

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

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

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

Anticipated Effective Date: 1st Quarter 2025

IDENTIFICATION OF ITEM(S) TO CHANGE

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

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

This proposal updates the bond lines of business per the Statutory Accounting Principles Working Group's bond project.

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

NAIC STAFF COMMENTS

Comment on Effective Reporting Date: _____

Other Comments:

** This section must be completed on all forms.

ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

INVESTMENT SCHEDULES GENERAL INSTRUCTIONS
(Applies to all investment schedules)

The following definitions apply to the investment schedules.

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

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

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

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

Adjusted Carrying Value:

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

Recorded Investment:

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

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

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

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

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

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

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

General Classifications for Bonds Schedule D, Part 1 Only:

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

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

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

U.S. Government Obligations:

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

All-Other U.S. Governments Securities:

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

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

Non-U.S. Sovereign Jurisdiction Securities

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

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

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

Municipal Bonds – Special Revenue

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

Project Finance Bonds Issued by Operating Entities

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

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

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

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

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

Industrial and Miscellaneous (Unaffiliated): Corporate Bonds:

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

Mandatory Convertible Bonds

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

Single Entity Backed Obligations

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

SVO-Identified Bond Funds – Fair Value:

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

Bank Loans - Issued

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

Bank Loans - Acquired

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

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

Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans

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

Certificates of Deposit

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

Other Issuer Credit Obligations

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

Hybrid Securities:

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

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

Parent, Subsidiaries and Affiliates Affiliated Reporting Lines:

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

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

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

Agency Residential Mortgage-Backed Securities – Guaranteed

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

Agency Commercial Mortgage-Backed Securities – Guaranteed

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

Agency Residential Mortgage-Backed Securities – Not Guaranteed

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

Agency Commercial Mortgage-Backed Securities – Not Guaranteed

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

Non-Agency Residential Mortgage-Backed Securities

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

Non-Agency Commercial Mortgage-Backed Securities

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

Non-Agency – CLOs/CBOs/CDOs

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

Other Financial Asset-Backed Securities – Self-Liquidating

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

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

Equity-Backed Securities

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

Other Financial Asset-Backed – Not Self-Liquidating

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

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

Lease-Backed Transactions (Practical Expedient)

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

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

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

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

Lease-Backed Transactions (Full Analysis)

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

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

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

Affiliated Reporting Lines:

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

SCHEDULE D – PART 1 – SECTION 1

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

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

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

Short Sales:

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

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

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

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

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

<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
<u>Closed End Funds & REITS (Unaffiliated)</u>	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
<u>Closed End Funds & REITS (Affiliated)</u>	0179999999
<u>Bank Loans – Issued (Unaffiliated)</u>	0189999999
<u>Bank Loans – Issued (Affiliated)</u>	0199999999
<u>Bank Loans – Acquired (Unaffiliated)</u>	0209999999
<u>Bank Loans – Acquired (Affiliated)</u>	0219999999
<u>Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)</u>	0229999999
<u>Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)</u>	0239999999
<u>Certificates of Deposit</u>	0249999999
<u>Other Issuer Credit Obligations (Unaffiliated)</u>	0259999999
<u>Other Issuer Credit Obligations (Affiliated)</u>	0269999999
<u>Total – Issuer Credit Obligations (Unaffiliated)</u>	0489999999
<u>Total – Issuer Credit Obligations (Affiliated)</u>	0499999999
<u>Total – Total Issuer Credit Obligations</u>	0509999999

Bonds:

<u>U.S. Governments</u>	
<u>Issuer Obligations</u>	0019999999
<u>Residential Mortgage Backed Securities</u>	0029999999
<u>Commercial Mortgage Backed Securities</u>	0039999999
<u>Other Loan Backed and Structured Securities</u>	0049999999
<u>Subtotals – U.S. Governments</u>	0109999999
<u>All Other Governments</u>	
<u>Issuer Obligations</u>	0219999999
<u>Residential Mortgage Backed Securities</u>	0229999999
<u>Commercial Mortgage Backed Securities</u>	0239999999
<u>Other Loan Backed and Structured Securities</u>	0249999999
<u>Subtotals – All Other Governments</u>	0309999999
<u>U.S. States, Territories and Possessions (Direct and Guaranteed)</u>	
<u>Issuer Obligations</u>	0419999999
<u>Residential Mortgage Backed Securities</u>	0429999999
<u>Commercial Mortgage Backed Securities</u>	0439999999
<u>Other Loan Backed and Structured Securities</u>	0449999999
<u>Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)</u>	0509999999
<u>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</u>	
<u>Issuer Obligations</u>	0619999999
<u>Residential Mortgage Backed Securities</u>	0629999999
<u>Commercial Mortgage Backed Securities</u>	0639999999
<u>Other Loan Backed and Structured Securities</u>	0649999999
<u>Subtotals – U.S. Political Subdivisions of States, Territories and Possessions</u> <u>(Direct and Guaranteed)</u>	0709999999
<u>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</u>	
<u>Issuer Obligations</u>	0819999999
<u>Residential Mortgage Backed Securities</u>	0829999999
<u>Commercial Mortgage Backed Securities</u>	0839999999
<u>Other Loan Backed and Structured Securities</u>	0849999999
<u>Subtotals – U.S. Special Revenue and Special Assessment Obligations and</u> <u>all Non-Guaranteed Obligations of Agencies and Authorities of Governments</u> <u>and Their Political Subdivisions</u>	0909999999

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

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

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

Column 1 – CUSIP Identification

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

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

Column 2 – Description

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

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

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

Column 3 – Restricted Asset Code

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

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

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

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

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

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

Separate Account Filing Only:

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

Column 4 — Foreign

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

Column 5 ———— Bond Characteristics

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

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

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

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

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

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

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

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

NAIC Designation Modifier:

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

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

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

SVO Administrative Symbol:

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

S	Additional or other non-payment risk
SYE	Additional or other non-payment risk— Year-end carry over
FE	Filing Exempt
FM	Financially Modeled RMBS/CMBS subject to SSAP 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – reported on General Interrogatory
RT	Regulatory Transaction
RTS	Regulatory Transaction— SVO Reviewed
RTIF	Regulatory Transaction— Initial Filing Submitted to SVO
RTSYE	Regulatory Transaction— SVO Reviewed— Year-end carry over
GI	General Interrogatory

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

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

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

Column 75 – Actual Cost

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

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

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

Exclude: Accrued interest.

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

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

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

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

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

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

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

~~Column 9~~ — ~~Fair Value~~

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

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

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

~~Exclude: Accrued interest.~~

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

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

~~Column 10~~ — ~~Par Value~~

~~Enter the par value of the bonds-issuer credit obligations owned adjusted for repayment of principal.~~

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

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

Column 7 – Fair Value

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

Column 4+8 – Book/Adjusted Carrying Value

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

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

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

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

Amortization of deferred origination and commitment fees.

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

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

Accrued interest.

The amount reported in this column should equal:

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

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

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

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

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

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

Refer to *SSAP No. 26R—Bonds*

For reporting entities maintaining an AVR:

NAIC Designation 1 – 5* Enter amortized cost

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

For reporting entities not maintaining an AVR:

NAIC Designations 1 – 2* Enter amortized cost

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

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

Mandatory Convertible Bonds:

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

SVO-Identified Funds:

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

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

~~Refer to SSAP No. 26R – Bonds.~~

~~For reporting entities maintaining an AVR:~~

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

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

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

~~The amount reported in this column should equal:~~

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

Column 429 – Unrealized Valuation Increase/(Decrease)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Column ~~147~~ – Effective Rate of Interest

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

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

Column ~~158~~ – Interest – When Paid

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

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

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

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

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

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

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

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

Report amounts net of foreign withholding tax.

Column ~~1824~~ – Acquired Date

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

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

Column ~~1922~~ – Stated Contractual Maturity Date

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

For perpetual bonds, enter 01/01/9999.

For mandatory convertible bonds use the conversion date.

