

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

CONTACT PERSON: _____ TELEPHONE: _____ EMAIL ADDRESS: _____ ON BEHALF OF: _____ NAME: <u>Kim Hudson</u> TITLE: _____ AFFILIATION: <u>California Department of Insurance</u> ADDRESS: <u>300 South Spring St.</u> <u>Los Angeles, CA 90013</u>	DATE: <u>11/11/2020</u>	FOR NAIC USE ONLY	
	Agenda Item # <u>2020-35BWG</u> Year <u>2022</u> Changes to Existing Reporting <input checked="" type="checkbox"/> [X] New Reporting Requirement <input type="checkbox"/> []		
	REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT		No Impact <input checked="" type="checkbox"/> [X] Modifies Required Disclosure <input type="checkbox"/> []
	DISPOSITION		<input type="checkbox"/> [] Rejected For Public Comment <input type="checkbox"/> [] Referred To Another NAIC Group <input checked="" type="checkbox"/> [X] Received For Public Comment <input type="checkbox"/> [] Adopted Date _____ <input type="checkbox"/> [] Rejected Date _____ <input type="checkbox"/> [] Deferred Date _____ <input type="checkbox"/> [] Other (Specify) _____

BLANK(S) TO WHICH PROPOSAL APPLIES

- | | | |
|---|--|---|
| <input checked="" type="checkbox"/> [X] ANNUAL STATEMENT | <input checked="" type="checkbox"/> [X] INSTRUCTIONS | <input checked="" type="checkbox"/> [X] CROSSCHECKS |
| <input checked="" type="checkbox"/> [X] QUARTERLY STATEMENT | <input checked="" type="checkbox"/> [X] BLANK | |
| <input checked="" type="checkbox"/> [X] Life, Accident & Health/Fraternal | <input type="checkbox"/> [] 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: 1st Quarter 2022

IDENTIFICATION OF ITEM(S) TO CHANGE

Expand the number of characters used from seven to ten in the investment line categories for Schedules D, DA, DL and E excluding Schedule D, Part 6 (Sections 1 and 2) and Schedule E (Part 1 and 3). Add line categories for Unaffiliated Certificates of Deposit and Exchange Traded Funds. Split the line categories for Mutual Funds, Investment Unit Trusts and Closed-End Funds into lines indicating if the fund has been assigned a designation by the SVO or not. Make changed to Summary Investment Schedule, Summary by Country and Schedule D, Part 1A (Sections 1 and 2) to reflect the additional line categories.

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

The purpose of the proposal is to change the line number size to accommodate more line categories and to allow for room in the numbering scheme for Schedules D, DA, DL and E to add additional lines in the future without major disruption of line numbering. It also adds new lines to address crosscheck issues and reporting questions that have been received in the past.

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 D – PART 1

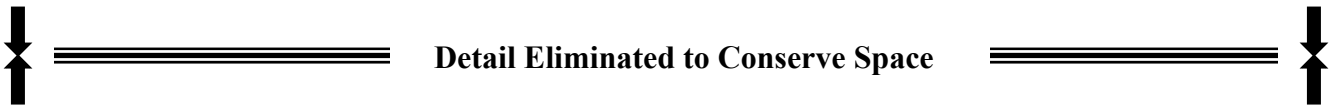
LONG-TERM BONDS OWNED DECEMBER 31 OF CURRENT YEAR



Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds:	
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	059999990109999999
All Other Governments	
Issuer Obligations	069999990219999999
Residential Mortgage-Backed Securities	079999990229999999
Commercial Mortgage-Backed Securities.....	089999990239999999
Other Loan-Backed and Structured Securities	099999990249999999
Subtotals – All Other Governments	109999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	119999990419999999
Residential Mortgage-Backed Securities	129999990429999999
Commercial Mortgage-Backed Securities.....	139999990439999999
Other Loan-Backed and Structured Securities	149999990449999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	179999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	189999990619999999
Residential Mortgage-Backed Securities	199999990629999999
Commercial Mortgage-Backed Securities.....	209999990639999999
Other Loan-Backed and Structured Securities	219999990649999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	249999990709999999
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.....	259999990819999999
Residential Mortgage-Backed Securities	269999990829999999
Commercial Mortgage-Backed Securities.....	279999990839999999
Other Loan-Backed and Structured Securities	289999990849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	319999990909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	329999991019999999
Residential Mortgage-Backed Securities	339999991029999999
Commercial Mortgage-Backed Securities.....	349999991039999999
Other Loan-Backed and Structured Securities	359999991049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	389999991109999999

Hybrid Securities	
Issuer Obligations.....	42999991219999999
Residential Mortgage-Backed Securities	43999991229999999
Commercial Mortgage-Backed Securities.....	44999991239999999
Other Loan-Backed and Structured Securities	45999991249999999
Subtotals – Hybrid Securities.....	48999991309999999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.....	49999991419999999
Residential Mortgage-Backed Securities	50999991429999999
Commercial Mortgage-Backed Securities.....	51999991439999999
Other Loan-Backed and Structured Securities	52999991449999999
Affiliated Bank Loans – Issued.....	53999991459999999
Affiliated Bank Loans – Acquired	54999991469999999
Subtotals – Parent, Subsidiaries and Affiliates.....	55999991509999999
SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	58999991619999999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans – Issued.....	63999991819999999
Unaffiliated Bank Loans – Acquired.....	64999991829999999
Subtotals – Unaffiliated Bank Loans.....	65999991909999999
<u>Unaffiliated Certificates of Deposit.....</u>	<u>201999999</u>
Total Bonds	
Subtotals – Issuer Obligations.....	76999992419999999
Subtotals – Residential Mortgage-Backed Securities.....	77999992429999999
Subtotals – Commercial Mortgage-Backed Securities.....	78999992439999999
Subtotals – Other Loan-Backed and Structured Securities	79999992449999999
Subtotals – SVO Identified Funds.....	80999992459999999
Subtotals – Affiliated Bank Loans	81999992469999999
Subtotals – Unaffiliated Bank Loans.....	82999992479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>	<u>248999999</u>
Subtotals – Total Bonds	83999992509999999



Detail Eliminated to Conserve Space

Column 3 – 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 Certificates of Deposit under the FDIC limit.~~

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 26 – Collateral Type

Use only for securities included in the following subtotal lines.

Industrial and Miscellaneous (Unaffiliated)

Residential Mortgage-Backed/ Securities	33999991029999999
Commercial Mortgage-Backed Securities	34999991039999999
Other Loan-Backed and Structured Securities	35999991049999999

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 9.



Detail Eliminated to Conserve Space



NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 11.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal Line 8399999250999999.



Detail Eliminated to Conserve Space



SCHEDULE D – PART 2 – SECTION 1

PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
<u>Industrial and Miscellaneous (Unaffiliated):</u>	
Perpetual Preferred	401999999
Redeemable Preferred	402999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	410999999
<u>Parent, Subsidiaries and Affiliates:</u>	
Perpetual Preferred	431999999
Redeemable Preferred	432999999
Subtotals – Parent, Subsidiaries and Affiliates	440999999
<u>Total Preferred Stocks</u>	<u>450999999</u>
<u>Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</u>	<u>8499999</u>
<u>Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</u>	<u>8599999</u>
<u>Parent, Subsidiaries and Affiliates Perpetual Preferred</u>	<u>8699999</u>
<u>Parent, Subsidiaries and Affiliates Redeemable Preferred</u>	<u>8799999</u>
<u>Total Preferred Stocks</u>	<u>8999999</u>

Detail Eliminated to Conserve Space

Column 20 – 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 for each security. The list of valid 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).

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 20A
- NAIC Designation Modifier Column 20B
- SVO Administrative Symbol Column 20C

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”).

Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on 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, the field should be left blank.

- Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred Line ~~84999999~~4019999999
- Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred Line ~~85999999~~4029999999

The NAIC Designation Modifier should be left blank for securities reported on lines below.

- Parent, Subsidiaries and Affiliates Line ~~86999999~~4319999999
- Parent, Subsidiaries and Affiliates Line ~~87999999~~4329999999

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.

Following are valid administrative symbols for preferred stock. 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 assigned by the SVO or SSG
SYE	Additional or other non-payment risk - Year-end carry over
FE	Filing Exempt assigned by the SVO
YE	Year-end carry over assigned by the SVO
IF	Initial filing - insurer reported designation with Admin Symbol assigned by the SVO
PL	Private Letter Rating assigned by the SVO
PLGI	Private Letter Rating – insurer assigned and 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	Insurer assigned and reported on General Interrogatory
F	Sub-paragraph D Company – insurer self-designated
Z	Insurer assigned and reported subject to limitation
*	Limited to NAIC Designation 6 – insurer assigned
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


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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 the sum of Lines ~~8499999~~ 4019999999 and ~~8599999~~ 4029999999.

SCHEDULE D – PART 2 – SECTION 2

COMMON STOCKS OWNED DECEMBER 31 OF CURRENT YEAR


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<u>Category</u>	<u>Line Number</u>
<u>Industrial and Miscellaneous (Unaffiliated):</u>	
Publicly Traded	5019999999
Other	5029999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	5109999999
<u>Mutual Funds</u>	
Designation Assigned by SVO	5319999999
Designation Not Assigned by SVO	5329999999
Subtotals – Mutual Funds	5409999999
<u>Unit Investment Trusts</u>	
Designation Assigned by SVO	5519999999
Designation Not Assigned by SVO	5529999999
Subtotals – Unit Investment Trusts	5609999999
<u>Closed-End Funds</u>	
Designation Assigned by SVO	5719999999
Designation Not Assigned by SVO	5729999999
Subtotals – Closed-End Funds	5809999999
Exchange Traded Funds	5819999999
<u>Parent, Subsidiaries and Affiliates:</u>	
Publicly Traded	5919999999
Other	5929999999
Subtotals – Parent, Subsidiaries and Affiliates	5979999999
Total Common Stocks	5989999999
Total Preferred and Common Stocks	5999999999
Industrial and Miscellaneous (Unaffiliated) Publicly Traded	90999999
Industrial and Miscellaneous (Unaffiliated) Other	91999999
Parent, Subsidiaries and Affiliates Publicly Traded	92999999
Parent, Subsidiaries and Affiliates Other	93999999
Mutual Funds	94999999
Unit Investment Trusts	95999999
Closed-End Funds	96999999
Total Common Stocks	97999999
Total Preferred and Common Stocks	98999999


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Column 18 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

For securities reported on Line ~~9499999~~5319999999 (Mutual Funds) , Line ~~9599999~~5519999999 (Unit Investment Trusts) and Line ~~9699999~~5719999999 (Closed-End Funds), provide the appropriate NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol combination as assigned by the Securities Valuation Office and published in AVS+ 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. A list of these funds can be found on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>).

NAIC Designation and NAIC Designation Modifier should not be provided for securities reported on these line categories stated above that have not been assigned one by the Securities Valuation Office. For all other common stock line categories, the NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol should not be provided.

The listing of valid NAIC Designations, 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).

