*\* Columns 18 through 22 will be electronic only. \*\***

Column 18 – Investment Characteristics

If the characteristic below does not apply, then leave the column blank.

1. Single real estate property wholly owned by an LLC that meets the criteria set forth in *SSAP No. 40R—Real Estate Investments*. For LLCs that do not meet criteria set forth in *SSAP No. 40R—Real Estate Investments*, report on Schedule BA.

Column ~~18~~19 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated...*)  
 Column ~~19~~20 – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

~~Column 20~~ — ~~Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column 21 — Postal Code *(Detail Eliminated to Conserve Space)*

Column 22 — Property Type *(Detail Eliminated to Conserve Space)*

**SCHEDULE A – PART 2**

**REAL ESTATE ACQUIRED AND ADDITIONS MADE DURING THE YEAR**

This schedule should reflect not only those new real estate investments and their encumbrances, but also any additions and permanent improvements to existing properties acquired in the current and prior periods and their encumbrances. Report individually each property acquired or transferred from another category (e.g., joint ventures, Schedule BA). Property acquired and sold during the same year should be reported in both Part 2 and Part 3.

✕

**Detail Eliminated to Conserve Space**

✕

**\*\* Columns ~~10~~ through ~~and~~ ~~12-11~~ will be electronic only. \*\***

Column ~~10~~ ——— Legal Entity Identifier (LEI)

~~Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column ~~10~~ — Postal Code (*Detail Eliminated to Conserve Space*)

Column ~~12~~ 11 — Property Type (*Detail Eliminated to Conserve Space*)

**SCHEDULE A – PART 3**

**REAL ESTATE DISPOSED DURING THE YEAR**

This schedule should reflect not only disposals of an entire real estate investment but should also include partial disposals and amounts received during the year on properties still held. Report individually each property disposed or transferred to another category (e.g., joint ventures, Schedule BA). Properties acquired and disposed during the same year should be reported in both Part 2 and Part 3.


**Detail Eliminated to Conserve Space**

**\*\* Columns ~~21 through and 23-22~~ will be electronic only. \*\***

Column ~~21~~ ——— Legal Entity Identifier (LEI)

~~Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column ~~22~~21 – Postal Code (*Detail Eliminated to Conserve Space*)

Column ~~23~~22 – Property Type (*Detail Eliminated to Conserve Space*)

**SCHEDULE B – PART 1****MORTGAGE LOANS OWNED DECEMBER 31 OF CURRENT YEAR**

Report separately all mortgage loans owned and backed by real estate. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to *SSAP No. 83—Mezzanine Real Estate Loans*. Collateralized Mortgage Obligations, (residential mortgage-backed securities), should be included in Schedule D.

**Detail Eliminated to Conserve Space**

Column 2 – Restricted Asset Code

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If mortgage loans are not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).~~

**Detail Eliminated to Conserve Space**

**\*\* Columns 16 through ~~20~~19 will be electronic only. \*\***

Column 16 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.



~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

~~6. The investment does not involve a related party.~~

~~Column 16 — Legal Entity Identifier (LEI)~~

~~Provide the 20 character Legal Entity Identifier (LEI) for any mortgagor as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column 17 — Postal Code (Detail Eliminated to Conserve Space)~~

~~Column 18 — Property Type (Detail Eliminated to Conserve Space)~~

~~Column 19 — Maturity Date (Detail Eliminated to Conserve Space)~~

~~Column 20 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~

~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~

~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~

~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~

~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

~~6. The investment does not involve a related party.~~

**SCHEDULE B – PART 2****MORTGAGE LOANS ACQUIRED AND ADDITIONS MADE DURING YEAR**

Report individually all mortgage loans acquired or transferred from another category (e.g., joint ventures, Schedule BA) but also any increases or additions to mortgage loans acquired or transferred in the current and prior periods. Mortgages acquired and disposed during the same year should be reported in both Part 2 and Part 3. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to *SSAP No. 83—Mezzanine Real Estate Loans*. Collateralized Mortgage Obligations (residential mortgage-backed securities) should be included in Schedule D.

↓ **=====  
↓** **Detail Eliminated to Conserve Space** **=====  
↓**

**\*\* Columns 10 through 14–13 will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 — Legal Entity Identifier (LEI)

Provide the 20 character Legal Entity Identifier (LEI) for any mortgagor as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 12 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 13 – Maturity Date (*Detail Eliminated to Conserve Space*)

~~Column 14 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE B – PART 3****MORTGAGE LOANS DISPOSED, TRANSFERRED OR REPAID DURING THE YEAR**

Report individually each mortgage that has had decreases in the balance as a result of being closed by repayment, partial repayment, disposed or transferred to another category (e.g., real estate, Schedule A). Do not report individual partial repayments but aggregate all partial repayments by mortgage loan.

**Detail Eliminated to Conserve Space**

**\*\* Columns 19 through 23–22 will be electronic only. \*\***

Column 19 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 19 – Legal Entity Identifier (LEI)

Provide the 20 character Legal Entity Identifier (LEI) for any mortgagor as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 20 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 21 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 22 – Maturity Date (*Detail Eliminated to Conserve Space*)

Column 23 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE BA – PART 1****OTHER LONG-TERM INVESTED ASSETS OWNED DECEMBER 31 OF CURRENT YEAR**

Refer to SSAP No. 23—Foreign Currency Transactions and Translations for accounting guidance.

<b>Detail Eliminated to Conserve Space</b>	
Column 3	<p>– <u>Restricted Asset Code</u></p> <p>Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.</p> <p>If long-term invested assets are not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the <b>symbols identified in the Investment Schedules General Instructions</b> in this column.</p> <p><b><u>Separate Account Filing Only:</u></b></p> <p>If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first, immediately followed by the appropriate code (<b>identified in the Investment Schedules General Instructions</b>).</p>

<b>Detail Eliminated to Conserve Space</b>	
** Columns 21 through <del>27</del> 26 will be electronic only. **	
Column 21	<p>– <u>Investments Involving Related Parties</u></p> <p><u>Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.</u></p> <p><u>Enter one of the following codes to identify the role of the related party in the investment.</u></p> <ol style="list-style-type: none"> <li>1. <u>Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.</u></li> <li>2. <u>Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.</u></li> <li>3. <u>Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.</u></li> <li>4. <u>Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.</u></li> <li>5. <u>The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.</u></li> </ol>

6. The investment does not involve a related party.

- Column ~~24~~~~22~~ – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated...*)  
 Column ~~22~~~~23~~ – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

~~Column 23~~ — Legal Entity Identifier (LEI)

~~Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

- Column 24 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 25 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 26 – Maturity Date (*Detail Eliminated to Conserve Space*)

~~Column 27~~ — Investments Involving Related Parties

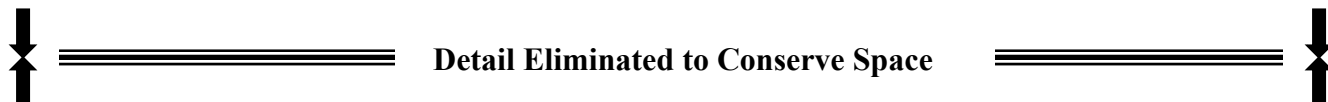
~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE BA – PART 2****OTHER LONG-TERM INVESTED ASSETS ACQUIRED AND ADDITIONS MADE DURING THE YEAR**

This schedule should reflect not only those newly acquired long-term invested assets, but also any increases or additions to long-term invested assets acquired in the current and prior periods, including, for example, capital calls from existing limited partnerships.