Column 20 – Payment Due at Maturity

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

**** Columns 21 through 35-36 will be electronic only. ****

Column 21 – Investments Involving Related Parties

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

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

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

Column 22 – Investment Characteristics

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

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

Column 23 – Foreign

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

Column 24 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

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

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

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

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

U.S. States, Territories and Possessions

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

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

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

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

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

Column 25 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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

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

- “1” for Level 1
- “2” for Level 2
- “3” for Level 3

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

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

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

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

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

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

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

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

Column ~~265~~ – Source Used to Obtain Fair Value

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

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

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

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

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

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

Use only for securities included in the following subtotal lines.

Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated).....	0139999999

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

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

U.S. Governments

Residential Mortgage Backed Securities	0029999999
Commercial Mortgage Backed Securities	0039999999
Other Loan Backed and Structured Securities	0049999999

All Other Governments

Residential Mortgage Backed Securities	0229999999
Commercial Mortgage Backed Securities	0239999999
Other Loan Backed and Structured Securities	0249999999

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

Residential Mortgage Backed Securities	0429999999
Commercial Mortgage Backed Securities	0439999999
Other Loan Backed and Structured Securities	0449999999

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

Residential Mortgage Backed Securities	0629999999
Commercial Mortgage Backed Securities	0639999999
Other Loan Backed and Structured Securities	0649999999

U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed

Obligations of Agencies and Authorities of Governments and Their Political Subdivisions

Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities	0839999999
Other Loan Backed and Structured Securities	0849999999

Industrial and Miscellaneous (Unaffiliated)

Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities	1039999999
Other Loan Backed and Structured Securities	1049999999

Hybrid Securities

Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities	1239999999
Other Loan Backed and Structured Securities	1249999999

Parent, Subsidiaries and Affiliates

Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities	1439999999
Other Loan Backed and Structured Securities	1449999999

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

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

1 Residential Mortgage Loans/RMBS

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

2 Commercial Mortgage Loans/CMBS

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

3 Home Equity

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

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

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

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

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

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

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

7 CLO/CBO/CDO

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

8 Manufactured Housing and Mobile Home Loans

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

9 Credit Tenant Loans

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

~~10—Ground Lease Financing~~

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

~~11—Other~~

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

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

Column ~~28~~7 – Call Date

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

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

Column ~~29~~28 – Call Price

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

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

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

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

Column 31 – Aggregate Deferred Interest

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

Column 32 – PIK Interest Due and Accrued

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

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

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

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

Column ~~31~~33 – Issuer

Issuer Definition:

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

The reporting entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise.

Column ~~32~~42 – Issue

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

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

The reporting entity is encouraged to use the following sources:

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

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

Column ~~353~~ – ISIN Identification

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

Column ~~364~~ – Capital Structure Code

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

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

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

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

1. Senior Secured Debt

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

2. Senior Unsecured Debt

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

3. Subordinated Debt

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

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

4. Not Applicable

Securities where the capital structure 1 through 3 above do not apply (e.g., Line ~~1619999999 Exchange Traded Funds~~—as Identified by the SVO0149999999 SVO-Identified Bond Exchange Traded Funds – Fair Value and Line 0159999999 SVO-Identified Bond Exchange Traded Funds – Systematic Value).

Column ~~35~~ — Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect~~

~~interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

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

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

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column ~~44~~8.

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

SCHEDULE D – PART 1 – SECTION 2

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

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

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

Short Sales:

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

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

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

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

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

Financial Asset-Backed Securities – Not Self-Liquidating

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

Non-Financial Asset-Backed Securities – Practical Expedient

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

Non-Financial Asset-Backed Securities – Full Analysis

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

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

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

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

Column 1 – CUSIP Identification

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

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

Column 2 – Description

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

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

Column 3 – Restricted Asset Code

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

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

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

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

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

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

NAIC Designation Modifier:

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

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

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

SVO Administrative Symbol:

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

<u>S</u>	<u>Additional or other non-payment risk</u>
<u>SYE</u>	<u>Additional or other non-payment risk - Year-end carry over</u>
<u>FE</u>	<u>Filing Exempt</u>
<u>FM</u>	<u>Financially Modeled RMBS/CMBS subject to SSAP 43R</u>
<u>YE</u>	<u>Year-end carry over</u>
<u>IF</u>	<u>Initial filing</u>
<u>PL</u>	<u>Private Letter Rating</u>
<u>PLGI</u>	<u>Private Letter Rating – reported on General Interrogatory</u>
<u>RT</u>	<u>Regulatory Transaction</u>
<u>RTS</u>	<u>Regulatory Transaction - SVO Reviewed</u>
<u>RTIF</u>	<u>Regulatory Transaction - Initial Filing Submitted to SVO</u>
<u>RTSYE</u>	<u>Regulatory Transaction - SVO Reviewed - Year-end carry over</u>
<u>GI</u>	<u>General Interrogatory</u>
<u>F</u>	<u>Sub-paragraph D Company – insurer self-designated</u>
<u>Z</u>	<u>Insurer self-designated</u>
<u>*</u>	<u>Limited to NAIC Designation 6</u>
<u>Z*</u>	<u>Regulatory review initiated by either the SVO Director, Financial Condition (E) Committee, Executive (EX) Committee or VOSTF.</u>
<u>ND*</u>	<u>Regulatory review for an assessment of regulatory policy for the investment or regulatory reporting instructions to implement applicable policy.</u>

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

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

Column 5 – Actual Cost

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

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

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

Exclude: Accrued interest.

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

Column 6 – Par Value

For asset-backed securities, enter the par amount of principal to which the reporting entity has a claim.

Column 7 – Fair Value

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

Column 8 – Book/Adjusted Carrying Value

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

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

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

Amortization of deferred origination and commitment fees.

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

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

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

Accrued interest.

The amount reported in this column should equal:

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

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

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

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

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

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

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

For reporting entities maintaining an AVR:

NAIC Designation 1 – 5* Enter amortized cost

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

For reporting entities not maintaining an AVR:

NAIC Designations 1 – 2* Enter amortized cost

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

Column 9 – Unrealized Valuation Increase/(Decrease)

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

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

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

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

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

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

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

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

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

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

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

Column 13 – Stated Rate of Interest

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

Column 14 – Effective Rate of Interest

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

Column 15 – Interest – When Paid

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

Column 16 – Interest Income Due and Accrued

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

Column 17 – Interest Received During Year

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

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

Report amounts net of foreign withholding tax.

Column 18 – Acquired Date

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

Column 19 – Stated Contractual Maturity Date

Enter stated contractual maturity date.

Column 20 – Payment Due at Maturity

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

Column 21 – Origination Balloon Payment %

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

**** Columns 22 through 38 will be electronic only. ****

Column 22 – Investments Involving Related Parties

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

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

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

Column 23 – Investment Characteristics

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

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

Column 24 – Foreign

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

Column 25 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

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

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

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

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

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

“1” for Level 1

“2” for Level 2

“3” for Level 3

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

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

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

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

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

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

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

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

Column 27 – Source Used to Obtain Fair Value

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

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

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

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

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

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

Column 28 – Collateral Type

Use only for securities included in the following subtotal lines.

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

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

1 Non-Standard Home Loan Equity

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

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

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

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

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

4 Real Estate Leases

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

5 Other Leases

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

6 Cash Flow Rights

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

7 Other

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

Column 29 – Current Overcollateralization Percentage

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

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

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

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

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

Column 30 – Current Expected Payoff Date

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

Column 31 – Origination Overcollateralization Percentage

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

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

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

Column 32 – Origination Expected Payoff Date

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

Column 33 – Aggregate Deferred Interest

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

Column 34 – PIK Interest Due and Accrued

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

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

Column 35 – Issuer

Issuer Definition:

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

The reporting entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise.