The NAIC Designation, 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 18A
- NAIC Designation Modifier Column 18B
- SVO Administrative Symbol Column 18C

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 Line ~~9499999~~5319999999 (Mutual Funds Designation Assigned by SVO) , Line ~~9599999~~5519999999 (Unit Investment Trusts Designation Assigned by SVO) and Line ~~9699999~~5719999999 (Closed-End Funds Designation Assigned by SVO) 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.

The Designation Modifier should not be provided for securities reported on lines below.

- Industrial and Miscellaneous (Unaffiliated) Publicly Traded Line ~~9099999~~5019999999
- Industrial and Miscellaneous (Unaffiliated) Other Line ~~9499999~~5029999999
- Mutual Funds Designation Not Assigned by SVO Line 5329999999
- Unit Investment Trusts Designation Not Assigned by SVO Line 5529999999
- Closed-End Funds Designation Not Assigned by SVO Line 5729999999
- Exchange Traded Funds Line 5819999999
- Parent, Subsidiaries and Affiliates Publicly Traded Line ~~9299999~~5919999999
- Parent, Subsidiaries and Affiliates Other Line ~~9399999~~5929999999

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.

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

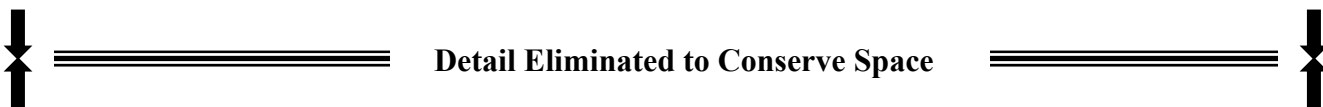
SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

- YE Year-end carry over
- 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



NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 6.

SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR

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Detail Eliminated to Conserve Space
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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	050999990109999999
All Other Governments	109999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	179999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	249999990709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	319999990909999999
Industrial and Miscellaneous (Unaffiliated).....	389999991109999999
Hybrid Securities	489999991309999999
Parent, Subsidiaries and Affiliates.....	559999991509999999
SVO Identified Funds.....	809999991619999999
Unaffiliated Bank Loans.....	829999991909999999
<u>Unaffiliated Certificates of Deposit.....</u>	<u>2019999999</u>
Subtotals – Bonds – Part 3.....	8399999972509999997
Summary item from Part 5 for Bonds.....	8399999982509999998
Subtotals – Bonds.....	8399999992509999999
Preferred Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) -Perpetual Preferred	849999994019999999
Industrial and Miscellaneous (Unaffiliated) -Redeemable Preferred.....	859999994029999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates -Perpetual Preferred.....	869999994319999999
Parent, Subsidiaries and Affiliates -Redeemable Preferred	879999994329999999
Subtotals – Preferred Stocks – Part 3	8999999974509999997
Summary item from Part 5 for Preferred Stocks	8999999984509999998
Subtotals – Preferred Stocks.....	8999999994509999999
Common Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) -Publicly Traded.....	909999995019999999
Industrial and Miscellaneous (Unaffiliated) -Other	919999995029999999
<u>Mutual Funds</u>	
Designations Assigned by the SVO	5319999999
Designations Not Assigned by the SVO	5329999999
<u>Unit Investment Trusts</u>	
Designations Assigned by the SVO	5519999999
Designations Not Assigned by the SVO	5529999999
<u>Closed-End Funds</u>	
Designations Assigned by the SVO	5719999999
Designations Not Assigned by the SVO	5729999999
<u>Exchange Traded Funds</u>	<u>5819999999</u>
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates -Publicly Traded.....	929999995919999999
Parent, Subsidiaries and Affiliates -Other	939999995929999999
<u>Mutual Funds.....</u>	<u>94999999</u>

Unit Investment Trusts	9599999
Closed-End Funds	9699999
Subtotals – Common Stocks – Part 3	97999975989999997
Summary item from Part 5 for Common Stocks	97999985989999998
Subtotals – Common Stocks	97999995989999999
Subtotals – Preferred and Common Stocks	98999995999999999
Totals	99999996009999999

SCHEDULE D – PART 4

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

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Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	05999990109999999
All Other Governments	10999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	17999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	24999990709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	31999990909999999
Industrial and Miscellaneous (Unaffiliated)	38999991109999999
Hybrid Securities	48999991309999999
Parent, Subsidiaries and Affiliates.....	55999991509999999
SVO Identified Funds.....	80999991619999999
Unaffiliated Bank Loans.....	82999991909999999
Unaffiliated Certificates of Deposit.....	20199999999
Subtotals – Bonds – Part 3.....	83999972509999997
Summary item from Part 5 for Bonds.....	83999982509999998
Subtotals – Bonds.....	83999992509999999
Preferred Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated)-Perpetual Preferred	84999994019999999
Industrial and Miscellaneous (Unaffiliated)-Redeemable Preferred.....	85999994029999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates-Perpetual Preferred.....	86999994319999999
Parent, Subsidiaries and Affiliates-Redeemable Preferred	87999994329999999
Subtotals – Preferred Stocks – Part 3	89999974509999997
Summary item from Part 5 for Preferred Stocks	89999984509999998
Subtotals – Preferred Stocks.....	89999994509999999
Common Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated)-Publicly Traded.....	90999995019999999
Industrial and Miscellaneous (Unaffiliated)-Other	91999995029999999

<u>Mutual Funds</u>	
Designations Assigned by the SVO	5319999999
Designations Not Assigned by the SVO	5329999999
<u>Unit Investment Trusts</u>	
Designations Assigned by the SVO	5519999999
Designations Not Assigned by the SVO	5529999999
<u>Closed-End Funds</u>	
Designations Assigned by the SVO	5719999999
Designations Not Assigned by the SVO	5729999999
Exchange Traded Funds	5819999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates Publicly Traded	929999995919999999
Parent, Subsidiaries and Affiliates Other	939999995929999999
Mutual Funds	94999999
Unit Investment Trusts	95999999
Closed End Funds	96999999
Subtotals – Common Stocks – Part 3	9799999975989999997
Summary item from Part 5 for Common Stocks	979999985989999998
Subtotals – Common Stocks	979999995989999999
Subtotals – Preferred and Common Stocks	989999995999999999
Totals	999999996009999999

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

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	059999990109999999
All Other Governments	109999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	179999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	249999990709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	319999990909999999
Industrial and Miscellaneous (Unaffiliated)	389999991109999999
Hybrid Securities	489999991309999999
Parent, Subsidiaries and Affiliates.....	559999991509999999
SVO Identified Funds.....	809999991619999999
Unaffiliated Bank Loans.....	829999991909999999
Unaffiliated Certificates of Deposit.....	2019999999
Subtotals – Bonds – Part 3.....	8399999972509999997
Summary item from Part 5 for Bonds.....	839999982509999998
Subtotals – Bonds.....	839999992509999999

Preferred Stocks:

<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred	8499999401999999
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred	8599999402999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates Perpetual Preferred	8699999431999999
Parent, Subsidiaries and Affiliates Redeemable Preferred	8799999432999999
Subtotals – Preferred Stocks	8999999450999999

Common Stocks:

<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded	9099999501999999
Industrial and Miscellaneous (Unaffiliated) Other	9199999502999999
<u>Mutual Funds</u>	
Designations Assigned by the SVO	531999999
Designations Not Assigned by the SVO	532999999
<u>Unit Investment Trusts</u>	
Designations Assigned by the SVO	551999999
Designations Not Assigned by the SVO	552999999
<u>Closed-End Funds</u>	
Designations Assigned by the SVO	571999999
Designations Not Assigned by the SVO	572999999
Exchange Traded Funds	581999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates Publicly Traded	9299999591999999
Parent, Subsidiaries and Affiliates Other	9399999592999999
Mutual Funds	9499999
Unit Investment Trusts	9599999
Closed-End Funds	9699999
Subtotals – Common Stocks	9799999598999999
Subtotals – Preferred and Common Stocks	9899999599999999
Totals	9999999600999999

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:

<u>Category</u>	<u>Line Number</u>
Preferred Stocks:	
Parent.....	0199999
U.S. Property & Casualty Insurer.....	0299999
U.S. Life Insurer.....	0399999
U.S. Health Entity #.....	0499999
Alien Insurer.....	0599999
Non-Insurer Which Controls Insurer.....	0699999
*Investment Subsidiary.....	0799999
Other Affiliates.....	0899999
Subtotals – Preferred Stocks.....	0999999
Common Stocks:	
Parent.....	1099999
U.S. Property & Casualty Insurer.....	1199999
U.S. Life Insurer.....	1299999
U.S. Health Entity #.....	1399999
Alien Insurer.....	1499999
Non-Insurer Which Controls Insurer.....	1599999
*Investment Subsidiary.....	1699999
Other Affiliates.....	1799999
Subtotals – Common Stocks.....	1899999
Totals – Preferred and Common Stocks.....	1999999

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:

<u>Category</u>	<u>Line Number</u>
Preferred Stocks.....	0199999
Common Stocks.....	0299999
Totals – Preferred and Common Stocks	0399999

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR



Detail Eliminated to Conserve Space



<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999001999999
Residential Mortgage-Backed Securities	0299999002999999
Commercial Mortgage-Backed Securities.....	0399999003999999
Other Loan-Backed and Structured Securities	0499999004999999
Subtotals – U.S. Governments	0599999010999999
All Other Governments	
Issuer Obligations.....	0699999021999999
Residential Mortgage-Backed Securities	0799999022999999
Commercial Mortgage-Backed Securities.....	0899999023999999
Other Loan-Backed and Structured Securities	0999999024999999
Subtotals – All Other Governments	1099999030999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1199999041999999
Residential Mortgage-Backed Securities	1299999042999999
Commercial Mortgage-Backed Securities.....	1399999043999999
Other Loan-Backed and Structured Securities	1499999044999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	1799999050999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1899999061999999
Residential Mortgage-Backed Securities	1999999062999999
Commercial Mortgage-Backed Securities.....	2099999063999999
Other Loan-Backed and Structured Securities	2199999064999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	2499999070999999
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.....	2599999081999999
Residential Mortgage-Backed Securities	2699999082999999
Commercial Mortgage-Backed Securities.....	2799999083999999
Other Loan-Backed and Structured Securities	2899999084999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999090999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	3299999101999999
Residential Mortgage-Backed Securities	3399999102999999
Commercial Mortgage-Backed Securities.....	3499999103999999
Other Loan-Backed and Structured Securities	3599999104999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	3899999110999999
Hybrid Securities	
Issuer Obligations.....	4299999121999999
Residential Mortgage-Backed Securities	4399999122999999
Commercial Mortgage-Backed Securities.....	4499999123999999