**Detail Eliminated to Conserve Space**

**\*\* Columns 12 through 15 will be electronic only. \*\***

Column 12 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 12 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 13 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 14 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 15 – Maturity Date (*Detail Eliminated to Conserve Space*)



Column 16 — ~~Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE BA – PART 3****OTHER LONG-TERM INVESTED ASSETS DISPOSED, TRANSFERRED OR REPAID DURING THE YEAR**

This schedule should reflect not only disposals of an entire “other invested asset” but should also include partial disposals and amounts received during the year on investments still held, including, for example, return of capital distributions from limited partnerships.


**Detail Eliminated to Conserve Space**


**\*\* Columns 21 through 25-24 will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 21 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 22 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 23 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 24 – Maturity Date (*Detail Eliminated to Conserve Space*)

~~Column 25 Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE D – PART 2 – SECTION 1****PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR**

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.

**Detail Eliminated to Conserve Space**

Column 3 – Restricted Asset Code

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If preferred stocks are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes **identified in the Investment Schedules General Instructions** in this column.

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).~~

Column 4 – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.~~

Column ~~7~~64 – In Good Standing (YES/NO) Rate Per Share (Detail Eliminated to Conserve Space)

~~Answer “YES” if the preferred stock is in good standing and “NO” if not in good standing. Insert the market rate for preferred stocks not in good standing.~~

Column ~~8~~7 – Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)

Column ~~9~~8 – Rate Per Share Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

Column ~~40~~9 – Fair Value (Detail Eliminated to Conserve Space)

Column ~~41~~10 – Actual Cost (Detail Eliminated to Conserve Space)

Column ~~43~~12 – Dividends – Amount Received During Year (Detail Eliminated to Conserve Space)

Column ~~44~~13 – Dividends - Nonadmitted Declared but Unpaid (Detail Eliminated to Conserve Space)

Column ~~45~~14 – Unrealized Valuation Increase/(Decrease) (Detail Eliminated to Conserve Space)

Column ~~46~~15 – Current Year’s (Amortization)/Accretion (Detail Eliminated to Conserve Space)

Column ~~47~~16 – Current Year’s Other-Than-Temporary Impairment Recognized (Detail Eliminated to Conserve Space)

Column ~~48~~17 – Total Change in Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)

Column ~~49~~18 – Total Foreign Exchange Change in Book/Adjusted Carrying Value (Detail Eliminated...)

Column ~~20~~19 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol (Detail Eliminated...)

Column ~~21~~20 – Date Acquired (Detail Eliminated to Conserve Space)

**\*\* Columns ~~22-21~~ through ~~28-27~~ will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 22 – Foreign

Insert the appropriate code in the column based on the **list provided in the Investment Schedules General Instructions.**

Column 2223 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated...*)

Column 2324 – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

Column 24 — Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 25 – Issuer (*Detail Eliminated to Conserve Space*)

Column 26 – Issue (*Detail Eliminated to Conserve Space*)

Column 27 – ISIN Identification (*Detail Eliminated to Conserve Space*)

Column 28 — Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 87.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal the sum of Lines 4019999999 and 4029999999.

**SCHEDULE D – PART 2 – SECTION 2****COMMON STOCKS OWNED DECEMBER 31 OF CURRENT YEAR**

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.

**=====  
Detail Eliminated to Conserve Space  
=====**

Column 3 – Restricted Asset Code

~~Enter “#” in this column for all foreign (non-SEC registered) open-end registered investment funds.~~

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If common stocks are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (**identified in the Investment Schedules General Instructions**) in this column.

~~If the security is foreign mutual fund and is not under the exclusive control of the company, the “#” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “#” with the “^” preceding the “#”, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).~~

Column 4 ——— Foreign

~~Insert the appropriate code in the column based on the **list provided in the Investment Schedules General Instructions**.~~

Column ~~6~~5 – Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)  
 Column ~~7~~6 – Rate Per Share Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)  
 Column ~~8~~7 – Fair Value (*Detail Eliminated to Conserve Space*)  
 Column ~~9~~8 – Actual Cost (*Detail Eliminated to Conserve Space*)  
 Column ~~10~~10 – Dividends - Amount Received During the Year (*Detail Eliminated to Conserve Space*)  
 Column ~~11~~11 – Dividends - Nonadmitted Declared but Unpaid (*Detail Eliminated to Conserve Space*)  
 Column ~~12~~12 – Unrealized Valuation Increase/(Decrease) (*Detail Eliminated to Conserve Space*)  
 Column ~~13~~13 – Current Year’s Other-Than-Temporary Impairment Recognized (*Detail Eliminated to Conserve Space*)  
 Column ~~14~~14 – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)  
 Column ~~15~~15 – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated...*)  
 Column ~~16~~16 – Date Acquired (*Detail Eliminated to Conserve Space*)  
 Column ~~17~~17 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol (*Detail Eliminated...*)

**\*\* Columns 19-18 through 25 will be electronic only. \*\***

Column 18 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 19 – Investment Characteristics

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

1. Foreign (non-SEC registered) open-end registered investment funds.
2. Foreign mutual fund and is not under the exclusive control of the company

Column 20 – Foreign

Insert the appropriate code in the column based on the **list provided in the Investment Schedules General Instructions.**

Column 4921 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated*)

Column 2022 – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

Column 21 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.



- Column ~~2223~~ – Issuer (*Detail Eliminated to Conserve Space*)  
 Column ~~2324~~ – Issue (*Detail Eliminated to Conserve Space*)  
 Column ~~2425~~ – ISIN Identification (*Detail Eliminated to Conserve Space*)

~~Column 25~~ — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 65.

**SCHEDULE D – PART 6 – SECTION 1****VALUATION OF SHARES OF SUBSIDIARY, CONTROLLED OR AFFILIATED COMPANIES**

If a reporting entity has any common stock or preferred stock reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:

**Detail Eliminated to Conserve Space**

~~Column 3~~ – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules  
General Instructions.~~

~~Column 43~~ – NAIC Company Code (*Detail Eliminated to Conserve Space*)  
~~Column 54~~ – ID Number (*Detail Eliminated to Conserve Space*)  
~~Column 65~~ – NAIC Valuation Method (*Detail Eliminated to Conserve Space*)  
~~Column 87~~ – Total Amount of Goodwill (*Detail Eliminated to Conserve Space*)  
~~Column 98~~ – Nonadmitted Amount (*Detail Eliminated to Conserve Space*)  
~~Column 109~~ – Stock of Such Company Owned by Insurer on Statement Date Number of Shares (*Detail Eliminated...*)  
~~Column 110~~ – Stock of Such Company Owned by Insurer on Statement Date % of Outstanding (*Detail Eliminated...*)

**\*\* Column ~~12-11~~ through ~~19-18~~ will be electronic only. \*\***

~~Column 11~~ – Foreign

~~Insert the appropriate code in the column based on the list provided in the Investment Schedules  
General Instructions.~~

~~Column 12~~ – Legal Entity Identifier (LEI)

~~Provide the 20 character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local  
Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column 1312~~ – Issuer (*Detail Eliminated to Conserve Space*)  
~~Column 1413~~ – Issue (*Detail Eliminated to Conserve Space*)  
~~Column 1514~~ – ISIN Identification (*Detail Eliminated to Conserve Space*)  
~~Column 1615~~ – Prior Year Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)  
~~Column 1716~~ – Prior Year Nonadmitted Amount (*Detail Eliminated to Conserve Space*)  
~~Column 1817~~ – Prior Year Sub-2 Verified Value (*Detail Eliminated to Conserve Space*)  
~~Column 1918~~ – Prior Year VISION Filing Number (*Detail Eliminated to Conserve Space*)

**SCHEDULE D – PART 6 – SECTION 2**

If a reporting entity has any common or preferred stocks reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:

**=====  
X**      **=====  
X**      **Detail Eliminated to Conserve Space**      **=====  
X**

**\*\* Column 7 will be electronic only. \*\***

~~Column 7~~      ~~Legal Entity Identifier (LEI)~~

~~Provide the 20 character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

SCHEDULE DB – PART A – SECTION 1OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS OPEN  
DECEMBER 31 OF CURRENT YEAR

✂

**Detail Eliminated to Conserve Space**

✂

**\*\* Columns 24 through 33 will be electronic only. \*\***

Column 24 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 2425 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated*)

Column 2526 – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

Column 2627 – Method of Clearing (C or U) (*Detail Eliminated to Conserve Space*)

Column 2728 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)

**\*\*Columns 28-29 through 32-33 are for derivatives with financing premiums\*\***

Column 2829 – Total Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column 2930 – Unpaid Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column 3031 – Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)

Column 3132 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (*Detail Elim.*)

Column 3233 – CDHS Identifier (*Detail Eliminated to Conserve Space*)

Column 33 – Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

SCHEDULE DB – PART A – SECTION 2OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS TERMINATED  
DURING CURRENT YEAR

✂

**Detail Eliminated to Conserve Space**

✂

**\*\* Column 26 through 32 will be electronic only. \*\***

Column 26 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column ~~26~~27 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

**\*\*Columns ~~27-28~~ through ~~31-32~~ are for derivatives with financing premiums\*\***

- Column ~~27~~28 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)  
Column ~~28~~29 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)  
Column ~~29~~30 – Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve)  
Column ~~30~~31 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (Detail Elim.)  
Column ~~31~~32 – CDHS Identifier (Detail Eliminated to Conserve Space)

Column ~~32~~ – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

**SCHEDULE DB – PART B – SECTION 1****FUTURES CONTRACTS OPEN  
DECEMBER 31 OF CURRENT YEAR****Detail Eliminated to Conserve Space**

**\*\* Columns 23 through 31 will be electronic only. \*\***

**Column 23 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column ~~23~~24 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated*)

Column ~~24~~25 – Source Used to Obtain Fair Value (*Detail Eliminated to Conserve Space*)

Column ~~25~~26 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)

**\*\*Columns ~~26-27~~26-27 through ~~30-31~~30-31 are for derivatives with financing premiums\*\***

Column ~~26~~27 – Total Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column ~~27~~28 – Unpaid Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column ~~28~~29 – Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)

Column ~~29~~30 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (*Detail Elim.*)

Column ~~30~~31 – CDHS Identifier (*Detail Eliminated to Conserve Space*)

**Column 31 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect



~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

SCHEDULE DB – PART B – SECTION 2FUTURES CONTRACTS TERMINATED  
DURING CURRENT YEAR

**Detail Eliminated to Conserve Space**

**\*\* Column 21 through 27 will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column ~~24~~22 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)

**\*\*Columns ~~22-23~~ through ~~26-27~~ are for derivatives with financing premiums\*\***

- Column ~~22~~23 – Total Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)  
Column ~~23~~24 – Unpaid Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)  
Column ~~24~~25 – Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)  
Column ~~25~~26 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (*Detail Elim.*)  
Column ~~26~~27 – CDHS Identifier (*Detail Eliminated to Conserve Space*)

Column ~~27~~ – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

SCHEDULE DB – PART D – SECTION 1COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN  
DECEMBER 31 OF CURRENT YEAR**Detail Eliminated to Conserve Space**

\*\* Column 14 and 15 will be electronic only. \*\*

Column 14 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 15 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)

Column 15 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

SCHEDULE DB – PART D – SECTION 2COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN  
DECEMBER 31 OF CURRENT YEAR


**Detail Eliminated to Conserve Space**



**\*\* Column 10 and 11 will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 11 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

Column 11 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE E – PART 1 – CASH**

This schedule shows all banks, trust companies, savings and loan and building and loan associations in which the Company maintained deposits at any time during the year and the balances, if any (according to Reporting Entity's record), on December 31 of the current year. Certificates of deposit in banks or other similar financial institutions with maturity dates of one year or less from the acquisition date and other instruments defined as cash in accordance with *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments* should be reported in this schedule. All Cash Equivalents should be reported in Schedule E, Part 2. Long-term certificates of deposit are to be reported in Schedule D.

**=====  
X      **Detail Eliminated to Conserve Space**      X      **=====  
X****

Column 2      –      Restricted Asset Code

~~Enter “^” in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.~~

If cash is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

**Separate Account Filing Only:**

~~If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).~~

~~\*\* Column 8 will be electronic only. \*\*~~

Column 8      ———      Legal Entity Identifier (LEI)

~~Provide the 20 character Legal Entity Identifier (LEI) for any depository as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~



**QUARTERLY STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE**

**SCHEDULE A – PART 2**

**REAL ESTATE ACQUIRED AND ADDITIONS MADE DURING THE CURRENT QUARTER**

This schedule should reflect not only those new real estate investments and their encumbrances, but also any additions and permanent improvements to existing properties acquired in the current and prior periods and their encumbrances. Report individually each property acquired or transferred from another category (e.g., joint ventures, Schedule BA). Property acquired and sold during the same quarter should be reported in both Part 2 and Part 3.



**Detail Eliminated to Conserve Space**



**\*\* Columns ~~10~~ through and ~~12-11~~ will be electronic only. \*\***

~~Column 10~~ — ~~Legal Entity Identifier (LEI)~~

~~Provide the 20-character Legal Entity Identifier (LEI) for issuer that has been assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

~~Column ~~11~~10~~ – ~~Postal Code (Detail Eliminated to Conserve Space)~~

~~Column ~~12~~11~~ – ~~Property Type (Detail Eliminated to Conserve Space)~~

**SCHEDULE A – PART 3**

**REAL ESTATE DISPOSED DURING THE QUARTER**

This schedule should reflect not only disposals of an entire real estate investment but should also include partial disposals and amounts received during the year on properties still held. Report individually each property disposed or transferred to another category (e.g., joint ventures, Schedule BA). Properties acquired and disposed during the same quarter should be reported in both Part 2 and Part 3. For “Sales Under Contract”, only payments received during the quarter related to such sales in their final year of payment should be reported.



**Detail Eliminated to Conserve Space**



**\*\* Columns ~~21 through and 23-22~~ will be electronic only. \*\***

Column ~~21~~ — ~~Legal Entity Identifier (LEI)~~


~~Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.~~

Column ~~22~~21 – Postal Code (*Detail Eliminated to Conserve Space*)


Column ~~23~~22 – Property Type (*Detail Eliminated to Conserve Space*)

**SCHEDULE B – PART 2****MORTGAGE LOANS ACQUIRED AND ADDITONS MADE DURING THE CURRENT QUARTER**

Report individually all mortgage loans acquired or transferred from another category (e.g., joint ventures, Schedule BA) but also any increases or additions to mortgage loans acquired or transferred in the current and prior periods. Mortgages acquired and disposed during the same quarter should be reported in both Part 2 and Part 3. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to *SSAP No. 83—Mezzanine Real Estate Loans*. Collateralized Mortgage Obligations (residential mortgage-backed securities) should be included in Schedule D.



**Detail Eliminated to Conserve Space**



**\*\* Columns 10 through 14-13 will be electronic only. \*\***

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 — Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for mortgagor as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 12 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 13 – Maturity Date (*Detail Eliminated to Conserve Space*)

Column 14 — ~~Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE B – PART 3****MORTGAGE LOANS DISPOSED, TRANSFERRED OR REPAID DURING THE CURRENT QUARTER**

Report individually each mortgage that has had decreases in the balance as a result of either being closed by repayment, partial repayment, disposed or transferred to another category, e.g., real estate, Schedule A. Do not report individual partial repayments but aggregate all partial repayments by mortgage loan. Mortgage loans acquired and sold during the same quarter should be reported in both Part 2 and Part 3.