Column 36 – Issue

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

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

The reporting entity is encouraged to use the following sources:

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

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

Column 37 – ISIN Identification

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

Column 38 – Capital Structure Code

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

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

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

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

1. Senior Secured Debt

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

2. Senior Unsecured Debt

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

3. Subordinated Debt

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

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

4. Not Applicable

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

NAIC Designation Category Footnote:

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

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

SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR

Detail Eliminated to Conserve Space

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

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated)	0079999999
Corporate Bonds (Unaffiliated)	0089999999
Corporate Bonds (Affiliated)	0099999999
Mandatory Convertible Bonds (Unaffiliated)	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated)	0209999999
Bank Loans - Acquired (Affiliated)	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated)	0269999999
Subtotals – Issuer Credit Obligations – Part 3	0509999997
Summary item from Part 5 for Issuer Credit Obligations	0509999998
Subtotals – Issuer Credit Obligations	0509999999

Asset-Backed Securities:

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

Bonds:

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

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

Detail Eliminated to Conserve Space

Column 1 – CUSIP Identification

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

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

Column 2 – Description

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

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

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

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

Column 3 — Foreign

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

Column 34 – Date Acquired

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

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

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

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

Column ~~87~~ – Par Value

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

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

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

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

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

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

Column 9 – Investments Involving Related Parties

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

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

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

Column 10 – Foreign

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

Column 11 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

Issuer Credit Obligations

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

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

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

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

Asset-Backed Securities

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

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

~~U.S. States, Territories and Possessions~~

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

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

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

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

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

Column 11 – Legal Entity Identifier (LEI)

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

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

Column 15 — Investments Involving Related Parties

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

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

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

SCHEDULE D – PART 4

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

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⌞
⌟

Detail Eliminated to Conserve Space

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

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Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated)	0079999999
Corporate Bonds (Unaffiliated)	0089999999
Corporate Bonds (Affiliated)	0099999999
Mandatory Convertible Bonds (Unaffiliated)	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated)	0209999999
Bank Loans - Acquired (Affiliated)	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated)	0269999999
Subtotals – Issuer Credit Obligations – Part 4	0509999997
Summary item from Part 5 for Issuer Credit Obligations	0509999998
Subtotals – Issuer Credit Obligations	0509999999

Asset-Backed Securities:

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

Bonds:

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

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


Detail Eliminated to Conserve Space

Column 1 – CUSIP Identification

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

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

Column 2 – Description

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

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

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

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

Column 3 – Foreign

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

Column 43 – Disposal Date

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

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

- Column ~~54~~ – Name of Purchaser
If matured or called under redemption option, so state and give price at which called.
- Column ~~76~~ – Consideration
Include: In the determination of this amount, the broker’s commission and incidental expenses of effecting delivery.
Exclude: Accrued interest and dividends.
For ~~Exchange Traded Funds~~ as Identified by the SVO-SVO-Identified Bond Exchange Traded Funds, enter price received at sale, usually the number of shares sold times the selling price per share.
- Column ~~87~~ – Par Value
For ~~mortgage-backed/loan-backed and structured~~ asset-backed securities, enter the par amount of principal sold on a security on which the reporting entity has a claim. For interest only bonds without a principal amount on which the reporting entity has a claim, use a zero value. Enter the sale date par value for bonds with adjustable principal. An interest only bond with a small par amount of principal would use that amount.
For preferred stock, enter par value per share of stock if any.
For SVO-Identified Funds (Exchange Traded Funds), enter 0.
- Column ~~98~~ – Actual Cost (*Detail Eliminated to Conserve Space*)
Column ~~109~~ – Prior Year Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)
Column ~~110~~ – Unrealized Valuation Increase/(Decrease) (*Detail Eliminated to Conserve Space*)
Column ~~111~~ – Current Year’s (Amortization)/Accretion (*Detail Eliminated to Conserve Space*)
- Column ~~112~~ – Current Year’s Other-Than-Temporary Impairment Recognized
If the security has ~~suffered~~ been identified with an “other-than-temporary impairment,” ~~this column should contain report~~ the amount of the direct write-down recognized. The amounts in this column are to be reported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of Net Income.
- Column ~~113~~ – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)
Column ~~114~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve*)
Column ~~115~~ – Book/Adjusted Carrying Value at Disposal Date (*Detail Eliminated to Conserve Space*)
Column ~~116~~ – Foreign Exchange Gain (Loss) on Disposal (*Detail Eliminated to Conserve Space*)
- Column ~~117~~ – Realized Gain (Loss) on Disposal
This should be the difference between the Consideration column amount and the Book/Adjusted Carrying Value at Disposal Date, excluding any portion that is attributable to foreign exchange differences.
For SVO-Identified ~~Funds~~ (Bond Exchange Traded Funds), enter the difference between the consideration, Column ~~76~~ and actual cost Column ~~98~~ at date of sale.
Bonds called or tendered where consideration received exceeds par:
For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee, the amount of realized gain (loss) reported is equal to the Par value of the investment (Column ~~87~~) less the B/ACV at the Disposal Date (Column ~~115~~).

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

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

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

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

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

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

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

Report amounts net of foreign withholding tax.

Bonds called or tendered where consideration received exceeds par:

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

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

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

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

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

For perpetual bonds, enter 01/01/9999.

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

Column 21 – Investments Involving Related Parties

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

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

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

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

Column 22 – Foreign

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

Column 2223 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

Issuer Credit Obligations

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

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

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

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

Asset-Backed Securities

Agency Residential Mortgage-Backed Securities - Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities - Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed.....	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed.....	1049999999

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

U.S. States, Territories and Possessions

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

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

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

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

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

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

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

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

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

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

~~Column 27 — Investments Involving Related Parties~~

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

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

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

SCHEDULE D – PART 5

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

↓
↓

Detail Eliminated to Conserve Space

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

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↓

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated)	0079999999
Corporate Bonds (Unaffiliated)	0089999999
Corporate Bonds (Affiliated)	0099999999
Mandatory Convertible Bonds (Unaffiliated)	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated)	0209999999
Bank Loans - Acquired (Affiliated)	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated)	0269999999
Subtotals – Issuer Credit Obligations	0509999998
 <u>Asset-Backed Securities:</u>	
<u>Financial Asset-Backed – Self-Liquidating</u>	
Agency Residential Mortgage-Backed Securities – Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed	1049999999

<u>Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)</u>	1059999999
<u>Non-Agency Residential Mortgage-Backed Securities (Affiliated)</u>	1069999999
<u>Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</u>	1079999999
<u>Non-Agency Commercial Mortgage-Backed Securities (Affiliated)</u>	1089999999
<u>Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)</u>	1099999999
<u>Non-Agency – CLOs/CBOs/CDOs (Affiliated)</u>	1109999999
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)</u>	1119999999
<u>Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated)</u>	1129999999
<u>Financial Asset-Backed – Not Self-Liquidating</u>	
<u>Equity Backed Securities (Unaffiliated)</u>	1319999999
<u>Equity Backed Securities (Affiliated)</u>	1329999999
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)</u>	1339999999
<u>Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)</u>	1349999999
<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
<u>Lease-Backed Securities – Practical Expedient (Unaffiliated)</u>	1519999999
<u>Lease-Backed Securities – Practical Expedient (Affiliated)</u>	1529999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)</u>	1539999999
<u>Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)</u>	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
<u>Lease-Backed Securities – Full Analysis (Unaffiliated)</u>	1719999999
<u>Lease-Backed Securities – Full Analysis (Affiliated)</u>	1729999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)</u>	1739999999
<u>Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)</u>	1749999999
<u>Subtotals – Asset-Backed Securities</u>	1909999999
<u>Subtotals – Issuer Credit Obligations and Asset-Backed Securities</u>	2009999999

Bonds:

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

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


Detail Eliminated to Conserve Space

Column 1 – CUSIP Identification

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

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

Column 2 – Description

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

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

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

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

~~Column 3 – Foreign~~

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

Column 43 – Date Acquired

For public placements use trade date, not settlement date. For private placements, use funding date. Reporting entities may total on one line each issue of bonds or stocks acquired at public offerings on more than one date and insert the date of last acquisition.

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

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

Column 65 – Disposal Date

For public placements use trade date, not settlement date. For private placements, use funding date. Reporting entities may total on one line each issue of bonds or stocks disposed of at public offerings on more than one date and insert the date of last disposal.

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

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

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

Column ~~409~~ – Consideration

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

Exclude: Accrued interest and dividends.