Other Loan-Backed and Structured Securities	4500000	1249999999
Subtotals – Hybrid Securities	4800000	1309999999
Parent, Subsidiaries and Affiliates Bonds		
Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates Bonds	5599999	1509999999
SVO Identified Funds		
Exchange Traded Funds – as Identified by the SVO.....	5899999	1619999999
Bond Mutual Funds – as Identified by the SVO	5999999	609999999
Subtotals – SVO Identified Funds.....	6099999	609999999
Unaffiliated Bank Loans		
Unaffiliated Bank Loans – Issued	6399999	1819999999
Unaffiliated Bank Loans – Acquired.....	6499999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6599999	1909999999
<u>Unaffiliated Certificates of Deposit.....</u>	<u>201999999</u>	<u>2019999999</u>
Total Bonds		
Subtotals – Issuer Obligations.....	7699999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	7799999	2429999999
Subtotals – Commercial Mortgage-Backed Securities	7899999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	7999999	2449999999
Subtotals – SVO Identified Funds.....	8099999	2459999999
Subtotals – Affiliated Bank Loans	8199999	2469999999
Subtotals – Unaffiliated Bank Loans.....	8299999	2479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>	<u>248999999</u>	<u>2489999999</u>
Subtotals – Bonds.....	8399999	2509999999
Parent, Subsidiaries and Affiliates		
Mortgage Loans	8499999	7019999999
Other Short-Term Invested Assets	8599999	7029999999
Subtotals – Parent, Subsidiaries and Affiliates.....	8699999	7109999999
Mortgage Loans.....	8799999	7309999999
Other Short-Term Invested Assets	9099999	7509999999
Total Short-Term Investments.....	9199999	7709999999



Detail Eliminated to Conserve Space



Column 22 – 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:

- Parent, Subsidiaries and Affiliates – Mortgage Loans Line ~~8499999~~7019999999
- Parent, Subsidiaries and Affiliates – Other Short-Term Invested Assets Line ~~8599999~~7029999999
- Mortgage Loans Line ~~8799999~~7309999999
- Other Short-Term Invested Assets Line ~~9099999~~7509999999

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 22A
- NAIC Designation Modifier Equivalent Column 22B

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 if available. If no NAIC Designation is available, the reporting entity should use a NAIC Designation Equivalent most closely resembles their credit risk the investment.

NAIC Designation Modifier Equivalent:

Bonds (Lines ~~0199999-0019999999~~ through ~~6599999~~2019999999)

Use the NAIC Designation Modifier that would have been used for the investment had it been reported on Schedule D, Part 1 if available.

If no NAIC Designation Modifier is available, the reporting entity should use a NAIC 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.

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

NAIC Designation Equivalent	NAIC Designation Modifier Equivalent	NAIC Designation Category Equivalent
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

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 ~~8399999~~2509999999.

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.)

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1 type):	
U.S. Governments	
Issuer Obligations.....	0199999001999999
Residential Mortgage-Backed Securities	0299999002999999
Commercial Mortgage-Backed Securities.....	0399999003999999
Other Loan-Backed and Structured Securities	0499999004999999
Subtotals – U.S. Governments	0599999010999999
All Other Governments	
Issuer Obligations	0699999021999999
Residential Mortgage-Backed Securities	0799999022999999
Commercial Mortgage-Backed Securities.....	0899999023999999
Other Loan-Backed and Structured Securities	0999999024999999
Subtotals – All Other Governments	1099999030999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1199999041999999
Residential Mortgage-Backed Securities	1299999042999999
Commercial Mortgage-Backed Securities.....	1399999043999999
Other Loan-Backed and Structured Securities	1499999044999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	1799999050999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1899999061999999
Residential Mortgage-Backed Securities	1999999062999999
Commercial Mortgage-Backed Securities.....	2099999063999999
Other Loan-Backed and Structured Securities	2199999064999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	2499999070999999
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.....	2599999081999999
Residential Mortgage-Backed Securities	2699999082999999
Commercial Mortgage-Backed Securities.....	2799999083999999
Other Loan-Backed and Structured Securities	2899999084999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999090999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	3299999101999999
Residential Mortgage-Backed Securities	3399999102999999
Commercial Mortgage-Backed Securities.....	3499999103999999
Other Loan-Backed and Structured Securities	3599999104999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	3899999110999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities	4399999	1229999999
Commercial Mortgage-Backed Securities.....	4499999	1239999999
Other Loan-Backed and Structured Securities	4599999	1249999999
Subtotals – Hybrid Securities.....	4899999	1309999999

Parent, Subsidiaries and Affiliates

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1459999999
Subtotals – Parent, Subsidiaries and Affiliates.....	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5799999	1619999999
Bond Mutual Funds – as Identified by the SVO	5899999	5899999
Subtotals – SVO Identified Funds.....	5999999	5999999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued	6099999	1819999999
Unaffiliated Bank Loans – Acquired.....	6199999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6299999	1909999999

<u>Unaffiliated Certificates of Deposit.....</u>		<u>2019999999</u>
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Total Bonds

Subtotals – Issuer Obligations.....	6399999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	6499999	2429999999
Subtotals – Commercial Mortgage-Backed Securities.....	6599999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	6699999	2449999999
Subtotals – SVO Identified Funds.....	6799999	2459999999
Subtotals – Affiliated Bank Loans	6899999	2469999999
Subtotals – Unaffiliated Bank Loans.....	6999999	2479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>		<u>2489999999</u>
Subtotals – Total Bonds	7099999	2509999999

Stocks:

Preferred Stocks (Schedule D, Part 2, Section 1 type):

Industrial and Miscellaneous (Unaffiliated)

<u>Perpetual Preferred.....</u>	<u>4019999999</u>
<u>Redeemable Preferred</u>	<u>4029999999</u>
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated).....</u>	<u>4109999999</u>

Parent, Subsidiaries and Affiliates

<u>Perpetual Preferred.....</u>	<u>4319999999</u>
<u>Redeemable Preferred</u>	<u>4329999999</u>
<u>Subtotals – Parent, Subsidiaries and Affiliates</u>	<u>4409999999</u>

<u>Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred.....</u>	<u>7199999</u>
<u>Parent, Subsidiaries and Affiliates Perpetual and Redeemable Preferred</u>	<u>7299999</u>
Total Preferred Stocks.....	7399999

Common Stocks (Schedule D, Part 2, Section 2 type):

Industrial and Miscellaneous (Unaffiliated):

Publicly Traded.....	5019999999
Other	5029999999
Subtotals – Industrial and Miscellaneous (Unaffiliated).....	5109999999

Mutual Funds

Designation Assigned by SVO.....	5319999999
Designation Not Assigned by SVO.....	5329999999
Subtotals – Mutual Funds	5409999999

Unit Investment Trusts

Designation Assigned by SVO.....	5519999999
Designation Not Assigned by SVO.....	5529999999
Subtotals – Unit Investment Trusts	5609999999

Closed-End Funds

Designation Assigned by SVO.....	5719999999
Designation Not Assigned by SVO.....	5729999999
Subtotals – Closed-End Funds	5809999999

Exchange Traded Funds.....

	5819999999
--	------------

Parent, Subsidiaries and Affiliates:

Publicly Traded.....	5919999999
Other	5929999999
Subtotals – Parent, Subsidiaries and Affiliates	5979999999

Industrial and Miscellaneous (Unaffiliated).....

Parent, Subsidiaries and Affiliates

Mutual Funds

Unit Investment Trusts.....

Closed End Funds.....

Total Common Stocks.....

Total Preferred and Common Stocks..... 809999995999999999

Real Estate (Schedule A type) 869999992099999999

Mortgage Loans on Real Estate (Schedule B type) 879999993099999999

Other Invested Assets (Schedule BA type)..... 889999994099999999

Short-Term Invested Assets (Schedule DA, Part 1 type)..... 899999995099999999

Cash (Schedule E, Part 1 type) 909999996099999999

Cash Equivalents (Schedule E, Part 2 type)..... 919999997099999999

Other Assets..... 929999998099999999

Totals 999999999999999999

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.

For Lines 0019999999 through 7250999999, 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 7250999999 Schedule D, Part 1, Column 1
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1
- Line 889409999999 Schedule BA, Part 1, Column 1
- Line 9199999970999999 Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

- Real Estate (Schedule A type) 869209999999
- Mortgage Loans on Real Estate (Schedule B type)..... 879309999999
- Short-Term Invested Assets (Schedule DA, Part 1 type)..... 899509999999
- Cash (Schedule E, Part 1 type)..... 960999999999
- Other Assets..... 929809999999



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 7250999999 Schedule D, Part 1, Column 6
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 20
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 17
- Line 889409999999 Schedule BA, Part 1, Column 7
- Line 899509999999 Schedule DA, Part 1, Column 22
- Line 9199999970999999 Schedule E, Part 2, Column 11

For Lines 869209999999, 879309999999, 960999999999 and 929809999999, 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 0019999999 through 7250999999 Schedule D, Part 1, Column 9
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 10
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 8
- Line 869209999999 Schedule A, Part 1, Column 10
- Line 879309999999 FV of the underlying collateral Schedule B, Part 1
- Line 889409999999 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 899509999999 Report BACV, Schedule DA, Part 1, Column 7
- Line 9609999999 Report Balance, Schedule E Part 1, Column 6
- Line 919999997099999999 Report BACV, 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 0019999999 through 7250999999 Schedule D, Part 1, Column 11
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 8
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 6
- Line 869209999999 Schedule A, Part 1, Column 9
- Line 879309999999 Schedule B, Part 1, Column 8
- Line 889409999999 Schedule BA, Part 1, Column 12
- Line 899509999999 Schedule DA, Part 1, Column 7
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 919999997099999999 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:

0019999999 through 7250999999 Schedule D, Part 1, Column 22
Line ~~899509999999~~ Schedule DA, Part 1, Column 6
Line ~~919999997099999999~~ Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

714019999999 through 734509999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
745019999999 through 795989999999 Common Stock (Schedule D, Part 2, Section 2 type)
869209999999 Real Estate (Schedule A type)
879309999999 Mortgage Loans on Real Estate (Schedule B type)
889409999999 Other Invested Assets (Schedule BA type)
929809999999 Other Assets



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 0019999999 through 725099999999 Schedule D, Part 1, Column 1
Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

Real Estate (Schedule A type) 869209999999
Mortgage Loans on Real Estate (Schedule B type)..... 879309999999
Other Invested Assets (Schedule BA type)..... 889409999999
Short-Term Invested Assets (Schedule DA, Part 1 type)..... 899509999999
Cash (Schedule E, Part 1 type)..... 9609999999
Cash Equivalents (Schedule E, Part 2 type)..... 919999997099999999
Other Assets..... 929809999999

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.)