**=====  
Detail Eliminated to Conserve Space  
=====**

**\*\* Columns 19 through 23-22 will be electronic only. \*\***

Column 19 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 19 – Legal Entity Identifier (LEI)

Provide the 20 character Legal Entity Identifier (LEI) for mortgagor as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 20 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 21 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 22 – Maturity Date (*Detail Eliminated to Conserve Space*)

Column 23 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

**SCHEDULE BA – PART 2****OTHER LONG-TERM INVESTED ASSETS ACQUIRED  
AND ADDITIONS MADE DURING THE CURRENT QUARTER**

This schedule should reflect not only those newly acquired long-term invested assets, but also any increases or additions to long-term invested assets acquired in the current and prior periods, including, for example, capital calls from existing limited partnerships.

**Detail Eliminated to Conserve Space**

**\*\* Columns 14 through 18-17 will be electronic only. \*\***

Column 14 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 14 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 15 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 16 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 17 – Maturity Date (*Detail Eliminated to Conserve Space*)

Column 18 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~



**SCHEDULE BA – PART 3****OTHER LONG-TERM INVESTED ASSETS DISPOSED, TRANSFERRED OR REPAID  
DURING THE CURRENT QUARTER**

This schedule should reflect not only disposals of an entire “other invested asset” but should also include partial disposals and amounts received during the year on investments still held, including, for example, return of capital distributions from limited partnerships.

**Detail Eliminated to Conserve Space**

**\*\* Columns 21 through 25-24 will be electronic only. \*\***

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 21 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

- Column 22 – Postal Code (*Detail Eliminated to Conserve Space*)  
 Column 23 – Property Type (*Detail Eliminated to Conserve Space*)  
 Column 24 – Maturity Date (*Detail Eliminated to Conserve Space*)

Column 25 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

SCHEDULE DB – PART A – SECTION 1OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS OPEN

↓

**Detail Eliminated to Conserve Space**

↑

**\*\* Columns 24 through 33 will be electronic only. \*\***

Column 24 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 2425 – Method Used to Obtain Fair Value Code (Detail Eliminated to Conserve Space)

Column 2526 – Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

Column 2627 – Method of Clearing (C or U) (Detail Eliminated to Conserve Space)

Column 2728 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

**\*\*Columns ~~28-29~~ through ~~32-33~~ are for derivatives with financing premiums\*\***

Column ~~2829~~ – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column ~~2930~~ – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column ~~3031~~ – Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve...)

Column ~~3132~~ – Unrealized Valuation Increase/Decrease, Excluding Impact of Financing Premiums (Detail Eliminated)

Column ~~3233~~ – CDHS Identifier (Detail Eliminated to Conserve Space)

Column 33 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

**SCHEDULE DB – PART B – SECTION 1****FUTURES CONTRACTS OPEN****Detail Eliminated to Conserve Space**

**\*\* Column 23 through 29 will be electronic only. \*\***

**Column 23 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

**Column 2324 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)**

**\*\*Columns 24-25 through 28-29 are for derivatives with financing premiums\*\***

- Column 2425 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)  
 Column 2526 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)  
 Column 2627 – Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve...)  
 Column 2728 – Unrealized Valuation Increase/Decrease, Excluding Impact of Financing Premiums (Detail Eliminated)  
 Column 2829 – CDHS Identifier (Detail Eliminated to Conserve Space)

**Column 29 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

SCHEDULE DB – PART D – SECTION 1COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN  
AS OF CURRENT STATEMENT DATE


**Detail Eliminated to Conserve Space**



\*\* Column 14 and 15 will be electronic only. \*\*

Column 14 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 415 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)

Column 15 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~



**SCHEDULE DB – PART D – SECTION 2****COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN  
AS OF CURRENT STATEMENT DATE****Detail Eliminated to Conserve Space**

**\*\* Column 10 and 11 will be electronic only.\*\***

**Column 10 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

**Column ~~10~~11 – Legal Entity Identifier (LEI) (*Detail Eliminated to Conserve Space*)****Column 11 – Investments Involving Related Parties**

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

~~manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~

- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~







**SCHEDULE D – PART 2 – SECTION 1**  
Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		4	5	6	7	8	Fair Value		10	Dividends			Change in Book/Adjusted Carrying Value				19	20	
		3	4						9	10		11	12	13	14	15	16	17			18
CUSIP Identification	Description	Restricted Asset Code	Preferred	In Good Standing (YES/NO)	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
	450999999	Total Preferred Stocks								XXX										XXX	XXX

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









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**NAIC BLANKS (E) WORKING GROUP**

**Blanks Agenda Item Submission Form**

<p style="text-align: right;"><b>DATE:</b> <u>02/07/2023</u></p> <p><b>CONTACT PERSON:</b> <u>Ryan Fleming (Vice Chair American Academy of Actuaries &amp; Dale Bruggeman (Chair SAPWG))</u></p> <p><b>TELEPHONE:</b> <u>Ryan (414) 665-5020</u></p> <p><b>EMAIL ADDRESS:</b> <u>ryanfleming@northwesternmutual.com</u></p> <p><b>ON BEHALF OF:</b> <u>Joint submission by (i) AAA C-2 Mortality Working Group and (ii) Statutory Accounting Principles Working Group</u></p> <p><b>NAME:</b> <u>Ryan Fleming (Vice Chair American Academy of Actuaries and Dale Bruggeman (Chair SAPWG))</u></p>	<p style="text-align: center;"><b>FOR NAIC USE ONLY</b></p> <p>Agenda Item # <u>2023-09BWG</u>                  Year <u>2023</u>                  Changes to Existing Reporting [ ]                  New Reporting Requirement [ X ]</p> <p style="text-align: center;"><b>REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT</b></p> <p>No Impact [ X ]                  Modifies Required Disclosure [ ]</p> <p>Is there data being requested in this proposal which is available elsewhere in the Annual/Quarterly Statement? [ No ]                  ***If Yes, complete question below***</p> <p style="text-align: center;"><b>DISPOSITION</b></p> <p>[ ] Rejected For Public Comment                  [ ] Referred To Another NAIC Group                  [ ] Received For Public Comment                  [ ] Adopted Date _____                  [ ] Rejected Date _____                  [ X ] Deferred Date <u>05/31/2023</u>                  [ ] Other (Specify) _____</p>
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**BLANK(S) TO WHICH PROPOSAL APPLIES**

- |   |   |   |
|---|---|---|
| <input checked="" type="checkbox"/> ANNUAL STATEMENT                  | <input checked="" type="checkbox"/> INSTRUCTIONS  | <input checked="" type="checkbox"/> CROSSCHECKS |
| <input type="checkbox"/> QUARTERLY STATEMENT                          | <input checked="" type="checkbox"/> BLANK         |   |
| <input checked="" type="checkbox"/> Life, Accident & Health/Fraternal | <input type="checkbox"/> Separate Accounts        | <input type="checkbox"/> Title                  |
| <input type="checkbox"/> Property/Casualty                            | <input type="checkbox"/> Protected Cell           | <input type="checkbox"/> Other _____            |
| <input type="checkbox"/> Health                                       | <input type="checkbox"/> Health (Life Supplement) |   |

Anticipated Effective Date: Annual 2023

**IDENTIFICATION OF ITEM(S) TO CHANGE**

Add a new financial statement Note 37 – Life Insurance Net Amount at Risk by Product Characteristics to the life and A&H/fraternal blank for the updates to the life C-2 mortality risk charges for Life Risk-Based Capital (RBC).

**REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE\*\***

The new financial statement note will develop the net amounts at risk in the categories needed for the Life C-2 worksheet to create a direct link to a financial statement source.

**\*\*\*IF THE DATA IS AVAILABLE ELSEWHERE IN THE ANNUAL/QUARTERLY STATEMENT, PLEASE NOTE WHY IT IS REQUIRED FOR THIS PROPOSAL\*\*\***

**NAIC STAFF COMMENTS**

Comment on Effective Reporting Date: \_\_\_\_\_

Other Comments:

\*\* This section must be completed on all forms.

## ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL

## NOTES TO FINANCIAL STATEMENTS

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**Detail Eliminated To Conserve Space**


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**37. Life Insurance Net Amount at Risk by Product Characteristics**Instruction:

Disclose the gross, assumed, ceded, and net of reinsurance amounts for the life insurance net amount at risk by product characteristics, separately for Individual and Industrial Life and Group and Credit Life.

A. Individual and Industrial Life

Within individual & industrial life, the categories are by contract type depending on the degree of pricing flexibility. Pricing Flexibility is defined as the ability to materially adjust rates on in force contracts through changing premiums and/or non-guaranteed elements as of the valuation date and within the next 5 policy years and reflecting typical business practices.

(1) Total Individual and Industrial Life

- (1) Total Individual and Industrial Life should equal (2) Individual and Industrial Life Policies with Pricing Flexibility plus (3) Individual and Industrial Term Life Policies without Pricing Flexibility plus (4) Individual and Industrial Permanent Life Policies without Pricing Flexibility for each line and column. (Example: A(1)a = A(2)a + A(3)a + A(4)a

(2) Individual and Industrial Life Policies with Pricing Flexibility(3) Individual and Industrial Term Life Policies without Pricing Flexibility(4) Individual and Industrial Permanent Life Policies without Pricing Flexibility

a Life in Force - Exhibit of Life Insurance Amount of Insurance for Industrial and Ordinary Life, Lines 21 and 22

b Exhibit 5 Life Reserves - Exhibit 5 for Industrial and Ordinary Life, Lines 0199997 and 0199998

c Separate Account Life Reserves – Separate Accounts, Exhibit 3, Column 3 Line 0199999

d Modified Coinsurance Life Reserves – The portion of modified coinsurance life reserves which relates to policy reserves that, if written on a direct basis would be included on Exhibit 5. For Assumed (column 2 below) the portion of the modified coinsurance life reserves would be from Schedule S, Part 1, Section 1, Column 12 . For the Ceded (column 3 below), the portion of the modified coinsurance life reserve would be from Schedule S Part 3, Sections 1, Column 14.

B. Group and Credit Life Excluding FEGLI/SGLI

Within group & credit life, the categories are by the remaining length of the premium rate term by group contract and on the degree of pricing flexibility. Pricing Flexibility is defined as the ability to materially adjust rates on in force contracts through changing premiums and/or non-guaranteed elements as of the valuation date and within the next 5 policy years and reflecting typical business practices.

(1) Total Group and Credit Life Excluding FEGLI/SGLI

- (1) Total Group and Credit Life Excluding FEGLI/SGLI should equal (2) Group and Credit Term Life Excluding FEGLI/SGLI with Remaining Rate Terms 36 Months and Under plus (3) Group and Credit Term Life Excluding FEGLI/SGLI with Remaining Rate Terms Over 36 Months plus (4) Group and Credit Permanent Life Policies Excluding FEGLI/SGLI with Pricing Flexibility plus (5) Group and Credit Permanent Life Policies Excluding FEGLI/SGLI without Pricing Flexibility for each line and column. (Example: B(1)a = B(2)a + B(3)a + B(4)a + B(5)a

(2) Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under(3) Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months(4) Group and Credit Permanent Life Policies (Excluding FEGLI/SGLI) with Pricing Flexibility(5) Group and Credit Permanent Life Policies (Excluding FEGLI/SGLI) without Pricing Flexibility

- a Life in Force - Exhibit of Life Insurance Amount of Insurance for Group and Credit Life, Lines 21 and 22; exclude amounts for FEGLI and SGLI reported on lines 43 and 44
- b Exhibit 5 Life Reserves - Exhibit 5 for Group and Credit Life, Lines 0199997 and 0199998
- c Separate Account Life Reserves – Separate Accounts, Exhibit 3, Column 4 Line 0199999
- d Modified Coinsurance Life Reserves – The portion of modified coinsurance life reserves which relates to policy reserves that, if written on a direct basis would be included on Exhibit 5. For Assumed (column 2 below) the portion of the modified coinsurance life reserves would be from Schedule S, Part 1, Section 1, Column 12 . For the Ceded (column 3 below), the portion of the modified coinsurance life reserve would be from Schedule S Part 3, Sections 1, Column 14.

Illustration:

**THIS EXACT FORMAT MUST BE USED IN THE PREPARATION OF THIS NOTE FOR THE TABLE BELOW. REPORTING ENTITIES ARE NOT PRECLUDED FROM PROVIDING CLARIFYING DISCLOSURE BEFORE OR AFTER THIS ILLUSTRATION.**

A. Individual and Industrial Life

(1) Total Individual and Industrial Life

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) – (3)</u>
a. Life in Force	_____	_____	_____	_____
b. Exhibit 5 Life Reserves	_____	_____	_____	_____
c. Separate Account Life Reserves	_____	_____	_____	_____
d. Modified Coinsurance Life Reserves	_____	_____	_____	_____
e. Life Reserves (b) + (c) + (d)	\$ _____	\$ _____	\$ _____	\$ _____
f. Life Net Amount at Risk (a) – (e)	\$ _____	\$ _____	\$ _____	\$ _____

(2) Individual and Industrial Life Policies with Pricing Flexibility

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) – (3)</u>
a. Life in Force	_____	_____	_____	_____
b. Exhibit 5 Life Reserves	_____	_____	_____	_____
c. Separate Account Life Reserves	_____	_____	_____	_____
d. Modified Coinsurance Life Reserves	_____	_____	_____	_____
e. Life Reserves (b) + (c) + (d)	\$ _____	\$ _____	\$ _____	\$ _____
f. Life Net Amount at Risk (a) – (e)	\$ _____	\$ _____	\$ _____	\$ _____

(3) Individual and Industrial Term Life Policies without Pricing Flexibility

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) – (3)</u>
a. Life in Force	_____	_____	_____	_____
b. Exhibit 5 Life Reserves	_____	_____	_____	_____
c. Separate Account Life Reserves	_____	_____	_____	_____
d. Modified Coinsurance Life Reserves	_____	_____	_____	_____
e. Life Reserves (b) + (c) + (d)	\$ _____	\$ _____	\$ _____	\$ _____
f. Life Net Amount at Risk (a) – (e)	\$ _____	\$ _____	\$ _____	\$ _____

**(4) Individual and Industrial Permanent Life Policies without Pricing Flexibility**

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force				
b. Exhibit 5 Life Reserves				
c. Separate Account Life Reserves				
d. Modified Coinsurance Life Reserves				
e. Life Reserves (b) + (c) + (d)	\$	\$	\$	\$
f. Life Net Amount at Risk (a) - (e)	\$	\$	\$	\$

**B. Group and Credit Life Excluding FEGLI/SGLI**

**(1) Total Group and Credit Life Excluding FEGLI/SGLI**

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force				
b. Exhibit 5 Life Reserves				
c. Separate Account Life Reserves				
d. Modified Coinsurance Life Reserves				
e. Life Reserves (b) + (c) + (d)	\$	\$	\$	\$
f. Life Net Amount at Risk (a) - (e)	\$	\$	\$	\$