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

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

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

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

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

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

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

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

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

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

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

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

Column 21 – Investments Involving Related Parties

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

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

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

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

Column 22 – Foreign

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

Column 223 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

Issuer Credit Obligations

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

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

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

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

Asset-Backed Securities

Agency Residential Mortgage-Backed Securities - Guaranteed.....	1019999999
Agency Commercial Mortgage-Backed Securities - Guaranteed.....	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed.....	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed.....	1049999999

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

U.S. States, Territories and Possessions

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

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

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

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

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

Column 23 – Legal Entity Identifier (LEI)

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

- Column 24 – Issuer (*Detail Eliminated to Conserve Space*)
- Column 25 – Issue (*Detail Eliminated to Conserve Space*)
- Column 26 – ISIN Identification (*Detail Eliminated to Conserve Space*)

~~Column 27 – Investments Involving Related Parties~~

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

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

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

SUMMARY INVESTMENT SCHEDULE

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

Column 1 – Gross Investment Holdings – Amount

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

Column 2 – Gross Investment Holdings – Percentage

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

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

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

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

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

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

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

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

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

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

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

- Line 1.01 – U.S. Governments
- Include: The value of all U.S. Government securities defined as U.S. Government Obligations as defined per the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. Also include the value of all securities issued from agencies that are not backed by the full faith and credit of the U.S. Government but have a filing exemption detailed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* based on analytical judgement.
- Column 1 should equal the Schedule D, Part 1, Section 1, Line 01099999990019999999 plus Line 0029999999.
- Line 1.02 – ~~All other Governments~~ Non-U.S. Sovereign Jurisdiction Securities
- Include: The value of all investments issued by non-U.S. sovereign governments, including bonds of political subdivisions and special revenue. This also includes bonds issued by utilities owned by non-U.S. governments and bonds fully guaranteed by non-U.S. governments.
- Column 1 should equal the Schedule D, Part 1, Section 1, Line 03099999990039999999.
- Line 1.03 – ~~U.S. States, Territories and Possessions, etc. Guaranteed~~ Municipal Bonds
- Include: The value of ~~general obligations of these entities (NAIC members), as well as bonds issued by utility companies owned by these entities~~ securities issued by states, cities, counties and other governmental entities to fund day-to-day obligations and to finance capital projects that are not secured by specific assets, but are backed by the “full faith and credit” (taxing power) of the issuer. Also include the value of securities issued by states, cities, counties, and other governmental entities to finance projects not backed by the taxing power of the issuer, but by revenues from the specific project or source. Also include other municipal securities that do not qualify as general obligation.
- Column 1 should equal the Schedule D, Part 1, Section 1, Line 05099999990049999999 plus Line 0059999999.
- Line 1.04 – ~~U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed~~ SVO-Identified Funds / Mortgage Loans
- Include: The value of all SVO-Identified Bond Exchange Traded Funds (ETF) included on the “SVO-Identified Bond ETF List” as published on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>). Also include the value of all mortgage loans, in scope of SSAP No. 37 – Mortgage Loans, that have been filed with the SVO and included on the SVO-Identified Credit Tenant Loan listing. ~~The value of general obligations of cities, counties, townships, etc., as well as bonds issued by utility companies owned by these entities.~~
- Column 1 should equal the Schedule D, Part 1, Section 1, Sum of Lines 07099999990149999999, 0159999999, 0229999999 and 0239999999.

Line 1.05 – ~~U.S. Special Revenue & Special Assessment Obligations, etc. Non-Guaranteed~~ All Other Issuer Credit Obligations (Unaffiliated)

Include: The value of those ~~U.S. government issues not listed as “Securities That Are Considered “Exempt Obligations” For Purposes of Determining The Asset Valuation Reserve And The Risk Based Capital Calculation” in the *Purposes and Procedures manual of the NAIC Investment Analysis Office*, yet included as “Filing Exemptions for Other U.S. Government Obligations”.~~ This category also includes bonds that are issued by states, territories, possessions and other political subdivisions that are issued for a specific financing project rather than as general obligation bonds. all other issuer credit obligations that are unaffiliated.

Column 1 should equal the Schedule D, Part 1, Section 1, Sum of Lines 0909999999, 0069999999, 0089999999, 0109999999, 0129999999, 0169999999, 0189999999, 0209999999, 0249999999 and 0259999999

Line 1.06 – ~~Industrial and Miscellaneous~~ All Other Issuer Credit Obligations (Affiliated)

Include: The value of all other issuer credit obligations that are affiliated. ~~all non-governmental issues that do not qualify for some other bond category, including privatized (non government ownership) utility companies. Include Public Utilities.~~

Column 1 should equal the Schedule D, Part 1, Section 1, Sum of Lines 1109999999, 0079999999, 0099999999, 0119999999, 0139999999, 0179999999, 0199999999, 0219999999 and 0269999999

Line 1.07 – ~~Hybrid Securities~~

Include: ~~The value of securities whose proceeds are accorded some degree of equity treatment by one or more of the nationally recognized statistical rating organizations and/or that are recognized as regulatory capital by the issuer’s primary regulatory authority.~~

Column 1 should equal the Schedule D, Part 1, ~~Line 1309999999.~~

Line 1.08 – ~~Parent, Subsidiaries and Affiliates~~

Include: ~~The value of all affiliated debt securities as defined under *SSAP No. 97 – Investments in Subsidiary, Controlled and Affiliated Entities*.~~

Column 1 should equal the Schedule D, Part 1, ~~Line 1509999999.~~

Line 1.09 – ~~SVO Identified Funds~~

Include: ~~The value of all Exchange Traded Funds (ETF) included on the “SVO-Identified Bond ETF List” as published on the Securities Valuation Office Web page (<https://www.naic.org/svo.htm>) that the SVO has determined are in scope of *SSAP No. 26R – Bonds* and can be reported on Schedule D, Part 1 and the SVO assigned a NAIC Designation, NAIC Designation Category and SVO Administrative Symbol published in the NAIC’s AVS+ system per the instructions in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* on the Compilation and Publication of the SVO List of Investment Securities.~~

Column 1 should equal the Schedule D, Part 1, ~~Line 1619999999.~~

Line 1.10 – ~~Unaffiliated Bank Loans~~

Include: ~~The value of all Unaffiliated Bank Loans that are within the scope of *SSAP No. 26R – Bonds*.~~

~~Column 1 should equal the Schedule D, Part 1, Line 1909999999.~~

~~Line 1.11 Unaffiliated Certificates of Deposit~~

~~Include: The value of all Unaffiliated Certificates of Deposit that are within the scope of SSAP No. 26R Bonds.~~

~~Column 1 should equal the Schedule D, Part 1, Line 2019999999.~~

Line 1.1207 – Total ~~Long Term Bonds~~ Issuer Credit Obligations

Sum of Lines 1.01 to 1.1106.

Column 1 should equal the Schedule D, Part 1, Section 1, Line 0509999999

The amount reported in Column 1 should equal the amount reported in Line 1, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 1, Column 3, Page 2, Assets.

Line 2.01 – Financial Asset-Backed Securities Self-Liquidating (Unaffiliated)

Include: Include residential and commercial mortgage-backed securities that are self-liquidating and unaffiliated.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1019999999, 1029999999, 1039999999, 1049999999, 1059999999, 1079999999, 1099999999 and 1119999999.

Line 2.02 – Financial Asset-Backed Securities Self-Liquidating (Affiliated)

Include: Include residential and commercial mortgage-backed securities that are self-liquidating and affiliated.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1069999999, 1089999999, 1109999999 and 1129999999.

Line 2.03 – Financial Asset-Backed Securities Not Self-Liquidating (Unaffiliated)

Include: Include all unaffiliated financial asset-backed securities where the structure does not represent a design where the underlying collateral converts into cash over a period of time.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1319999999 plus Line 1339999999.

Line 2.04 – Financial Asset-Backed Securities Not Self-Liquidating (Affiliated)

Include: Include all affiliated financial asset-backed securities where the structure does not represent a design where the underlying collateral converts into cash over a period of time.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1329999999 plus Line 1349999999.