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1):	
U.S. Governments	
Issuer Obligations.....	01999990019999999
Residential Mortgage-Backed Securities	02999990029999999
Commercial Mortgage-Backed Securities.....	03999990039999999
Other Loan-Backed and Structured Securities	04999990049999999
Subtotals – U.S. Governments	05999990109999999
All Other Governments	
Issuer Obligations	06999990219999999
Residential Mortgage-Backed Securities	07999990229999999
Commercial Mortgage-Backed Securities.....	08999990239999999
Other Loan-Backed and Structured Securities	09999990249999999
Subtotals – All Other Governments	10999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	11999990419999999
Residential Mortgage-Backed Securities	12999990429999999
Commercial Mortgage-Backed Securities.....	13999990439999999
Other Loan-Backed and Structured Securities	14999990449999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	17999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	18999990619999999
Residential Mortgage-Backed Securities	19999990629999999
Commercial Mortgage-Backed Securities.....	20999990639999999
Other Loan-Backed and Structured Securities	21999990649999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	24999990709999999
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.....	25999990819999999
Residential Mortgage-Backed Securities	26999990829999999
Commercial Mortgage-Backed Securities.....	27999990839999999
Other Loan-Backed and Structured Securities	28999990849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	31999990909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	32999991019999999
Residential Mortgage-Backed Securities	33999991029999999
Commercial Mortgage-Backed Securities.....	34999991039999999
Other Loan-Backed and Structured Securities	35999991049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	38999991109999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities	4399999	1229999999
Commercial Mortgage-Backed Securities.....	4499999	1239999999
Other Loan-Backed and Structured Securities	4599999	1249999999
Subtotals – Hybrid Securities.....	4899999	1309999999

Parent, Subsidiaries and Affiliates

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates.....	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5799999	1619999999
Bond Mutual Funds – as Identified by the SVO	5899999	5899999
Subtotals – SVO Identified Funds.....	5999999	5999999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued	6099999	1819999999
Unaffiliated Bank Loans – Acquired.....	6199999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6299999	1909999999

Unaffiliated Certificates of Deposit..... 2019999999

Total Bonds

Subtotals – Issuer Obligations.....	6399999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	6499999	2429999999
Subtotals – Commercial Mortgage-Backed Securities.....	6599999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	6699999	2449999999
Subtotals – SVO Identified Funds.....	6799999	2459999999
Subtotals – Affiliated Bank Loans	6899999	2469999999
Subtotals – Bank Loans.....	6999999	2479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>	<u>2489999999</u>	
Subtotals – Total Bonds	7099999	2509999999

Stocks:

Preferred Stocks:

Industrial and Miscellaneous (Unaffiliated)

<u>Perpetual Preferred.....</u>	<u>4019999999</u>
<u>Redeemable Preferred</u>	<u>4029999999</u>
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated).....</u>	<u>4109999999</u>

Parent, Subsidiaries and Affiliates

<u>Perpetual Preferred.....</u>	<u>4319999999</u>
<u>Redeemable Preferred</u>	<u>4329999999</u>
<u>Subtotals – Parent, Subsidiaries and Affiliates</u>	<u>4409999999</u>

<u>Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred.....</u>	<u>7199999</u>
<u>Parent, Subsidiaries and Affiliates Perpetual and Redeemable Preferred</u>	<u>7299999</u>
<u>Total Preferred Stocks.....</u>	<u>7399999</u>

Common Stocks:

Industrial and Miscellaneous (Unaffiliated):

Publicly Traded.....	5019999999
Other	5029999999
Subtotals – Industrial and Miscellaneous (Unaffiliated).....	5109999999

Mutual Funds

Designation Assigned by SVO.....	5319999999
Designation Not Assigned by SVO.....	5329999999
Subtotals – Mutual Funds	5409999999

Unit Investment Trusts

Designation Assigned by SVO.....	5519999999
Designation Not Assigned by SVO.....	5529999999
Subtotals – Unit Investment Trusts	5609999999

Closed-End Funds

Designation Assigned by SVO.....	5719999999
Designation Not Assigned by SVO.....	5729999999
Subtotals – Closed-End Funds	5809999999

Exchange Traded Funds.....

.....	5819999999
-------	------------

Parent, Subsidiaries and Affiliates:

Publicly Traded.....	5919999999
Other	5929999999
Subtotals – Parent, Subsidiaries and Affiliates	5979999999

Industrial and Miscellaneous (Unaffiliated).....

Parent, Subsidiaries and Affiliates

Mutual Funds

Unit Investment Trusts.....

Closed End Funds.....

Total Common Stocks.....

Total Preferred and Common Stocks.....

Real Estate (Schedule A).....

Mortgage Loans on Real Estate (Schedule B)

Other Invested Assets (Schedule BA).....

Short-Term Invested Assets (Schedule DA, Part 1).....

Cash (Schedule E, Part 1)

Cash Equivalents (Schedule E, Part 2)

Other Assets.....

Totals

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.

For Lines 0019999999 through 7250999999, 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 7250999999 Schedule D, Part 1, Column 1
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1
- Line 889409999999 Schedule BA, Part 1, Column 1
- Line 9199999970999999 Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

- Real Estate (Schedule A) 869209999999
- Mortgage Loans on Real Estate (Schedule B) 879309999999
- Short-Term Invested Assets (Schedule DA, Part 1)..... 899509999999
- Cash (Schedule E, Part 1) 960999999999
- Other Assets..... 929809999999



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 7250999999 Schedule D, Part 1, Column 6
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 20
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 17
- Line 889409999999 Schedule BA, Part 1, Column 7
- Line 899509999999 Schedule DA, Part 1, Column 22
- Line 9199999970999999 Schedule E, Part 2, Column 11

For Lines 869209999999, 879309999999, 960999999999 and 929809999999, 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 725099999 Schedule D, Part 1, Column 9
- Lines 71401999999 through 73450999999 Schedule D, Part 2, Section 1, Column 10
- Lines 74501999999 through 79598999999 Schedule D, Part 2, Section 2, Column 8
- Line 86920999999 Schedule A, Part 1, Column 10
- Line 87930999999 FV of the underlying collateral Schedule B, Part 1
- Line 88940999999 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 89950999999 Report BACV, Schedule DA, Part 1, Column 7
- Line 960999999 Report Balance, Schedule E, Part 1, Column 6
- Line 91999999709999999 Report BACV, 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 725099999 Schedule D, Part 1, Column 11
- Lines 71401999999 through 73450999999 Schedule D, Part 2, Section 1, Column 8
- Lines 74501999999 through 79598999999 Schedule D, Part 2, Section 2, Column 6
- Line 86920999999 Schedule A, Part 1, Column 9
- Line 87930999999 Schedule B, Part 1, Column 8
- Line 88940999999 Schedule BA, Part 1, Column 12
- Line 89950999999 Schedule DA, Part 1, Column 7
- Line 960999999 Report Balance, Schedule E, Part 1, Column 6
- Line 91999999709999999 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 0019999999 through 7250999999 Schedule D, Part 1, Column 22
- Line 899509999999 Schedule DA, Part 1, Column 6
- Line 9199999970999999 Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- 744019999999 through 734509999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 745019999999 through 795989999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 869209999999 Real Estate (Schedule A type)
- 879309999999 Mortgage Loans on Real Estate (Schedule B type)
- 889409999999 Other Invested Assets (Schedule BA type)
- 929809999999 Other Assets



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 same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through 7250999999 Schedule D, Part 1, Column 1
- Lines 744019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A) 869209999999
- Mortgage Loans on Real Estate (Schedule B) 879309999999
- Other Invested Assets (Schedule BA)..... 889409999999
- Short-Term Invested Assets (Schedule DA, Part 1)..... 899509999999
- Cash (Schedule E, Part 1) 9609999999
- Cash Equivalents (Schedule E, Part 2)..... 9199999970999999
- Other Assets..... 929809999999

SCHEDULE E – PART 1 – CASH



Detail Eliminated to Conserve Space



<u>Group or Category</u>	<u>Line Number</u>
Deposits in (insert number) depositories that do not exceed allowable limits in any one depository – Open Depositories	0199998
Totals – Open Depositories.....	0199999
Deposits in (insert number) depositories that do not exceed allowable limits in any one depository – Suspended Depositories	0299998
Totals – Suspended Depositories	0299999
Total Cash on Deposit	0399999
Cash in Company’s Office.....	0499999
Total Cash.....	0599999

SCHEDULE E – PART 2 – CASH EQUIVALENTS



Detail Eliminated to Conserve Space



<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999001999999
Residential Mortgage-Backed Securities	0299999002999999
Commercial Mortgage-Backed Securities.....	0399999003999999
Other Loan-Backed and Structured Securities	0499999004999999
Subtotals – U.S. Governments	0599999010999999
All Other Governments	
Issuer Obligations.....	0699999021999999
Residential Mortgage-Backed Securities	0799999022999999
Commercial Mortgage-Backed Securities.....	0899999023999999
Other Loan-Backed and Structured Securities	0999999024999999
Subtotals – All Other Governments	1099999030999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1199999041999999
Residential Mortgage-Backed Securities	1299999042999999
Commercial Mortgage-Backed Securities.....	1399999043999999
Other Loan-Backed and Structured Securities	1499999044999999
Subtotals – States, Territories and Possessions (Direct and Guaranteed).....	1799999050999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1899999061999999
Residential Mortgage-Backed Securities	1999999062999999
Commercial Mortgage-Backed Securities.....	2099999063999999
Other Loan-Backed and Structured Securities	2199999064999999
Subtotals – Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	2499999070999999
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.....	2599999081999999
Residential Mortgage-Backed Securities	2699999082999999
Commercial Mortgage-Backed Securities.....	2799999083999999
Other Loan-Backed and Structured Securities	2899999084999999
Subtotals – Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999090999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	3299999101999999
Residential Mortgage-Backed Securities	3399999102999999
Commercial Mortgage-Backed Securities.....	3499999103999999
Other Loan-Backed and Structured Securities	3599999104999999
Subtotals – Industrial and Miscellaneous (Unaffiliated).....	3899999110999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities	4399999	1229999999
Commercial-Backed Securities	4499999	1239999999
Other Loan-Backed and Structured Securities	4599999	1249999999
Subtotals – Hybrid Securities.....	4899999	1309999999

Parent, Subsidiaries and Affiliates Bonds

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates Bonds	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5899999	1619999999
Bond Mutual Funds – as Identified by the SVO	5999999	5999999
Subtotals – SVO Identified Funds.....		6099999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued.....	6399999	1819999999
Unaffiliated Bank Loans – Acquired.....	6499999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6599999	1909999999

Total Bonds

Subtotals – Issuer Obligations.....	7699999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	7799999	2429999999
Subtotals – Commercial Mortgage-Backed Securities	7899999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	7999999	2449999999
Subtotals – SVO Identified Funds.....	8099999	2459999999
Subtotals – Affiliated Bank Loans	8199999	2469999999
Subtotals – Unaffiliated Bank Loans.....	8299999	2479999999
Subtotals – Bonds.....	8399999	2509999999

Sweep Accounts.....	8499999	8109999999
Exempt Money Market Mutual Funds – as Identified by SVO	8599999	8209999999
All Other Money Market Mutual Funds	8699999	8309999999
Qualified Cash Pools Under SSAP No. 2R.....	8799999	8409999999
Other Cash Equivalents	8899999	8509999999
Total Cash Equivalents	9999999	8609999999

A money market fund shall be reported in this schedule as an Exempt Money Market Mutual Fund if such money market fund is identified by the SVO as meeting the required conditions found in Part Six, Section 2(b)(i) of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. All money market mutual funds that are not identified by the SVO on the U.S. Direct Obligations/Full Faith and Credit Exempt List shall be reported in this schedule as an “all other money market mutual fund.”