**(2) Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under**

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force				
b. Exhibit 5 Life Reserves				
c. Separate Account Life Reserves				
d. Modified Coinsurance Life Reserves				
e. Life Reserves (b) + (c) + (d)	\$	\$	\$	\$
f. Life Net Amount at Risk (a) - (e)	\$	\$	\$	\$

**(3) Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months**

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force				
b. Exhibit 5 Life Reserves				
c. Separate Account Life Reserves				
d. Modified Coinsurance Life Reserves				
e. Life Reserves (b) + (c) + (d)	\$	\$	\$	\$
f. Life Net Amount at Risk (a) - (e)	\$	\$	\$	\$

**(4) Total Group and Credit Permanent Life Policies (Excluding FEGLI/SGLI) with Pricing Flexibility**

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force				
b. Exhibit 5 Life Reserves				
c. Separate Account Life Reserves				
d. Modified Coinsurance Life Reserves				
e. Life Reserves (b) + (c) + (d)	\$	\$	\$	\$
f. Life Net Amount at Risk (a) - (e)	\$	\$	\$	\$

(5) Total Group and Credit Permanent Life Policies (Excluding FEGLI/SGLI) without Pricing Flexibility

	<u>(1) Gross</u>	<u>(2) Assumed</u>	<u>(3) Ceded</u>	<u>(4) Net of Reinsurance (1) + (2) - (3)</u>
a. Life in Force	_____	_____	_____	_____
b. Exhibit 5 Life Reserves	_____	_____	_____	_____
c. Separate Account Life Reserves	_____	_____	_____	_____
d. Modified Coinsurance Life Reserves	_____	_____	_____	_____
e. Life Reserves (b) + (c) + (d)	\$ _____	\$ _____	\$ _____	\$ _____
f. Life Net Amount at Risk (a) - (e)	\$ _____	\$ _____	\$ _____	\$ _____

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**Blanks (E) Working Group**  
**Editorial Revisions to the Blanks and Instructions**  
*(presented at the July 27, 2023, Meeting)*

Statement Type:

H = Health; L/F = Life/Fraternal Combined; P/C = Property/Casualty; SA = Separate Accounts; T = Title

Effective	Table Name	Description	Statement Type	Filing Type
2023	Schedule H, Part 5	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Add column references for Exhibit 6 and Exhibit 8, Part 1 for clarification.</p> <p style="text-align: center;"><b><u>SECTION C – CLAIM RESERVES AND LIABILITIES</u></b></p> <p>Line 1           –       Total Current Year</p> <p style="padding-left: 40px;">Life/Fraternal:   Should agree appropriately with the sum of Exhibit 6, Line 16, <u>Column 1</u> and Exhibit 8, Part 1, Line 4.4, <u>Column 6</u>.</p>	L/F, P/C	Annual
2024	Premiums Attributed to Protected Cells Exhibit	<p><b>CHANGE TO BLANK</b></p> <p>Renumber line 9 to 9.1 Inland marine and add line 9.2 Pet insurance from proposal 2023-01BWG as this exhibit was missed during exposure and adoption.</p> <p style="padding-left: 40px;"><u>9.1</u>   Inland marine <u>9.2</u>   Pet insurance</p>	P/C	Annual
2024	Earned But Unbilled (EBUB) Premium Implementation Statutory Reporting Pro Forma Exhibits	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update Example B – Underwriting and Investment Exhibit Part 1 and Part 2 to renumber line 9 to 9.1 Inland Marine and add line 9.2 Pet Insurance from proposal 2023-01BWG as this instructions was missed during exposure and adoption.</p> <p style="padding-left: 40px;"><u>9.1</u>   Inland marine <u>9.2</u>   Pet insurance</p>	P/C	Annual
2023	Analysis of Operations by Lines of Business	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update Column order in Health Instructions for the update to proposal 2022-20BWG</p> <p>Column 5 – <del>Dental</del><u>Vision</u> Only  Column 6 – <del>Vision</del><u>Dental</u> Only</p>	H	Annual

Effective	Table Name	Description	Statement Type	Filing Type
2023	Health Supplement Analysis of Operations by Lines of Business	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update Column order in Health Instructions for the update to proposal 2022-20BWG</p> <p>Column 5 – <del>Dental</del>-Vision Only                      Column 6 – <del>Vision</del>-Dental Only</p>	L/F	Annual
2023	Underwriting and Investment Exhibit – Part 1	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update Column order in Health Instructions for the update to proposal 2022-20BWG</p> <p>Line 4 – <del>Dental</del>-Vision Only                      Line 5 – <del>Vision</del>-Dental Only</p>	H	Annual
2023	General Interrogatories – Part 2	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update Column references for the prior year column, Item 2.1. Column 1 is the total column and shouldn't be included. Column 10 is non-health and should not be included.</p> <p>Item 2.1 – Prior Year                      Health Premium values listed in the Analysis of Operations by Line of Business, Line 1, Column <del>4</del><u>2</u> through Column 9 (in part for credit A&amp;H and dread disease coverage, LTC, Disability Income) <del>Column 10 of the reporting year's annual statement.</del></p>	H	Annual
2023	Health Supplement Life State Page	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update column reference for validation to look at correct column.</p> <p>Column 22 – Unpaid December. 31, Current Year</p> <p>Should equal Column 22 (prior year) plus Column 13 minus Column <del>20</del><u>21</u>.                      Note: Prior Year data for this formula will not be available until 2024 reporting.</p>	H	Annual

Effective	Table Name	Description	Statement Type	Filing Type
2023	Property General Instructions	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Remove reference to property/casualty supplements. These supplements were removed from the Health blank a few years ago.</p> <p><b>1.Health Statement Test: Passing the Test:</b></p> <p style="padding-left: 40px;">A reporting entity is deemed to have passed the Health Statement Test if:</p> <p style="padding-left: 40px;">The values for the premium and reserve ratios in the Health Statement Test equal or exceed 95% for both the reporting and prior year.</p> <p style="padding-left: 40px;">If a reporting entity is a) licensed as a property and casualty insurer; b) completes the property and casualty annual statement for the reporting year; and c) passes the Health Statement Test (as described above), the reporting entity must complete the health statement beginning with the first quarter’s statement for the second year following the reporting year in which the reporting entity passes the Health Statement Test and must also file the corresponding risk-based capital report <del>and the property/casualty supplements for that year end.</del></p>	P/C	Annual
2023	General Interrogatories Part 2	<p><b>CHANGE TO INSTRUCTION</b></p> <p>Update column reference on Line 2.4(a) for Exhibit 8, Part 1</p> <p>Net A&amp;H Policy and Contract Claims without Credit Health (Exhibit 8, Part 1, Line 4.4, Column 9 <del>and Column 11-6</del>(excluding Dread Disease, Disability Income and Long-Term Care)) plus Aggregate Reserves for A&amp;H Policies without Credit Health (Exhibit 6, Column 1 less Columns 10, 11, 12 and Dread Disease included in Column 13) for Unearned Premiums (Line 1) and Future Contingent Benefits (Line 4)</p>	L/F	Annual

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**Blanks (E) Working Group  
Summary of Comments for July 27, 2023  
National Meeting**