Line 2.05 – Non-Financial Asset-Backed Securities (Unaffiliated)

Include: Include unaffiliated bonds backed by assets that are expected to generate a meaningful level of cash flows toward repayment of the bond through use, licensing, leasing, servicing or management fees, or other similar cash flow generation.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1519999999, 1539999999, 1719999999 and 1739999999.

Line 2.06 – Non-Financial Asset-Backed Securities (Affiliated)

Include: Include affiliated bonds backed by assets that are expected to generate a meaningful level of cash flows toward repayment of the bond through use, licensing, leasing, servicing or management fees, or other similar cash flow generation.

Column 1 should equal the Schedule D, Part 1, Section 2, Sum of Lines 1529999999, 1549999999, 1729999999 and 1749999999.

Line 2.07 – Total Asset-Backed Securities

Sum of Lines 2.01 to 2.06.

Column 1 should equal the Schedule D, Part 1, Section 2, Line 1909999999

The amount reported in Column 1, Line 1.07 plus Line 2.07 should equal the amount reported in Line 1, Column 1, Page 2, Assets.

The amount reported in Column 3, Line 1.07 plus Line 2.07 should equal the amount reported in Line 1, Column 3, Page 2, Assets.

Line 23.01 – Preferred Stocks – Industrial and Miscellaneous (Unaffiliated) *(Detail Eliminated to Conserve Space)*

Line 23.02 – Preferred Stocks – Parent, Subsidiaries and Affiliates *(Detail Eliminated to Conserve Space)*

Line 23.03 – Total Preferred Stocks

Sum of Lines 23.01 to 23.02.

The amount reported in Column 1 should equal the amount reported in Line 2.1, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 2.1, Column 3, Page 2, Assets.

Line 34.01 – Common Stocks – Industrial and Miscellaneous (Unaffiliated) Publicly Traded

Include: The value of all investments in the common stock of unaffiliated entities. Publicly traded common stock includes, but is not limited to, equity securities traded on a public exchange, master limited partnerships trading as common stock and American deposit receipts only if the security is traded on the New York, American or NASDAQ exchanges, and publicly traded common stock warrants.

Exclude: Mutual funds that should be reported on Line 34.05.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5019999999.

Line 34.02 – Common Stocks – Industrial and Miscellaneous (Unaffiliated) Other

Include: The value of all industrial and miscellaneous common stock of unaffiliated entities not reported in Line 3.1. Includes, but is not limited to:

- (1) Equity securities not traded on a public exchange (e.g., private equities).
- (2) Master limited partnership common stock not traded on the New York, American or NASDAQ exchanges.

Exclude: Mutual funds that should be reported on Line 34.05.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5029999999.

Line 34.03 – Common Stocks – Parent, Subsidiary and Affiliates Publicly Traded (*Detail Eliminated to Conserve*)

Line 34.04 – Common Stocks – Parent, Subsidiary and Affiliates Other

Include: The value of all unaffiliated entities not reported in Line 34.03.

Column 1 should equal the Schedule D, Part 2, Section 2, Line 5929999999.

Line 34.05 – Common Stocks – Mutual Funds (*Detail Eliminated to Conserve Space*)

Line 34.06 – Common Stocks – Unit Investment Trusts (*Detail Eliminated to Conserve Space*)

Line 34.07 – Common Stocks – Closed-End Funds (*Detail Eliminated to Conserve Space*)

Line 34.08 – Common Stocks – Exchange Traded Funds (*Detail Eliminated to Conserve Space*)

Line 34.09 – Total Common Stocks

Sum of Lines 34.01 to 34.08.

The amount reported in Column 1 should equal the amount reported in Line 2.2, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 2.2, Column 3, Page 2, Assets.

Line 45.01 – Mortgage Loans – Farm Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.02 – Mortgage Loans – Residential Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.03 – Mortgage Loans – Commercial Mortgages (*Detail Eliminated to Conserve Space*)

Line 45.04 – Mortgage Loans – Mezzanine Real Estate Loans (*Detail Eliminated to Conserve Space*)

Line 45.05 – Total Valuation allowance (*Detail Eliminated to Conserve Space*)

Line 45.06 – Total Mortgage Loans

Sum of Lines 45.01 to 45.05.

The amount reported in Column 1 should equal the amount reported in Line 3.1 plus Line 3.2, Column 1, Page 2, Assets.

The amount reported in Column 3 should equal the amount reported in Line 3.1 plus Line 3.2, Column 3, Page 2, Assets.

Line ~~56~~ – Real Estate

Include: Properties occupied by the company. (Line ~~56.01~~).

Properties held for the production of income. (Line ~~56.02~~).

Properties held for sale. (Line ~~56.03~~).

Line ~~56.01~~, Column 1 should equal the amount reported in Line 4.1, Column 1, Page 2, Assets.

Line ~~56.01~~, Column 3 should equal the amount reported in Line 4.1, Column 3, Page 2, Assets.

Line ~~56.02~~, Column 1 should equal the amount reported in Line 4.2, Column 1, Page 2, Assets.

Line ~~56.02~~, Column 3 should equal the amount reported in Line 4.2, Column 3, Page 2, Assets.

Line ~~56.03~~, Column 1 should equal the amount reported in Line 4.3, Column 1, Page 2, Assets.

Line ~~56.03~~, Column 3 should equal the amount reported in Line 4.3, Column 3, Page 2, Assets.

Line ~~67.01~~ – Cash (*Detail Eliminated to Conserve Space*)

Line ~~67.02~~ – Cash Equivalents (*Detail Eliminated to Conserve Space*)

Line ~~67.03~~ – Short Term Investments (*Detail Eliminated to Conserve Space*)

Line ~~67.04~~ – Cash, Cash Equivalents and Short-term investments

Sum of Lines ~~67.01~~ to ~~67.03~~.

Column 1 should equal the amount reported in Line 5, Column 1, Page 2, Assets.

Column 3 should equal the amount reported in Line 5, Column 3, Page 2, Assets.

Line ~~78~~ – Contract Loans (*Detail Eliminated to Conserve Space*)

Line ~~89~~ – Derivatives (*Detail Eliminated to Conserve Space*)

Line ~~910~~ – Other Invested Assets (*Detail Eliminated to Conserve Space*)

Line ~~1011~~ – Receivables for Securities (*Detail Eliminated to Conserve Space*)

Line ~~1112~~ – Securities Lending (Reinvested Collateral Line 10, Asset Page) (*Detail Eliminated to Conserve Space*)

Line ~~1213~~ – Other Invested Assets (Page 2, Line 11)

Include: The value of all other invested assets that have not been included in Lines 1 through ~~1112~~ above.

Column 1 should equal the amount reported in Line 11, Column 1, Page 2, Assets.

Column 3 should equal the amount reported in Line 11, Column 3, Page 2, Assets.

Line ~~1314~~ – Total Invested Assets

Sum of Lines 1 to ~~1213~~. The amount reported in Column 1 should equal the amount of total invested assets reported in Line ~~1213~~, Column 1, Page 2, Assets.

Sum of Lines 1 to ~~1213~~. The amount reported in Column 3 should equal the amount of total invested assets reported in Line ~~1213~~, Column 3, Page 2, Assets.

SCHEDULE D – VERIFICATION BETWEEN YEARS

BONDS AND STOCKS



Detail Eliminated to Conserve Space

Line 3 – Accrual of Discount

Report the total amount of discount accrued for the year, including the amount on bonds and stocks still owned as of the reporting date and reported on Schedule D, Part 1, Section 1, Column ~~13-10~~, Schedule D, Part 1, Section 2, Column 10 and Schedule D, Part 2, Section 1, Column 16, and the amount on bonds and stocks disposed in the current year and reported on Schedule D, Part 4, Column 12.



Detail Eliminated to Conserve Space

Line 7 – Deduct Amortization of Premium

Report the total amount of premium amortized for the year, including the amount on bonds and stocks still owned as of the reporting date and reported on Schedule D, Part 1, Section 1, Column ~~13-10~~, Schedule D, Part 1, Section 2, Column 10 and Schedule D, Part 2, Section 1, Column 16, and the amount on bonds and stocks disposed in the current year and reported on Schedule D, Part 4, Column 12.