Column 1 – CUSIP Identification

CUSIP identification is **required and valid only** for Exempt Money Market Mutual Funds – as Identified by SVO (Line ~~8599999829999999~~) and All Other Money Market Mutual Funds (Line ~~8699999830999999~~).

Detail Eliminated to Conserve Space

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 ~~8499999810999999~~
- Exempt Money Market Mutual Funds – as Identified by the SVO Line ~~8599999820999999~~
- All Other Money Market Mutual Funds Line ~~8699999830999999~~
- Qualified Cash Pools Under SSAP No. 2R Line ~~8799999840999999~~
- Other Cash Equivalents Line ~~8899999850999999~~

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 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 ~~0199999~~-0019999999 through ~~659999~~1909999999)

Use the NAIC Designation Modifier that would have been used for the investment had it been reported on Schedule D, Part 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.

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

NAIC Designation Equivalent	NAIC Designation Modifier Equivalent	NAIC Designation Category Equivalent
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

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 ~~8399999~~2509999999.

SUMMARY INVESTMENT SCHEDULE

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Detail Eliminated to Conserve Space
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Line 1.01 – U.S. Governments

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*.

Column 1 should equal the Schedule D, Part 1, Line ~~0599999~~0109999999.

Line 1.02 – All other Governments

Include: The value of all investments issued by non-U.S. governments, including bonds of political subdivisions and special revenue. This 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, Line ~~1099999~~0309999999.

Line 1.03 – U.S. States, Territories and Possessions, etc. Guaranteed

Include: The value of general obligations of these entities (NAIC members), as well as bonds issued by utility companies owned by these entities.

Column 1 should equal the Schedule D, Part 1, Line ~~1799999~~0509999999.

Line 1.04 – U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed

Include: 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, Line ~~2499999~~0709999999.

Line 1.05 – U.S. Special Revenue & Special Assessment Obligations, etc. Non-Guaranteed

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.

Column 1 should equal the Schedule D, Part 1, Line ~~3199999~~0909999999.

Line 1.06 – Industrial and Miscellaneous

Include: The value of 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 ~~3899999~~1109999999.

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 ~~4899999~~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 ~~5599999~~1509999999.

Line 1.09 – SVO Identified Funds

Include: The value of all Bond Mutual Funds included on the “NAIC Bond Mutual Fund List” as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* and 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 ~~6099999~~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 ~~6599999~~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.~~11~~12 – Total Long-Term Bonds

Sum of Lines 1.1 to 1.~~10~~11.

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 – Preferred Stocks – Industrial and Miscellaneous (Unaffiliated)
- Include: The value of all unaffiliated preferred stocks.
- Column 1 should equal the Schedule D, Part 2, Section 1, Lines ~~8499999~~ plus ~~8599999~~ 4109999999.
- Line 2.02 – Preferred Stocks – Parent, Subsidiaries and Affiliates
- Include: The value of all preferred stock securities as defined under *SSAP No. 97— Investments in Subsidiary, Controlled and Affiliated Entities*.
- Column 1 should equal the Schedule D, Part 2, Section 1, Lines ~~8699999~~ plus ~~8799999~~ 4409999999.
- Line 2.03 – Total Preferred Stocks
- Sum of Lines 2.01 to 2.02.
- 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 3.01 – 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 3.05.
- Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9099999~~ 5019999999.
- Line 3.02 – 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 3.05.
- Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9199999~~ 5029999999.
- Line 3.03 – Common Stocks – Parent, Subsidiary and Affiliates Publicly Traded
- Include: The value of all investments in the common stock of affiliated 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.
- Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9299999~~ 5919999999.

- Line 3.04 – Common Stocks – Parent, Subsidiary and Affiliates Other
 Include: The value of all unaffiliated entities not reported in Line 3.03.
 Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9399999~~5929999999.
- Line 3.05 – Common Stocks – Mutual Funds
 Include: The value of all investments in shares of funds regulated as mutual funds by the Securities and Exchange Commission reported on Schedule D, Part 2, Section 2.
 Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9499999~~5409999999.
- Line 3.06 – Common Stocks – Unit Investment Trusts
 Include: The value of all investments in shares of funds regulated as unit investment trusts by the Securities and Exchange Commission reported on Schedule D, Part 2, Section 2.
 Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9599999~~5609999999.
- Line 3.07 – Common Stocks – Closed-End Funds
 Include: The value of all investments in shares of funds regulated as closed-end funds by the Securities and Exchange Commission reported on Schedule D, Part 2, Section 2.
 Column 1 should equal the Schedule D, Part 2, Section 2, Line ~~9699999~~5809999999.
- Line 3.08 – Common Stocks – Exchange Traded Funds
Include: The value of all investments in shares of funds regulated as exchange traded funds by the Securities and Exchange Commission reported on Schedule D, Part 2, Section 2.
Column 1 should equal the Schedule D, Part 2, Section 2, Line 5819999999.
- Line 3.~~08~~09 – Total Common Stocks
 Sum of Lines 3.01 to 3.~~07~~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.



Detail Eliminated to Conserve Space



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 13 – Total Bonds

Columns 1, 2, 3, and 4, should agree with Columns 11, 9, 7 and 10, respectively, in Schedule D, Part 1.

Column 1 should equal Column 1, Line 1 of the Assets page.

Lines 14
through 17

– Preferred Stocks – Industrial and Miscellaneous (Unaffiliated)

Include: Exchange Traded Funds (ETFs) reported in Schedule D, Part 2, Section 1.

Line 19 – Total Preferred Stocks

Columns 1, 2 and 3 should agree with Columns 8, 10 and 11, respectively, in Schedule D, Part 2, Section 1.

Column 1 should equal Column 1, Line 2.1 of the Assets page.

Lines 20 through 23 – Common Stocks – Industrial and Miscellaneous (Unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded funds

Include: Mutual funds reported in Schedule D, Part 2, Section 2.

Exclude: Exchange Traded Funds (ETFs) reported in Schedule D, Part 2, Section 1.

Line 25 – Total Common Stocks

Columns 1, 2 and 3 should agree with Columns 6, 8 and 9, respectively, in Schedule D, Part 2, Section 2.

Column 1 should equal Column 1, Line 2.2 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

Detail Eliminated to Conserve Space

There are ~~14-15~~ sections to this schedule: Sections 1 through ~~10-11~~ for each of the ~~10-11~~ bond categories, Section ~~11-12~~ for total bonds current year, Section ~~12-13~~ for total bonds prior year, Section ~~13-14~~ for total bonds publicly traded and Section ~~14-15~~ for total bonds privately placed. The ~~10-11~~ 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 ~~10-11~~ 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 ~~0599999-0109999999~~ from Schedule D, Part 1, Column 11; ~~Line 0599999 from~~ Schedule DA, Part 1, Column 7; and ~~Line 0599999 from~~ Schedule E, Part 2, Column 7.

Section 2. All Other Governments

Lines ~~1099999-0309999999~~ 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 ~~1799999-0509999999~~ 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 ~~2499999-0709999999~~ 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 ~~3199999-0909999999~~ from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and in Schedule E, Part 2, Column 7.

Section 6. Industrial & Miscellaneous (Unaffiliated)

Line ~~3899999-1109999999~~ from Schedule D, Part 1, Column 11; ~~Line 3899999 from~~ Schedule DA, Part 1, Column 7; and ~~Line 3899999 from~~ Schedule E, Part 2, Column 7.

Section 7. Hybrid Securities

Lines ~~4899999-1309999999~~ 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 ~~5599999-1509999999~~ 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 ~~6099999-1619999999~~ 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 ~~6599999-1909999999~~ 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 Deposits

Lines 2019999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

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 15, 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



Footnote (d)

Provide the total book/adjusted carrying value amount reported in Section 11, 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 7, Lines ~~8399999-2509999999~~ plus Schedule E, Part 2, Column 7, Line ~~8399999-2509999999~~.

SCHEDULE D – PART 1A – SECTION 2

MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31
BY MAJOR TYPE AND SUBTYPE

Detail Eliminated to Conserve Space

There are ~~14-15~~ sections to this schedule: Sections 1 through ~~10-11~~ for each of the ~~10-11~~ bond categories, Section ~~11-12~~ for total bonds current year, Section ~~12-13~~ for total bonds prior year, Section ~~13-14~~ for total bonds publicly traded and Section ~~14-15~~ for total bonds privately placed. The ~~10-11~~ 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 ~~10-11~~ 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 ~~0599999-0109999999~~ from Schedule D, Part 1, Column 11; ~~Line 0599999 from~~ Schedule DA, Part 1, Column 7; and ~~Line 0599999 from~~ Schedule E, Part 2, Column 7.

Section 2. All Other Governments

Lines ~~1099999-0309999999~~ 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 ~~1799999-0509999999~~ 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 ~~2499999-0709999999~~ 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 ~~3899999-1109999999~~ from Schedule D, Part 1, Column 11; ~~Line 3899999 from~~ Schedule DA, Part 1, Column 7; and ~~Line 3899999 from~~ Schedule E, Part 2, Column 7.

Section 7. Hybrid Securities

Lines ~~4899999-1309999999~~ 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 ~~5599999-1509999999~~ 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 ~~6099999-1619999999~~ 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 ~~6599999~~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; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

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
- Bond Mutual Funds – as Identified by the SVO

Section 10:

- Unaffiliated Bank Loans – Issued
- Unaffiliated Bank Loans – Acquired

Section 11:

- Unaffiliated Certificates of Deposit

Sections ~~44-12~~ through ~~44~~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

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DEFAULT COMPONENT –
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

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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 ~~7099999~~2509999999.

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Line 17 – Total Preferred Stocks

Column 1 should agree with Page 2, Line 2.1, Column 3 plus Schedule DL, Part 1, Column 6, Line ~~7399999~~4509999999.

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 ~~0599999~~0109999999, ~~1099999~~0309999999, ~~1799999~~0509999999, ~~2499999~~0709999999, ~~3199999~~0909999999, ~~3899999~~1109999999, ~~4899999~~1309999999, ~~5599999~~1509999999, ~~6099999~~1619999999, ~~1909999999~~ and ~~6599999~~2019999999) and short-term bonds included on Schedule DL, Part 1, Line ~~8999999~~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.

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Line 58 – Total Schedule B Mortgage Loans on Real Estate

Column 1 should agree with Page 2, Line 3.1 + 3.2, Column 3 plus Schedule DL, Part 1, Column 6, Line ~~8799999~~9930999999.

Line 59 – Total Schedule DA Mortgages

Report the book/adjusted carrying value of all Schedule DA mortgage loans (Lines ~~8499999~~7019999999 and ~~8799999~~7309999999) and any applicable investments from Schedule DL, Part 1, Line ~~8999999~~9509999999 owned in Column 1. Any related encumbrances should be deducted in Column 2. Multiply the amount in Column 4 by the reserve factors for the Schedule B mortgages and report the products in Columns 6, 8 and 10.