**ITEMS RECEIVED FOR COMMENT**

Reference Number	Description
<b>2023-05BWG Modified</b>	<p>Remove the reference to Identity Theft Insurance from the General Instructions. Remove the interrogatory questions from Part 1 that pertain to Identity Theft Insurance. Remove the column for Identity Theft Insurance from Parts 2 and 3.</p> <p>Remove claims-made and occurrence breakdown, as well as first-party and third-party breakdown from data collection. A cybersecurity insurance policy is generally written on a claims-made basis for the liability sections of the policy; therefore the breakdown is unnecessary. Additionally, most cybersecurity policies include both first-party and third-party coverage, so the breakdown does not provide significant data, as it is not an either/or situation.</p> <p>Remove the question in the interrogatories regarding tail policies. This has provided no meaningful information, due to the way cybersecurity insurance policies are written.</p>
<p><u>Comment #1 – Industry Interested Parties</u> Attachment 8 Page 1 of 2</p> <p>Comment letter recommends an indefinite deferral to allow interested parties to meet with NAIC staff and state insurance regulators.</p>	
<b>2023-06BWG</b>	<p>Split the Schedule D, Part 1 into two sections. One for Issuer Credit Obligations and the other for Asset-Backed Securities (ABS). Update the other parts of the Annual Statement that reference the revised bond categories.</p>
<p><u>Comment #1 – Industry Interested Parties</u> Attachment 8 Page 1 &amp; 2 of 2</p> <p>Comment letter suggests multiple editorial revisions to the proposal. See full comment letter for details.</p>	
<b>2023-07BWG</b>	<p>Update the code column and delete the LEI column for the following investment schedules: Schedules A, B, BA, D Part 2, D Part 6, and E Part 1.</p>
<p><u>Comment #1 – Industry Interested Parties</u> Attachment 8 Page 1 of 2</p> <p>Comment letter suggests additional language to the description of the change on the proposal form’s first page. See full comment letter for details.</p>	

Reference Number	Description
2023-09BWG	Add a new financial statement Note 37 – Life Insurance Net Amount at Risk by Product Characteristics to the life and A&H/fraternal blank for the updates to the life C-2 mortality risk charges for Life Risk-Based Capital (RBC).
<u>Comment #1 – Industry Interested Parties</u>  Comment letter recommends an indefinite deferral to allow interested parties to meet with NAIC staff and state insurance regulators.	Attachment 8  Page 2 of 2

NAIC Blanks Working Group – Interested Parties	
<b>Tip Tipton, CPA</b> Head of Accounting Policy Thrivent Phone: 612.844.7298 Email: <a href="mailto:tip.tipton@thrivent.com">tip.tipton@thrivent.com</a>	<b>Sharlea Taft</b> NAIC Liaison Sapiens Phone: 319.677.2338 Email: <a href="mailto:sharlea.taft@sapiens.com">sharlea.taft@sapiens.com</a>

June 30, 2023

Ms. Pat Gosselin, Chair  
 Blanks Working Group  
 National Association of Insurance Commissioners  
 1100 Walnut St.  
 Kansas City, MO 64106

SUBJECT: Blanks Working Group (“BWG”) proposals deferred during the conference call on May 31, 2023

Dear Ms. Gosselin:

Interested Parties (“IPs”) appreciate the opportunity to review and comment on the 3 proposals that were deferred during the conference call held by BWG on Wednesday, May 31, 2023, with a comment due date of Friday, June 30, 2023.

**2023-05BWG** [Exposed changes modify the Cybersecurity supplement to remove the reference to Identity Theft Insurance from the General Instructions. Remove the interrogatory questions from Part 1 that pertain to Identity Theft Insurance. Remove the column for Identity Theft Insurance from Parts 2 and 3. Proposed effective date is Annual 2023.]

IPs recommend an indefinite deferral or withdrawal of this item until IPs, NAIC staff and state insurance regulators have had an opportunity to collaborate on a solution to develop a revised Cybersecurity Supplement to collect better data on Cyber insurance.

Our plan is to have an updated exposure by the Fall National Meeting conference call to allow this to be effective for Annual 2024.

**2023-07BWG** [Exposed changes update the code column and delete the Legal Entity Identifier (LEI) column for the following investment schedules: Schedules A, B, BA, D Part 2, D Part 6, and E Part 1. Proposed effective date is Quarterly 2025/Annual 2025.]

IPs agree with these changes and suggest the following changes to the ‘Identification of Items to Change’ section on the first page to clarify better what is being proposed for changes:

Update the code column and delete the LEI column for the following investment schedules: Schedules A, B, BA, D Part 2, D Part 6, and E Part 1. Revise the Code column to be Restricted Asset Code column and make corresponding instructional changes. Remove the Code characteristic which identifies when an asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing as this item is used very infrequently. Move the Foreign code column from the printed view to an electronic-only column. Renumber the subsequent columns to accommodate the previous changes.

[2023-09BWG](#) [Exposed changes add a new financial statement ‘Note 37 – Life Insurance Net Amount at Risk by Product Characteristics’ to the life and accident and health/fraternal blank for the updates to the life C-2 mortality risk charges for Life Risk-Based Capital (RBC). Proposed effective date is Annual 2023.]

IPs recommend an indefinite deferral or withdrawal of this item until IPs, NAIC staff and state insurance regulators have had an opportunity to collaborate on a solution to support data (i.e., Life Insurance Net Amount at Risk by Product Characteristics) needed for the Life/Fraternal RBC formula. Our initial concern is that including the data in the ‘Notes to Financial Statements’ would require the data to be audited and we believe that wasn’t the intent of this exposure.

Our plan is to have an updated exposure by the Fall National Meeting conference call to allow this to be effective for Annual 2024.

IPs recommend a referral to the Life RBC Working Group that this item is being deferred and no changes will be made to the 2023 Annual Statement blank. This deferral may necessitate certain editorial changes to the 2023 Life/Fraternal RBC formula to ensure clarity on the source of the data needed for Life Insurance Net Amount at Risk by Product Characteristics.

Tip Tipton, CPA  
Head of Accounting Policy  
Thrivent

Sharlea Taft  
NAIC Liaison  
Sapiens

CC: Kim Hudson, Vice-Chair, California  
Mary Caswell, NAIC  
Jill Youtsey, NAIC  
Keith Bell, Travelers  
Rose Albrizio, Equitable Financial



NAIC Blanks Working Group – Interested Parties	
<b>Tip Tipton, CPA</b> Head of Accounting Policy Thrivent Phone: 612.844.7298 Email: <a href="mailto:tip.tipton@thrivent.com">tip.tipton@thrivent.com</a>	<b>Sharlea Taft</b> NAIC Liaison Sapiens Phone: 319.677.2338 Email: <a href="mailto:sharlea.taft@sapiens.com">sharlea.taft@sapiens.com</a>

June 30, 2023

Ms. Pat Gosselin, Chair  
 Blanks Working Group  
 National Association of Insurance Commissioners  
 1100 Walnut St.  
 Kansas City, MO 64106

SUBJECT: Blanks Working Group (“BWG”) proposal exposed during the conference call on March 7, 2023

Dear Ms. Gosselin:

Interested Parties (“IPs”) appreciate the opportunity to review and comment on the 2023-06BWG proposal regarding changes to Schedule D as part of the Principles-Based Bond Definition Project that was exposed during the conference call held by BWG on Tuesday, March 7, 2023, with a comment due date of Friday, June 30, 2023.

2023-06BWG is proposing to split Schedule D – Part 1 into two sections: Section 1 for Issuer Credit Obligations (ICO) and Section 2 for Asset-Backed Securities (ABS). The proposal will also update other parts of the Annual Statement and Quarterly Statement that reference the bond categories. Proposed effective date is January 1, 2025.

Our comment letter is comprised of 3 parts: this comment letter; a “Comment Summary”; and the markup version of the exposed document.