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~~17 – Total Bonds

Columns 1, 2, 3, and 4 should agree with Columns ~~11~~8, ~~9~~7, ~~7~~5 and ~~10~~6, respectively, in Schedule D, Part 1, Sections 1 and 2.

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

SCHEDULE D – PART 1A – SECTION 1

**QUALITY AND MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31
BY MAJOR TYPE AND NAIC DESIGNATION**

The schedule summarizes the aggregate book/adjusted carrying value of all bond holdings, including those in Schedule DA and Schedule E, Part 2 by quality, designation, maturity and bond categories. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk.

The maturity category for a particular holding is determined by the following criteria:

- a. Serial issues and mandatory fixed prepayment obligations valued on an amortizable basis may be distributed based on the par value of each scheduled repayment date and the final installment and adjusted for any discount or premium. Such holdings reported at market may be distributed based on market value by applying market rate to each scheduled repayment.
- b.
 - (i) ~~Mortgage-backed/loan-backed and structured~~Asset-backed securities (these securities are considered loan-backed securities and subject to the guidance in *SSAP No. 43R—Loan-Backed and Structured Asset-Backed Securities*) should be distributed based on the anticipated future prepayment cash flows used to value the security.
 - (ii) Other bonds with optional prepayment provisions should be distributed based on the expected future prepayments used to value the security.
 - (iii) Exchange Traded Funds – as Identified by the SVO (as described in the Investment Schedules General Instructions) should be reported in Column 6, “No Maturity Date” in Section 9 “SVO-Identified Funds.” Only funds reported in Section 9 would be reported in Column 6.
- c. Place all holdings in default as to principal or interest in the “Over 20 years” category in the absence of definitive information as to final settlement. Perpetual bonds should also be included in this category.
- d. Consider obligations without maturity date and payable on demand to be due within one year if in good standing. Otherwise, include in the “Over 20 years” category, or earlier if justifiable.

There are ~~45-54~~ sections to this schedule: Sections 1 through ~~44-50~~ for each of the ~~44-50~~ bond categories, Section ~~42-51~~ for total bonds current year, Section ~~43-52~~ for total bonds prior year, Section ~~44-53~~ for total bonds publicly traded and Section ~~45-54~~ for total bonds privately placed. The ~~44-50~~ bond categories combine corresponding subtotals from Schedule D, Part 1, Sections 1 and 2; Schedule DA, Part 1; and Schedule E, Part 2 as follows, and for each of those ~~44-50~~ bond categories, the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

- Section 1. U.S. Governments Obligations
Line ~~0109999999-0019999999~~ from Schedule D, Part 1, Section 1, Column ~~44~~8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 2. ~~All~~Other U.S. Governments Securities
Lines ~~0309999999-0029999999~~ from Schedule D, Part 1, Section 1, Column ~~84~~4; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 3. ~~U.S. States, Territories and Possessions, Guaranteed~~Non-U.S. Sovereign Jurisdiction Securities
Lines ~~0509999999-0039999999~~ from Schedule D, Part 1, Section 1, Column ~~44~~8; 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~~ Municipal Bonds – General Obligations
 Lines ~~0709999999-0049999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; 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~~ Municipal Bonds – Special Revenue
 Lines ~~0909999999-0059999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 6. ~~Industrial & Miscellaneous (Unaffiliated)~~ Project Finance Bonds Issued by Operating Entities (Unaffiliated)
 Line ~~1109999999-0069999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 7. ~~Hybrid Securities~~ Project Finance Bonds Issued by Operating Entities (Affiliated)
 Lines ~~1309999999-0079999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 8. ~~Parent, Subsidiaries and Affiliates~~ Corporate Bonds (Unaffiliated)
 Lines ~~1509999999-0089999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 9. ~~SVO-Identified Funds~~ Corporate Bonds (Affiliated)
 Lines ~~1619999999-0099999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 10. ~~Unaffiliated Bank Loans~~ Mandatory Convertible Bonds (Unaffiliated)
 Lines ~~1909999999-0109999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 11. ~~Unaffiliated Certificates of Deposit~~ Mandatory Convertible Bonds (Affiliated)
 Lines ~~2019999999-0119999999~~ from Schedule D, Part 1, Section 1, Column ~~448~~; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.:
- Section 12. Single Entity Backed Obligations (Unaffiliated)
Line 0129999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 13. Single Entity Backed Obligations (Affiliated)
Line 0139999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.
- Section 14. SVO-Identified Bond Exchange Traded Funds – Fair Value
Line 0149999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 15. SVO-Identified Bond Exchange Traded Funds – Systematic Value

Line 0159999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 16. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)

Line 0169999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 17. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)

Line 0179999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 18. Bank Loans - Issued (Unaffiliated)

Line 0189999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 19. Bank Loans - Issued (Affiliated)

Line 0199999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 20. Bank Loans - Acquired (Unaffiliated)

Line 0209999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 21. Bank Loans - Acquired (Affiliated)

Line 0219999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)

Line 0229999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)

Line 0239999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 24. Certificates of Deposit

Line 0249999999 from Schedule D, Part 1, Section 1, Column 8.

Section 25. Other Issuer Credit Obligations (Unaffiliated)

Line 0259999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 26. Other Issuer Credit Obligations (Affiliated)

Line 0269999999 from Schedule D, Part 1, Section 1, Column 8; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

- Section 27. Agency Residential Mortgage-Backed Securities - Guaranteed
Line 1019999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 28. Agency Commercial Mortgage-Backed Securities - Guaranteed
Line 1029999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 29. Agency Residential Mortgage-Backed Securities – Not Guaranteed
Line 1039999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 30. Agency Commercial Mortgage-Backed Securities – Not Guaranteed
Line 1049999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 31. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)
Line 1059999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 32. Non-Agency Residential Mortgage-Backed Securities (Affiliated)
Line 1069999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 33. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)
Line 1079999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 34. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)
Line 1089999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 35. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)
Line 1099999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 36. Non-Agency – CLOs/CBOs/CDOs (Affiliated)
Line 1109999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 37. Other Financial Asset-Backed Securities (Unaffiliated)
Line 1119999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 38. Other Financial Asset-Backed Securities (Affiliated)
Line 1129999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 39. Equity-Backed Securities (Unaffiliated)
Line 1319999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 40. Equity-Backed Securities (Affiliated)
Line 1329999999 from Schedule D, Part 1, Section 2, Column 8.

- Section 41. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)
Line 1339999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)
Line 1349999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 43. Lease-Backed Securities – Practical Expedient (Unaffiliated)
Line 1519999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 44. Lease-Backed Securities – Practical Expedient (Affiliated)
Line 1529999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 45. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)
Line 1539999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)
Line 1549999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 47. Lease-Backed Securities – Full Analysis (Unaffiliated)
Line 1719999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 48. Lease-Backed Securities – Full Analysis (Affiliated)
Line 1729999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 49. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)
Line 1739999999 from Schedule D, Part 1, Section 2, Column 8.
- Section 50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)
Line 1749999999 from Schedule D, Part 1, Section 2, Column 8.

The quality designation used is the “NAIC Designation” that appears with each bond as listed in the *Valuations of Securities*. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. For each Section 1 through 45~~26~~, seven lines of information are shown, which are numbered in a format “X.Y” where the number “X” is the number of the section and the number “Y” is the order of the line within the section. The lines within each section are categorized as follows for Section “X”.

X.1	Highest Quality	(NAIC 1)
X.2	High Quality	(NAIC 2)
X.3	Medium Quality	(NAIC 3)
X.4	Low Quality	(NAIC 4)
X.5	Lower Quality	(NAIC 5)
X.6	In or near default	(NAIC 6)
X.7	Total for section	

Column 11 is to contain publicly traded securities i.e., those securities that have been assigned a CUSIP/CINS number in the *Valuations of Securities*. Any securities outside the CUSIP/PPN/CINS coding system will be considered publicly traded for Annual Statement purposes (e.g., short-term investments). Exclude bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144.