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**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
FOR UNRATED MULTI-CLASS SECURITIES ACQUIRED BY CONVERSION**

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Line 17 – Total Common Stocks

Column 1 should agree with Page 2, Line 2.2, Column 3 plus Schedule DL, Part 1, Column 6, Line ~~7799999~~5989999999. The Columns 6, 8 and 10 amounts, respectively, must be reported on the Asset Valuation Reserve Page, Lines 7, 10 and 9, respectively, Column 4.

Lines 18
through 20 – Real Estate

Categorize the real estate as indicated on Lines 18 through 20. Real estate reported in Schedule DL, Part 1, Line ~~8699999~~9209999999 would also be included in this section. Report the sum of Columns 1, 2 and 3 in Column 4. Multiply the amount in Column 4 by the reserve factors provided in Columns 5, 7 and 9 and report the products in Columns 6, 8 and 10, respectively.

NOTE: Related party encumbrances are loans from the reporting entity and the amount reflected in Column 2 should be deducted in Column 2 in the corresponding section of the AVR worksheet. If the real estate entity to which the loan was made is not wholly owned by the reporting entity, the related party encumbrance amount reflected in Column 2 should be based on the reporting entity's ownership percentage. The amount of the third party encumbrances without recourse to be reflected in Column 3 is limited to the extent that the maximum reserve (Column 6) should not exceed the sum of the book/adjusted carrying value (Column 1) plus related party encumbrances (Column 2) and third party encumbrances with recourse which are included in Column 3.

Detail Eliminated to Conserve Space

Line 83 – Other Invested Assets – Schedule BA

Report the book/adjusted carrying value of all other Schedule BA investments owned that cannot be classified into one of the above categories (Lines 0199999, 0299999, 0399999, 0499999, 0599999, 0699999, 0999999, 1099999, 1799999, 1899999, 2599999, 2699999, 2799999, 2899999, 3399999, 3499999, 4699999 and 4799999) in Column 1 and any encumbrances on these assets in Column 3. Schedule DL, Part 1 investments reported on Line ~~8899999~~9409999999 would be included in this total if not classified in one of the above categories. Collateral loans (Lines 2999999 and 3099999) have been intentionally excluded from this total. For surplus debentures and capital notes, the amount to report in Column 1 is to be calculated based upon the accounting prescribed in *SSAP No. 41—Surplus Notes*. Report the sum of Columns 1 and 3 in Column 4. Column 4 may not be less than zero. Note that ALL surplus debentures and capital notes should be included here in Line 83, EXCEPT those with a CRP rating equivalent to an NAIC 1 or NAIC 2 designation (which are reported in Lines 30 and 31 of this schedule). Multiply the amount in Column 4 by the reserve factors provided in Columns 5, 7 and 9, and report the products in Columns 6, 8 and 10, respectively.

Exclude: All surplus debentures and capital notes that possess a CRP rating equivalent to an NAIC 1 or NAIC 2 designation. These surplus debentures are to be reported in Line 30 and 31 (Other Invested Assets with Underlying Characteristics of Preferred Stocks) of this schedule.

Line 84 – Other Short-Term Invested Assets – Schedule DA

Report the book/adjusted carrying value of all other Schedule DA (Lines ~~8599999~~-7029999999 and ~~9099999~~7509999999) and Schedule DL, Part 1 (Line ~~8999999~~9509999999) assets owned that cannot be classified into one of the above categories in Column 1 and any encumbrances on these assets in Column 3. Report the sum of Columns 1 and 3 in Column 4. Multiply the amount on Column 4 by the reserve factors provided in Columns 5, 7 and 9 and report the products in Columns 6, 8 and 10, respectively.

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**QUARTERLY STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE
SCHEDULE D – PART 3**

LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE CURRENT QUARTER

Detail Eliminated to Conserve Space

	<u>Category</u>	<u>Line Number</u>
Bonds:		
U.S. Governments		05000000109999999
All Other Governments		10999999030999999
U.S. States, Territories and Possessions		17999999050999999
U.S. Political Subdivisions of States, Territories and Possessions		24999999070999999
U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.....		31999999090999999
Industrial and Miscellaneous (Unaffiliated)		38999999110999999
Hybrid Securities		48999999130999999
Parent, Subsidiaries and Affiliates.....		55999999150999999
SVO Identified Funds.....		80999999161999999
Unaffiliated Bank Loans.....		82999999190999999
<u>Unaffiliated Certificates of Deposit.....</u>		<u>82999999201999999</u>
Subtotals – Bonds – Part 3.....		83999999250999997
Summary Item from Part 5 for Bonds (N/A to Quarterly).....		83999999250999998
Subtotals – Bonds		83999999250999999
Preferred Stocks:		
<u>Industrial and Miscellaneous (Unaffiliated)</u>		
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred		84999999401999999
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....		85999999402999999
<u>Parent, Subsidiaries and Affiliates</u>		
Parent, Subsidiaries and Affiliates Perpetual Preferred.....		86999999431999999
Parent, Subsidiaries and Affiliates Redeemable Preferred		87999999432999999
Subtotals – Preferred Stocks – Part 3		89999999450999997
Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)		89999999450999998
Subtotals – Preferred Stocks.....		89999999450999999
Common Stocks:		
<u>Industrial and Miscellaneous (Unaffiliated)</u>		
Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....		90999999501999999
Industrial and Miscellaneous (Unaffiliated) Other		91999999502999999
<u>Mutual Funds</u>		
<u>Designations Assigned by the SVO</u>		<u>5319999999</u>
<u>Designations Not Assigned by the SVO</u>		<u>5329999999</u>
<u>Unit Investment Trusts</u>		
<u>Designations Assigned by the SVO</u>		<u>5519999999</u>
<u>Designations Not Assigned by the SVO</u>		<u>5529999999</u>
<u>Closed-End Funds</u>		
<u>Designations Assigned by the SVO</u>		<u>5719999999</u>
<u>Designations Not Assigned by the SVO</u>		<u>5729999999</u>
<u>Exchange Traded Funds</u>		<u>5819999999</u>

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.

For securities reported on Line ~~9499999~~-5319999999 (Mutual Funds Designation Assigned by SVO), Line ~~9599999~~-5519999999 (Unit Investment Trusts Designation Assigned by SVO) and Line ~~9699999~~-5719999999 (Closed-End Funds Designation Assigned by SVO) provide the appropriate NAIC Designation and NAIC Modifier as assigned by the Securities Valuation Office. NAIC Designation and NAIC Designation Modifier should not be provided for securities reported on these lines that have not been assigned one by the Securities Valuation Office and published in AVS+ 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. For all other common stock line categories, the NAIC designation and NAIC Modifier should not be provided.

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

SVO Administrative Symbol:

Long Term Bond:

Following are valid SVO Administrative Symbols for bonds. Refer to the P&P Manual 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 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – 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 Designations 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.

Preferred Stock:

Following are valid SVO Administrative Symbols for preferred stock. Refer to the P&P Manual 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
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – 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 Designations 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.



Common Stock:

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

YE	Year-end carry over
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


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SCHEDULE D – PART 4

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

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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	05000000109999999
All Other Governments	109999990309999999
U.S. States, Territories and Possessions	179999990509999999
U.S. Political Subdivisions of States, Territories and Possessions	249999990709999999
U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	319999990909999999
Industrial and Miscellaneous (Unaffiliated)	389999991109999999
Hybrid Securities	489999991309999999
Parent, Subsidiaries and Affiliates.....	559999991509999999
SVO Identified Funds.....	809999991619999999
Unaffiliated Bank Loans.....	829999991909999999
<u>Unaffiliated Certificates of Deposit.....</u>	<u>2019999999</u>
Subtotals – Bonds – Part 4.....	8399999972509999997
Summary Item from Part 5 for Bonds (N/A to Quarterly).....	8399999982509999998
Subtotals – Bonds	839999992509999999
Preferred Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) -Perpetual Preferred	849999994019999999
Industrial and Miscellaneous (Unaffiliated) -Redeemable Preferred.....	859999994029999999
<u>Parent, Subsidiaries and Affiliates</u>	
Parent, Subsidiaries and Affiliates -Perpetual Preferred.....	869999994319999999
Parent, Subsidiaries and Affiliates -Redeemable Preferred	879999994329999999
Subtotals – Preferred Stocks – Part 4	8999999974509999997
Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)	8999999984509999998
Subtotals – Preferred Stocks.....	899999994509999999
Common Stocks:	
<u>Industrial and Miscellaneous (Unaffiliated)</u>	
Industrial and Miscellaneous (Unaffiliated) -Publicly Traded.....	909999995019999999
Industrial and Miscellaneous (Unaffiliated) -Other	919999995029999999
<u>Mutual Funds</u>	
Designations Assigned by the SVO	5319999999
Designations Not Assigned by the SVO	5329999999
<u>Unit Investment Trusts</u>	
Designations Assigned by the SVO	5519999999
Designations Not Assigned by the SVO	5529999999
<u>Closed-End Funds</u>	
Designations Assigned by the SVO	5719999999
Designations Not Assigned by the SVO	5729999999
<u>Exchange Traded Funds</u>	<u>5819999999</u>

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.

For securities reported on Line ~~9499999~~-5319999999 (Mutual Funds Designation Assigned by SVO), Line ~~9599999~~-5519999999 (Unit Investment Trusts Designation Assigned by SVO) and Line ~~9699999~~-5719999999 (Closed-End Funds Designation Assigned by SVO) provide the appropriate NAIC Designation and NAIC Modifier as assigned by the Securities Valuation Office. NAIC Designation and NAIC Designation Modifier should not be provided for securities reported on these lines that have not been assigned one by the Securities Valuation Office and published in AVS+ 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. For all other common stock line categories, the NAIC designation and NAIC Modifier should not be provided.

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

SVO Administrative Symbol:

Long Term Bond:

Following are valid SVO Administrative Symbols for bonds. Refer to the P&P Manual 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 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – 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.

Preferred Stock:

Following are valid administrative symbols for preferred stock.

S	Additional or other non-payment risk
SYE	Additional or other non-payment risk - Year-end carry over
FE	Filing Exempt
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – 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.

Common Stock:

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

YE	Year-end carry over
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

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.)