IPs suggest several key changes to the exposure:

- Consider creating modifications to SSAP No. 86 and/or SSAP No. 103R to align the with the reporting changes for “To Be Announced” securities (commonly referred to as TBAs)
- Within the annual statement instructions, refer to investments on Schedule D – Part 1 as “bonds”
- For *Agency RMBS – Guaranteed* and *Agency CMBS – Guaranteed*, these categories should be for ‘exempt obligations’ only
- There are editorial revisions for the ‘Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code’ column
- Add clarifying language to the ‘PIK Interest’ column from SAPWG #2023-13 (*PIK Interest Disclosure Clarification*)
- There were 2 categories that were inadvertently omitted for the ‘SVO-Identified Bond Funds – Systematic Value’ and ‘Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS’
- Recommend deleting ‘Summary by Country’ and ‘Schedule D – Part 5’
- Given the Bond Project has resulted in many proposed changes primarily to the Annual Statutory Statement investment schedules (i.e., Schedule D, Schedule BA, and related schedules), IPs would appreciate the opportunity to discuss the possibilities with NAIC staff and state insurance regulators on optimizing the data reported within the Quarterly Statutory Statement investment schedules to better meet the needs of the state insurance regulators and NAIC staff.

IPs have attached a 'Comment Summary' that identifies recommendations to each of the respective Schedules within the exposure.

IPs have also attached a markup version of the exposure with our detailed suggested changes.

Thank you for the opportunity to comment on this critical exposure and look forward to further discussions with state insurance regulators and NAIC staff.

Tip Tipton, CPA  
Head of Accounting Policy  
Thrivent

Sharlea Taft  
NAIC Liaison  
Sapiens

CC: Kim Hudson, Vice-Chair, California  
Mary Caswell, NAIC  
Jill Youtsey, NAIC  
Keith Bell, Travelers  
Rose Albrizio, Equitable Financial

## Blanks Working Group Bond Project (2023-06BWG) – Comment Summary

Quarterly Statement	
Description	Comment
Schedule D – Part 1 – Section 1 Bonds Owned – ICO	<ol style="list-style-type: none"> <li>1. Various Editorial Revisions</li> <li>2. TBA Securities – consider changes to SSAP No. 103R and/or 86 for consistency between the SSAPs and AS Instructions.</li> <li>3. Recommend using ‘bonds’ throughout the AS Instructions instead of intermittent use of bonds, securities, investments.</li> <li>4. For the Certificates of Deposit, add an ‘Affiliate’ category and remove ‘fixed schedule of payments and d’ from the definition as it is no longer applicable.</li> <li>5. Recommend “arranged alphabetically” to be sorted by CUSIP column.</li> <li>6. For the “Par Value” column, add language to include PIK interest.</li> <li>7. SAPWG has exposed <a href="#">2023-13</a> (PIK Interest Disclosure Clarification) to clarify how PIK interest is included in the par value. Add the revised language to Column 32 instructions.</li> <li>8. Recommend using ‘Treasury Inflation-Indexed Securities’ as the standard reference for these types of securities.</li> <li>9. For the ‘Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code’ column, remove parenthetical description as most insurers understand the Fair Value Levels. There is some concern that the abbreviated descriptions could be misinterpreted. Also, add the following description to method indicator “d”: ...entity <b>or a third party contracted by the reporting entity.</b></li> </ol>
Schedule D – Part 1 – Section 2 Bonds Owned – ABS	<ol style="list-style-type: none"> <li>10. Various Editorial Revisions</li> <li>11. Recommend using ‘bonds’ throughout the AS Instructions instead of intermittent use of bonds, securities, investments.</li> <li>12. Clarified that the “Agency Residential Mortgage-Backed Securities – Guaranteed” and “Agency Commercial Mortgage-Backed Securities – Guaranteed” categories are for ‘exempt obligations’ only.</li> <li>13. Recommend “arranged alphabetically” to be sorted by CUSIP column.</li> <li>14. For the “Par Value” column, add language to include PIK interest.</li> <li>15. SAPWG has exposed <a href="#">2023-13</a> (PIK Interest Disclosure Clarification) to clarify how PIK interest is included in the par value. Add the revised language to Column 34 instructions.</li> <li>16. For the ‘Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code’ column, remove parenthetical description as most insurers understand the Fair Value Levels. There is some concern that the abbreviated descriptions could be misinterpreted. Also, add the following description to method indicator “d”: ...entity <b>or a third party contracted by the reporting entity.</b></li> </ol>

## Blanks Working Group Bond Project (2023-06BWG) – Comment Summary

Quarterly Statement	
Description	Comment
Schedule D – Part 3 Bonds Acquired Current Year	17. Various Editorial Revisions 18. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule D – Part 4 Bonds Disposed Current Year	19. Various Editorial Revisions 20. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule D – Part 5 Bonds Acquired & Disposed Current Year	21. Recommend removing this Schedule and including the respective activity in Part 3 and Part 4. 22. Various Editorial Revisions 23. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Summary Investment Schedule	24. Recommend the ICO categories be listed in detail
Schedule D – Verification Between Years	25. Recommend that this Schedule be shown horizontally by Schedule D – Part 1 – Section 1; Schedule D – Part 1 – Section 2; Schedule D – Part 2 – Section 1; Schedule D – Part 2 – Section 2 26. Suggest that line 3. Accrual of Discount and line 7. Amortization of Premium tie to the respective footnotes within the Exhibit of Net Investment Income
Schedule D – Summary By Country	27. Recommend removing this Schedule as data can be accessed through the Foreign Code column on Schedule D – Part 1.
Schedule D – Part 1A Quality and Maturity Distribution by Major Types of Issues and NAIC Designation	28. No comments
Schedule DA – Part 1 Short-Term Investments Owned	29. Various Editorial Revisions 30. Recommend “arranged alphabetically” to be sorted by CUSIP column. 31. For the ‘Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code’ column, remove parenthetical description as most insurers understand the Fair Value Levels. There is some concern that the abbreviated descriptions could be misinterpreted. Also, add the following description to method indicator “d”: ...entity <b>or a third party contracted by the reporting entity.</b>
Schedule DL – Part 1 Securities Lending Collateral Assets	32. Various Editorial Revisions
Schedule DL – Part 2 Securities Lending Collateral Assets	33. Various Editorial Revisions
Schedule E – Part 2 Cash Equivalents	34. No comments
Schedule E – Part 3 Special Deposits	35. No comments

## Blanks Working Group Bond Project (2023-06BWG) – Comment Summary

Quarterly Statement	
Description	Comment
Supplemental Investment Risks Interrogatories	36. No comments
Assets page	37. No comments
Cash Flow	38. No comments
Notes to Financial Statements	39. No comments
General Interrogatories Part 1	40. No comments
Interest Maintenance Reserve	41. No comments
Asset Valuation Reserve	42. No comments
Schedule D – Part 3	43. Various Editorial Revisions
Bonds Acquired During the Current Quarter	44. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule D – Part 4	45. Various Editorial Revisions
Bonds Disposed During the Current Quarter	46. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule D – Part 1B	47. Line 7 should be “Total ICO”
Acquisitions, Dispositions and Non-trading Activity During the Current Quarter	48. Line 14 should be “Total ABS”
Schedule DA – Part 1	49. Various Editorial Revisions
Short-Term Investments Owned	50. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule DL – Part 1	51. Various Editorial Revisions
Securities Lending Collateral Assets	52. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Schedule DL – Part 2	53. Recommend “arranged alphabetically” to be sorted by CUSIP column.
Securities Lending Collateral Assets	
Schedule E – Part 2	54. Various Editorial Revisions
Cash Equivalents	

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