Column 12 is to contain privately placed securities as identified with Private Placement Numbers (PPN) in the *Valuations of Securities*. A PPN can be differentiated by the presence of a *, #, or @ sign appearing in either the sixth, seventh or eighth digit of the nine-digit CUSIP-like number. Include bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144 that have been assigned a CUSIP/CINS number in the *Valuations of Securities*.

~~Column 12~~ Footnote (a)

Include bonds that are qualified for resale under SEC Rule 144A.

Include bonds that are freely tradable under SEC Rule 144 (e.g., that are presently held by, and for the immediately preceding three-year period have been held by, persons unrelated to the issuer); however, there shall be excluded any such security containing a contractual restriction against resale (a “right of first refusal” provision is not considered a restriction against resale).

Footnote (d)

Provide the total book/adjusted carrying value amount reported in Section ~~4251~~, Column 1 by NAIC designation that represents the amount of securities reported in Schedule DA and Schedule E, Part 2.

The sum of the amounts by NAIC designation (NAIC 1, NAIC 2, NAIC 3, NAIC 4, NAIC 5 and NAIC 6) reported in the footnote should equal the sum of Schedule DA, Part 1, Column 76, Line ~~2509999999~~ 0509999999 plus Schedule E, Part 2, Column 7, Line ~~2509999999~~ 0509999999.

SCHEDULE D – PART 1A – SECTION 2

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

The schedule summarizes the aggregate book/adjusted carrying value of all bond holdings, including those in Schedule DA and Schedule E, Part 2 by maturity, major bond categories and the subcategories of issuer obligations, and mortgage-backed/loan-backed and structured securities.

The maturity category for a particular holding is determined by the following criteria:

- a. ~~Serial issues and mandatory fixed prepayment obligations valued on an amortizable basis may be distributed based on the par value of each scheduled repayment date and the final installment and adjusted for any discount or premium. Such holdings reported at market may be distributed based on market value by applying market rate to each scheduled repayment.~~
- b. (i) ~~Mortgage-backed/loan-backed and structured securities (these securities are considered loan-backed securities and subject to the guidance in SSAP No. 43R – Loan-Backed and Structured Securities) should be distributed based on the anticipated future prepayment cash flows used to value the security.~~
- (ii) ~~Other bonds with optional prepayment provisions should be distributed based on the expected future prepayments used to value the security.~~
- (iii) ~~Exchange Traded Funds as Identified by the SVO (as described in the Investment Schedules General Instructions) should be reported in Column 6, “No Maturity Date” in Section 9 “SVO Identified Funds.” Only funds reported in Section 9 would be reported in Column 6.~~
- e. ~~Place all holdings in default as to principal or interest in the “Over 20 years” category in the absence of definitive information as to final settlement. Perpetual bonds should also be included in this category.~~
- d. ~~Consider obligations without maturity date and payable on demand to be due within one year if in good standing. Otherwise, include in the “Over 20 years” category, or earlier if justifiable.~~

There are 15 sections to this schedule: Sections 1 through 11 for each of the 11 bond categories, Section 12 for total bonds current year, Section 13 for total bonds prior year, Section 14 for total bonds publicly traded and Section 15 for total bonds privately placed. The 11 bond categories combine corresponding subtotals from Schedule D, Part 1; Schedule DA, Part 1; and Schedule E, Part 2 as follows, and for each of those 11 bond categories, the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

Section 1. ~~U.S. Governments~~

~~Line 0109999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

Section 2. ~~All Other Governments~~

~~Lines 0309999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

Section 3. ~~U.S. States, Territories and Possessions, Guaranteed~~

~~Lines 0509999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

Section 4. ~~U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed~~

~~Lines 0709999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

Section 5. ~~U.S. Special Revenue & Special Assessment Obligations, etc. Non guaranteed~~

~~Lines 0909999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

~~Section 6. — Industrial & Miscellaneous (Unaffiliated)~~

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

~~Section 7. — Hybrid Securities~~

~~Lines 1309999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

~~Section 8. — Parent, Subsidiaries and Affiliates~~

~~Lines 1509999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

~~Section 9. — SVO Identified Funds~~

~~Lines 1619999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

~~Section 10. — Unaffiliated Bank Loans~~

~~Lines 1909999999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.~~

~~Section 11. — Unaffiliated Certificates of Deposit~~

~~Lines 2019999999 from Schedule D, Part 1, Column 11.~~

~~For each major section, the following subgroups, which are described in the Investment Schedules General Instructions, shall be presented by maturity category:~~

~~Sections 1 through 7:~~

~~Issuer Obligations~~

~~Residential Mortgage Backed Securities~~

~~Commercial Mortgage Backed Securities~~

~~Other Loan Backed and Structured Securities~~

~~Sections 8:~~

~~Issuer Obligations~~

~~Residential Mortgage Backed Securities~~

~~Commercial Mortgage Backed Securities~~

~~Other Loan Backed and Structured Securities~~

~~Affiliated Bank Loans — Issued~~

~~Affiliated Bank Loans — Acquired~~

~~Section 9:~~

~~Exchange Traded Funds — as Identified by the SVO~~

~~Section 10:~~

~~Unaffiliated Bank Loans — Issued~~

~~Unaffiliated Bank Loans — Acquired~~

~~Section 11:~~

~~Unaffiliated Certificates of Deposit~~

~~Sections 12 through 15:~~

~~Issuer Obligations~~

~~Residential Mortgage Backed Securities~~

~~Commercial Mortgage Backed Securities~~

~~Other Loan Backed and Structured Securities~~

~~SVO Identified Funds~~

~~Affiliated Bank Loans~~

~~Unaffiliated Bank Loans~~

~~Unaffiliated Certificates of Deposit~~

~~Column 11 is to contain publicly traded securities, i.e., those securities that have been assigned a CUSIP/CINS number in the *Valuations of Securities*. Any securities outside the CUSIP/PPN/CINS coding system will be considered publicly traded for~~

~~annual statement purposes (e.g., short term investments). Exclude bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144.~~

Column 12 is to contain privately placed securities as identified with Private Placement Numbers (PPN) in the *Valuations of Securities*. A PPN can be differentiated by the presence of a *, #, or @ sign appearing in either the sixth, seventh or eighth digit of the nine digit CUSIP-like number. Include bonds that are qualified for resale under SEC Rule 144A or freely tradable under SEC Rule 144 that have been assigned a CUSIP/CINS number in the *Valuations of Securities*.

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR

Include all investments whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were one year or less except those defined as cash or cash equivalents in accordance with *SSAP No. 2R—Cash, Cash Equivalents, Drafts and Short-Term Investments*. All short-term investments owned at Dec. 31 of current year should be separated into bonds, mortgage loans, other short-term invested assets and investments in parent, subsidiaries and affiliates. Within each category, investments should be arranged alphabetically.



Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Government Obligations	0019999999
Other U.S. Government Securities	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
U.S. Governments	
Issuer Obligations.....	0019999999
Residential Mortgage Backed Securities	0029999999
Commercial Mortgage Backed Securities.....	0039999999
Other Loan Backed and Structured Securities	0049999999
Subtotals—U.S. Governments	0109999999
All Other Governments	

Issuer Obligations.....	0219999999
Residential Mortgage Backed Securities	0229999999
Commercial Mortgage Backed Securities.....	0239999999
Other Loan Backed and Structured Securities	0249999999
Subtotals—All Other Governments	0309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	0419999999
Residential Mortgage Backed Securities	0429999999
Commercial Mortgage Backed Securities.....	0439999999
Other Loan Backed and Structured Securities	0449999999
Subtotals—U.S. States, Territories and Possessions (Direct and Guaranteed)	0509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	0619999999
Residential Mortgage Backed Securities	0629999999
Commercial Mortgage Backed Securities.....	0639999999
Other Loan Backed and Structured Securities	0649999999
Subtotals—U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	0709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	
Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals—U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities	
Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals—Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates Bonds	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans—Issued.....	1459999999
Affiliated Bank Loans—Acquired.....	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds	1509999999
SVO Identified Funds	
Exchange Traded Funds—as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans—Issued.....	1819999999
Unaffiliated Bank Loans—Acquired.....	1829999999
Subtotals—Unaffiliated Bank Loans.....	1909999999

Total Bonds

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – Affiliated Bank Loans Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – Unaffiliated Bank Loans Issuer Credit Obligations (Affiliated).....	2479999999904999999999
Subtotals – Bonds Issuer Credit Obligations.....	2509999999905099999999
Parent, Subsidiaries and Affiliates	
Mortgage Loans.....	7019999999
Other Short-Term Invested Assets.....	7029999999
Subtotals – Parent, Subsidiaries and Affiliates.....	7109999999
Mortgage Loans.....	7309999999
Other Short-Term Invested Assets.....	7509999999
Total Short-Term Investments.....	7709999999



Detail Eliminated to Conserve Space

Column 2 – Restricted Asset Code

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

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

Enter “%” in this column for all investments which have been reported on this schedule for more than one consecutive year.