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1 type):	
U.S. Governments	
Issuer Obligations.....	01999990019999999
Residential Mortgage-Backed Securities	02999990029999999
Commercial Mortgage-Backed Securities.....	03999990039999999
Other Loan-Backed and Structured Securities	04999990049999999
Subtotals – U.S. Governments	05999990109999999
All Other Governments	
Issuer Obligations	06999990219999999
Residential Mortgage-Backed Securities	07999990229999999
Commercial Mortgage-Backed Securities.....	08999990239999999
Other Loan-Backed and Structured Securities	09999990249999999
Subtotals – All Other Governments	10999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	11999990419999999
Residential Mortgage-Backed Securities	12999990429999999
Commercial Mortgage-Backed Securities.....	13999990439999999
Other Loan-Backed and Structured Securities	14999990449999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	17999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	18999990619999999
Residential Mortgage-Backed Securities	19999990629999999
Commercial Mortgage-Backed Securities.....	20999990639999999
Other Loan-Backed and Structured Securities	21999990649999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	24999990709999999
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.....	25999990819999999
Residential Mortgage-Backed Securities	26999990829999999
Commercial Mortgage-Backed Securities.....	27999990839999999
Other Loan-Backed and Structured Securities	28999990849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	31999990909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	32999991019999999
Residential Mortgage-Backed Securities	33999991029999999
Commercial Mortgage-Backed Securities.....	34999991039999999
Other Loan-Backed and Structured Securities	35999991049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	38999991109999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities	4399999	1229999999
Commercial Mortgage-Backed Securities.....	4499999	1239999999
Other Loan-Backed and Structured Securities	4599999	1249999999
Subtotals – Hybrid Securities.....	4899999	1309999999

Parent, Subsidiaries and Affiliates

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates.....	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5799999	1619999999
Bond Mutual Funds – as Identified by the SVO	5899999	5899999
Subtotals – SVO Identified Funds.....	5999999	5999999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued	6099999	1819999999
Unaffiliated Bank Loans – Acquired.....	6199999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6299999	1909999999

Unaffiliated Certificates of Deposit..... 2019999999

Total Bonds

Subtotals – Issuer Obligations.....	6399999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	6499999	2429999999
Subtotals – Commercial Mortgage-Backed Securities.....	6599999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	6699999	2449999999
Subtotals – SVO Identified Funds.....	6799999	2459999999
Subtotals – Affiliated Bank Loans	6899999	2469999999
Subtotals – Unaffiliated Bank Loans.....	6999999	2479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>	<u>2489999999</u>	
Subtotals – Total Bonds	7099999	2509999999

Stocks:

Preferred Stocks (Schedule D, Part 2, Section 1 type):

Industrial and Miscellaneous (Unaffiliated)

<u>Perpetual Preferred.....</u>	<u>4019999999</u>
<u>Redeemable Preferred</u>	<u>4029999999</u>
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated).....</u>	<u>4109999999</u>

Parent, Subsidiaries and Affiliates

<u>Perpetual Preferred.....</u>	<u>4319999999</u>
<u>Redeemable Preferred</u>	<u>4329999999</u>
<u>Subtotals – Parent, Subsidiaries and Affiliates</u>	<u>4409999999</u>

<u>Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred.....</u>	<u>7199999</u>
<u>Parent, Subsidiaries and Affiliates Perpetual and Redeemable Preferred</u>	<u>7299999</u>
<u>Total Preferred Stocks.....</u>	<u>7399999</u>

Common Stocks (Schedule D, Part 2, Section 2 type):

Industrial and Miscellaneous (Unaffiliated):

Publicly Traded.....	5019999999
Other	5029999999
Subtotals – Industrial and Miscellaneous (Unaffiliated).....	5109999999

Mutual Funds

Designation Assigned by SVO.....	5319999999
Designation Not Assigned by SVO.....	5329999999
Subtotals – Mutual Funds	5409999999

Unit Investment Trusts

Designation Assigned by SVO.....	5519999999
Designation Not Assigned by SVO.....	5529999999
Subtotals – Unit Investment Trusts	5609999999

Closed-End Funds

Designation Assigned by SVO.....	5719999999
Designation Not Assigned by SVO.....	5729999999
Subtotals – Closed-End Funds	5809999999

Exchange Traded Funds.....

	5819999999
--	------------

Parent, Subsidiaries and Affiliates:

Publicly Traded.....	5919999999
Other	5929999999
Subtotals – Parent, Subsidiaries and Affiliates	5979999999

Industrial and Miscellaneous (Unaffiliated).....

Parent, Subsidiaries and Affiliates

Mutual Funds

Unit Investment Trusts.....

Closed End Funds.....

Total Common Stocks.....

Total Preferred and Common Stocks.....

Real Estate (Schedule A type)

Mortgage Loans on Real Estate (Schedule B type)

Other Invested Assets (Schedule BA type).....

Short-Term Invested Assets (Schedule DA type)

Cash (Schedule E, Part 1 type)

Cash Equivalents (Schedule E, Part 2 type).....

Other Assets.....

Totals

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 0019999999 through 7250999999 Schedule D, Part 1, Column 9
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 10
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 8
- Line 869209999999 Schedule A, Part 1, Column 10
- Line 879309999999 FV of the underlying collateral Schedule B, Part 1
- Line 889409999999 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 899509999999 Report BACV, Schedule DA, Column 7
- Line 9609999999 Report Balance, Schedule E Part 1, Column 6
- Line 919999997099999999 Report BACV, 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 0019999999 through 7250999999 Schedule D, Part 1, Column 11
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 8
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 6
- Line 869209999999 Schedule A, Part 1, Column 9
- Line 879309999999 Schedule B, Part 1, Column 8
- Line 889409999999 Schedule BA, Part 1, Column 12
- Line 899509999999 Schedule DA, Part 1, Column 7
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 919999997099999999 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 0019999999 through 7250999999 Schedule D, Part 1, Column 22
- Line 899509999999 Schedule DA, Column 6
- Line 919999997099999999 Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- 714019999999 through 734509999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 745019999999 through 795989999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 869209999999 Real Estate (Schedule A type)
- 879309999999 Mortgage Loans on Real Estate (Schedule B type)
- 889409999999 Other Invested Assets (Schedule BA type)
- 929809999999 Other Assets

**** Columns 8 and 9 will be electronic only. ****

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 9 – ISIN Identification

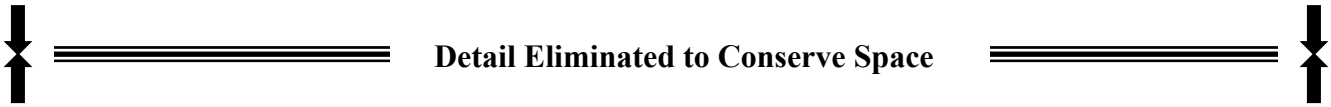
The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering 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 7250999999 Schedule D, Part 1, Column 1
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A type) 869209999999
- Mortgage Loans on Real Estate (Schedule B type)..... 879309999999
- Other Invested Assets (Schedule BA type)..... 889409999999
- Short-Term Invested Assets (Schedule DA, Part 1 type)..... 899509999999
- Cash (Schedule E, Part 1 type)..... 9609999999
- Cash Equivalents (Schedule E, Part 2 type)..... 9199999970999999
- Other Assets..... 929809999999


Detail Eliminated to Conserve Space

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.)

=====**Detail Eliminated to Conserve Space**=====

<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1):	
U.S. Governments	
Issuer Obligations.....	01999990019999999
Residential Mortgage-Backed Securities	02999990029999999
Commercial Mortgage-Backed Securities.....	03999990039999999
Other Loan-Backed and Structured Securities	04999990049999999
Subtotals – U.S. Governments	05999990109999999
All Other Governments	
Issuer Obligations	06999990219999999
Residential Mortgage-Backed Securities	07999990229999999
Commercial Mortgage-Backed Securities.....	08999990239999999
Other Loan-Backed and Structured Securities	09999990249999999
Subtotals – All Other Governments	10999990309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	11999990419999999
Residential Mortgage-Backed Securities	12999990429999999
Commercial Mortgage-Backed Securities.....	13999990439999999
Other Loan-Backed and Structured Securities	14999990449999999
Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)	17999990509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	18999990619999999
Residential Mortgage-Backed Securities	19999990629999999
Commercial Mortgage-Backed Securities.....	20999990639999999
Other Loan-Backed and Structured Securities	21999990649999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	24999990701999999
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.....	25999990819999999
Residential Mortgage-Backed Securities	26999990829999999
Commercial Mortgage-Backed Securities.....	27999990839999999
Other Loan-Backed and Structured Securities	28999990849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	31999990909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	32999991019999999
Residential Mortgage-Backed Securities	33999991029999999
Commercial Mortgage-Backed Securities.....	34999991039999999
Other Loan-Backed and Structured Securities	35999991049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	38999991109999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities	4399999	1229999999
Commercial Mortgage-Backed Securities.....	4499999	1239999999
Other Loan-Backed and Structured Securities	4599999	1249999999
Subtotals – Hybrid Securities.....	4899999	1309999999

Parent, Subsidiaries and Affiliates

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities	5299999	1449999999
Affiliated Bank Loans – Issued.....	5399999	1459999999
Affiliated Bank Loans – Acquired	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates.....	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5799999	1619999999
Bond Mutual Funds – as Identified by the SVO	5899999	5899999
Subtotals – SVO Identified Funds.....	5999999	5999999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued	6099999	1819999999
Unaffiliated Bank Loans – Acquired.....	6199999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6299999	1909999999

Unaffiliated Certificates of Deposit..... 2019999999

Total Bonds

Subtotals – Issuer Obligations.....	6399999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	6499999	2429999999
Subtotals – Commercial Mortgage-Backed Securities.....	6599999	2439999999
Subtotals – Other Loan-Backed and Structured Securities	6699999	2449999999
Subtotals – SVO Identified Funds.....	6799999	2459999999
Subtotals – Affiliated Bank Loans	6899999	2469999999
Subtotals – Unaffiliated Bank Loans.....	6999999	2479999999
<u>Subtotals – Unaffiliated Certificates of Deposit.....</u>	<u>2489999999</u>	
Subtotals – Total Bonds	7099999	2509999999

Stocks:

Preferred Stocks:

Industrial and Miscellaneous (Unaffiliated)

<u>Perpetual Preferred.....</u>	<u>4019999999</u>
<u>Redeemable Preferred</u>	<u>4029999999</u>
<u>Subtotals – Industrial and Miscellaneous (Unaffiliated).....</u>	<u>4109999999</u>

Parent, Subsidiaries and Affiliates

<u>Perpetual Preferred.....</u>	<u>4319999999</u>
<u>Redeemable Preferred</u>	<u>4329999999</u>
<u>Subtotals – Parent, Subsidiaries and Affiliates</u>	<u>4409999999</u>

Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred..... 71999999

Parent, Subsidiaries and Affiliates Perpetual and Redeemable Preferred 72999999

Total Preferred Stocks..... 73999999 4509999999

Common Stocks:

<u>Industrial and Miscellaneous (Unaffiliated):</u>	
Publicly Traded.....	5019999999
Other	5029999999
Subtotals – Industrial and Miscellaneous (Unaffiliated).....	5109999999
<u>Mutual Funds</u>	
Designation Assigned by SVO.....	5319999999
Designation Not Assigned by SVO.....	5329999999
Subtotals – Mutual Funds	5409999999
<u>Unit Investment Trusts</u>	
Designation Assigned by SVO.....	5519999999
Designation Not Assigned by SVO.....	5529999999
Subtotals – Unit Investment Trusts	5609999999
<u>Closed-End Funds</u>	
Designation Assigned by SVO.....	5719999999
Designation Not Assigned by SVO.....	5729999999
Subtotals – Closed-End Funds	5809999999
Exchange Traded Funds.....	5819999999
<u>Parent, Subsidiaries and Affiliates:</u>	
Publicly Traded.....	5919999999
Other	5929999999
Subtotals – Parent, Subsidiaries and Affiliates	5979999999
Industrial and Miscellaneous (Unaffiliated).....	74999999
Parent, Subsidiaries and Affiliates	75999999
Mutual Funds	76999999
Unit Investment Trusts.....	77999999
Closed End Funds.....	78999999
Total Common Stocks.....	799999995989999999
Total Preferred and Common Stocks.....	809999995999999999
Real Estate (Schedule A).....	869999999209999999
Mortgage Loans on Real Estate (Schedule B)	879999999309999999
Other Invested Assets (Schedule BA).....	889999999409999999
Short-Term Invested Assets (Schedule DA).....	899999999509999999
Cash (Schedule E, Part 1).....	909999999609999999
Cash Equivalents (Schedule E, Part 2)	919999999709999999
Other Assets.....	929999999809999999
Totals	9999999999

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.

For Lines 0019999999 through 7250999999, 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 7250999999 Schedule D, Part 1, Column 1
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1
- Line 889409999999 Schedule BA, Part 1, Column 1
- Line 919999997099999999 Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

- Real Estate (Schedule A) 869209999999
- Mortgage Loans on Real Estate (Schedule B) 879309999999
- Short-Term Invested Assets (Schedule DA, Part 1) 899509999999
- Cash (Schedule E, Part 1) 9609999999
- Other Assets 929809999999



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 7250999999 Schedule D, Part 1, Column 6
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 20
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 17
- Line 889409999999 Schedule BA, Part 1, Column 7
- Line 899509999999 Schedule DA, Part 1, Column 22
- Line 919999997099999999 Schedule E, Part 2, Column 11

For Lines 869209999999, 879309999999, 9609999999 and 929809999999, 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 7250999999 Schedule D, Part 1, Column 9
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 10
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 8
- Line 869209999999 Schedule A, Part 1, Column 10
- Line 879309999999 FV of the underlying collateral Schedule B, Part 1
- Line 889409999999 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 899509999999 Report BACV, Schedule DA, Column 7
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 9199999970999999 Report BACV, 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 7250999999 Schedule D, Part 1, Column 11
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 8
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 6
- Line 869209999999 Schedule A, Part 1, Column 9
- Line 879309999999 Schedule B, Part 1, Column 8
- Line 889409999999 Schedule BA, Part 1, Column 12
- Line 899509999999 Schedule DA, Part 1, Column 7
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 9199999970999999 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 0019999999 through 7250999999 Schedule D, Part 1, Column 22
- Line 899509999999 Schedule DA, Column 6
- Line 9199999970999999 Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- 714019999999 through 734509999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 745019999999 through 795989999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 869209999999 Real Estate (Schedule A type)
- 879309999999 Mortgage Loans on Real Estate (Schedule B type)
- 889409999999 Other Invested Assets (Schedule BA type)
- 9299999 Other Assets

**** Columns 8 and 9 will be electronic only. ****

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 9 – 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 7250999999 Schedule D, Part 1, Column 1
- Lines 714019999999 through 734509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 745019999999 through 795989999999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A) 869209999999
- Mortgage Loans on Real Estate (Schedule B) 879309999999
- Other Invested Assets (Schedule BA)..... 889409999999
- Short-Term Invested Assets (Schedule DA, Part 1)..... 889409999999
- Cash (Schedule E, Part 1) 9609999999
- Cash Equivalents (Schedule E, Part 2)..... 9199999970999999
- Other Assets..... 929809999999

SCHEDULE E – PART 2 – CASH EQUIVALENTS

INVESTMENTS OWNED END OF CURRENT QUARTER

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999001999999
Residential Mortgage-Backed Securities	0299999002999999
Commercial Mortgage-Backed Securities.....	0399999039999999
Other Loan-Backed and Structured Securities	0499999004999999
Subtotals – U.S. Government Bonds.....	0599999010999999
All Other Governments	
Issuer Obligations.....	0699999021999999
Residential Mortgage-Backed Securities	0799999022999999
Commercial Mortgage-Backed Securities.....	0899999023999999
Other Loan-Backed and Structured Securities	0999999024999999
Subtotals – All Other Government Bonds.....	1099999030999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1199999041999999
Residential Mortgage-Backed Securities	1299999042999999
Commercial Mortgage-Backed Securities.....	1399999043999999
Other Loan-Backed and Structured Securities	1499999044999999
Subtotals – States, Territories and Possessions (Direct and Guaranteed).....	1799999050999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	1899999061999999
Residential Mortgage-Backed Securities	1999999062999999
Commercial Mortgage-Backed Securities.....	2099999063999999
Other Loan-Backed and Structured Securities	2199999064999999
Subtotals – Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	2499999070999999
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.....	2599999081999999
Residential Mortgage-Backed Securities	2699999082999999
Commercial Mortgage-Backed Securities.....	2799999083999999
Other Loan-Backed and Structured Securities	2899999084999999
Subtotals – Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions	3199999090999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	3299999101999999
Residential Mortgage-Backed Securities.....	3399999102999999
Commercial Mortgage-Backed Securities.....	3499999103999999
Other Loan-Backed and Structured Securities.....	3599999104999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	3899999110999999

Hybrid Securities

Issuer Obligations.....	4299999	1219999999
Residential Mortgage-Backed Securities.....	4399999	1229999999
Commercial Mortgage-Backed Securities.....	4499999	1239999999
Other Loan-Backed and Structured Securities.....	4599999	1249999999
Subtotals – Hybrid Securities	4899999	1309999999

Parent, Subsidiaries and Affiliates Bonds

Issuer Obligations.....	4999999	1419999999
Residential Mortgage-Backed Securities.....	5099999	1429999999
Commercial Mortgage-Backed Securities.....	5199999	1439999999
Other Loan-Backed and Structured Securities.....	5299999	1449999999
Affiliated Bank Loans – Issued	5399999	1459999999
Affiliated Bank Loans – Acquired.....	5499999	1469999999
Subtotals – Parent, Subsidiaries and Affiliates Bonds.....	5599999	1509999999

SVO Identified Funds

Exchange Traded Funds – as Identified by the SVO.....	5899999	1619999999
Bond Mutual Funds – as Identified by the SVO.....	5999999	5999999
Subtotals – SVO Identified Funds.....		6099999

Unaffiliated Bank Loans

Unaffiliated Bank Loans – Issued	6399999	1819999999
Unaffiliated Bank Loans – Acquired.....	6499999	1829999999
Subtotals – Unaffiliated Bank Loans.....	6599999	1909999999

Total Bonds

Subtotals – Issuer Obligations	7699999	2419999999
Subtotals – Residential Mortgage-Backed Securities.....	7799999	2429999999
Subtotals – Commercial Mortgage-Backed Securities	7899999	2439999999
Subtotals – Other Loan-Backed and Structured Securities.....	7999999	2449999999
Subtotals – SVO Identified Funds.....	8099999	2459999999
Subtotals – Affiliated Bank Loans.....	8199999	2469999999
Subtotals – Unaffiliated Bank Loans.....	8299999	2479999999
Subtotals – Bonds.....	8399999	2509999999

Sweep Accounts..... 8499999 8109999999

Exempt Money Market Mutual Funds – as Identified by SVO 8599999 8209999999

All Other Money Market Mutual Funds 8699999 8309999999

Qualified Cash Pools Under SSAP No. 2R..... 8799999 8409999999

Other Cash Equivalents 8899999 8509999999

Total Cash Equivalents..... 9999999 8609999999

A money market fund shall be reported in this schedule as an Exempt Money Market Mutual Fund if such money market fund is identified by the SVO as meeting the required conditions found in Part Six, Section 2(b)(i) of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. All money market mutual funds that are not identified by the SVO on the U.S. Direct Obligations/Full Faith and Credit Exempt List shall be reported in this schedule as an “all other money market mutual fund.”

Column 1 – CUSIP Identification

CUSIP identification is **required and valid only** for Exempt Money Market Mutual Funds – as Identified by SVO (Line ~~8599999~~8209999999) and All Other Money Market Mutual Funds (Line 86999998309999999).


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Detail Eliminated to Conserve Space
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ANNUAL STATEMENT BLANK – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments						
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
1.06 Industrial and miscellaneous						
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated Certificates of Deposit						
1.12+ Total long-term bonds						
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09+ Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)						
6.02 Cash equivalents (Schedule E, Part 2)						
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments						
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets						

SCHEDULE D – SUMMARY BY COUNTRY
 Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States .....	.....	.....	.....	.....
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals				
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	.....	.....	.....	.....
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	.....	.....	.....	.....
Parent, Subsidiaries and Affiliates	11. Totals				
	12. Totals				
	13. Total Bonds				
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded funds	20. United States .....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks				

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
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						
2. All Other Governments												
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						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
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						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
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						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
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

	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 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
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						
7. Hybrid Securities												
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						
8. Parent, Subsidiaries and Affiliates												
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						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
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						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 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
	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 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
412. Total Bonds Current Year												
412.1 NAIC 1.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
412.2 NAIC 2.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
412.3 NAIC 3.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
412.4 NAIC 4.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
412.5 NAIC 5.....	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
412.6 NAIC 6.....	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
412.7 Totals.....	.....	.....	.....	.....	.....	.....	(b).....	.....	XXX	XXX	.....	.....
412.8 Line 412.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
413. Total Bonds Prior Year												
413.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
413.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
413.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
413.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
413.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
413.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
413.7 Totals.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(b).....	.....	.....	.....
413.8 Line 413.7 as a % of Col. 9	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX	.....	.....
414. Total Publicly Traded Bonds												
414.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.7 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
414.8 Line 414.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
414.9 Line 414.7 as a % of Line 412.7, Col. 7, Section 412	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
415. Total Privately Placed Bonds												
415.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.7 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
415.8 Line 415.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
415.9 Line 415.7 as a % of Line 412.7, Col. 7, Section 412	.....	.....	.....	.....	.....	.....	.....	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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11. 08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 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.....						XXX						
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.....						XXX						
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.....						XXX						
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
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 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.03 Totals	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 Certificate of Deposit												
11.01 Totals	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
4412. Total Bonds Current Year												
4412.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	XXX	XXX	.....	.....
4412.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	XXX	XXX	.....	.....
4412.08 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
4412.09 Line 4412.08 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
4413. Total Bonds Prior Year												
4413.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	XXX	XXX	.....	.....
4413.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....	.....	.....
4413.08 Totals.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
4413.09 Line 4413.08 as a % of Col. 9	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX	.....	.....
4414. Total Publicly Traded Bonds												
4414.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	XXX
4414.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX
4414.08 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
4414.09 Line 4414.08 as a % of Col. 7.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
4414.10 Line 4414.08 as a % of Line 4412.08, Col. 7, Section 4412	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
4415. Total Privately Placed Bonds												
4415.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	XXX	.....
4415.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	XXX	.....
4415.08 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
4415.09 Line 4415.08 as a % of Col. 7.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
4415.10 Line 4415.08 as a % of Line 4412.08, Col. 7, Section 4412	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....