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

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

If the security is an SVO Identified Fund designated for systematic value or Principal STRIP bond or other zero coupon bond and is not under the exclusive control of the company, the “*”, “@” or “%” should appear first, immediately followed by the appropriate code (**identified in the Investment Schedules General Instructions**).

If the “%” code is used in conjunction with the “*” or “@” codes, the “%” code should appear after the “*” or “@” codes immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “*”, “@” or “%” with the “^” preceding the “*”, “@” or “%” depending on the asset being reported, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

If the “%” code is used in conjunction with the “*” or “@” codes, the “%” code should appear after the “*” or “@” codes immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

Column 3 — Foreign

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

Column 4 <u>3</u>	–	Date Acquired (<i>Detail Eliminated to Conserve Space</i>)
Column 5 <u>4</u>	–	Name of Vendor (<i>Detail Eliminated to Conserve Space</i>)
Column 6 <u>5</u>	–	Maturity Date (<i>Detail Eliminated to Conserve Space</i>)
Column 7 <u>6</u>	–	Book/Adjusted Carrying Value (<i>Detail Eliminated to Conserve Space</i>)
Column 8 <u>7</u>	–	Unrealized Valuation Increase (Decrease) (<i>Detail Eliminated to Conserve Space</i>)
Column 9 <u>8</u>	–	Current Year's (Amortization)/Accretion (<i>Detail Eliminated to Conserve Space</i>)
Column 10 <u>9</u>	–	Current Year's Other-Than-Temporary Impairment Recognized (<i>Detail Eliminated to Conserve Space</i>)
Column 11 <u>10</u>	–	Total Foreign Exchange Change in Book/Adjusted Carrying Value (<i>Detail Eliminated to Conserve</i>)
Column 12 <u>11</u>	–	Par Value (<i>Detail Eliminated to Conserve Space</i>)
Column 13 <u>12</u>	–	Actual Cost (<i>Detail Eliminated to Conserve Space</i>)
Column 14 <u>13</u>	–	Nonadmitted Interest Due & Accrued (<i>Detail Eliminated to Conserve Space</i>)
Column 15 <u>14</u>	–	Rate of Interest (<i>Detail Eliminated to Conserve Space</i>)
Column 16 <u>15</u>	–	Effective Rate of Interest (<i>Detail Eliminated to Conserve Space</i>)
Column 17 <u>16</u>	–	Interest – When Paid (<i>Detail Eliminated to Conserve Space</i>)
Column 18 <u>17</u>	–	Interest – Amount Received During Year (<i>Detail Eliminated to Conserve Space</i>)

Detail Eliminated to Conserve Space

**** Columns ~~21-20~~ and ~~through 23-22~~ will be electronic only. ****

Column 21 — Legal Entity Identifier (LEI)

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

Column 20 – Investments Involving Related Parties

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

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

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

5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.

6. The investment does not involve a related party.

Column 21 – Foreign

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

Column 22 – NAIC Designation Category (*Detail Eliminated to Conserve Space*)

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

NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

The sum of the amounts reported for each NAIC Designation Category Equivalent in the footnote should equal Line 25099999990509999999.

SCHEDULE DL – PART 1

SECURITIES LENDING COLLATERAL ASSETS

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

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current reporting year. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's unaffiliated agent (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged). These securities will be reported in aggregate on the Assets page, Line 10.

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10 or reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E), but not both.

Reinvested collateral assets reported on Schedule DL, Part 1 are excluded from other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

Exchange Traded Funds – as Identified by the SVO, which are described in the Investment Schedules General Instructions, are to be included in SVO Identified Funds.

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

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

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

Category

Line Number

Issuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit.....	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
Total Issuer Credit Obligations	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):

Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999

<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated)	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Total – Asset-Backed Securities.....	1909999999
<u>Total – Issuer Credit Obligations and Asset-Backed Securities</u>	<u>2009999999</u>

Bonds (Schedule D, Part 1 type):

U.S. Governments

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

All Other Governments

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

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

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

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

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

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

Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999

Industrial and Miscellaneous (Unaffiliated)

Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals — Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans — Issued.....	1459999999
Affiliated Bank Loans — Acquired.....	1469999999
Subtotals — Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds	
Exchange Traded Funds — as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans — Issued.....	1819999999
Unaffiliated Bank Loans — Acquired.....	1829999999
Subtotals — Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Total Bonds	
Subtotals — Issuer Obligations.....	2419999999
Subtotals — Residential Mortgage Backed Securities.....	2429999999
Subtotals — Commercial Mortgage Backed Securities.....	2439999999
Subtotals — Other Loan Backed and Structured Securities	2449999999
Subtotals — SVO Identified Funds.....	2459999999
Subtotals — Affiliated Bank Loans.....	2469999999
Subtotals — Unaffiliated Bank Loans.....	2479999999
Subtotals — Unaffiliated Certificates of Deposit.....	2489999999
Subtotals — Total Bonds.....	2509999999


Detail Eliminated to Conserve Space


Column 1 — CUSIP Identification

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

For Lines 0019999999 through ~~2509999999~~2009999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in (Column 112).

The CUSIP reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 Schedule BA, Part 1, Column 1
- Line 9709999999 Schedule E, Part 2, Column 1

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

Real Estate (Schedule A type)	9209999999
Mortgage Loans on Real Estate (Schedule B type).....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	9509999999
Cash (Schedule E, Part 1 type).....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—~~as Identified by the SVO, enter complete name of the fund~~the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

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

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

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

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

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

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

Separate Account Filing Only:

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

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

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~64~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 4
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~2019~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 17
- Line 9409999999 Schedule BA, Part 1, Column 7
- Line 9509999999 Schedule DA, Part 1, Column 22
- Line 9709999999 Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

The NAIC Designation, 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 ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 7
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~409~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column ~~87~~
- Line 9209999999 Schedule A, Part 1, Column 10
- Line 9309999999 FV of the underlying collateral Schedule B, Part 1
- Line 9409999999 Schedule BA, Part 1, Column 11

For those lines where the same 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 9509999999 Report B/ACV, Schedule DA, Part 1, Column ~~76~~
- Line 9609999999 Report Balance, Schedule E Part 1, Column 6
- Line 9709999999 Report B/ACV, Schedule E Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~44~~8
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~8~~7
- Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column ~~6~~5
- Line 920999999 Schedule A, Part 1, Column 9
- Line 930999999 Schedule B, Part 1, Column 8
- Line 940999999 Schedule BA, Part 1, Column 12
- Line 950999999 Schedule DA, Part 1, Column ~~7~~6
- Line 609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Column ~~22~~19
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 19
- Line 950999999 Schedule DA, Part 1, Column ~~6~~5
- Line 970999999 Schedule E, Part 2, Column 6

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

- 401999999 through 450999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 501999999 through 598999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 920999999 Real Estate (Schedule A type)
- 930999999 Mortgage Loans on Real Estate (Schedule B type)
- 940999999 Other Invested Assets (Schedule BA type)
- 980999999 Other Assets

**** Columns 8 through 12 will be electronic only. ****

Column 8 – Investments Involving Related Parties

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

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

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.

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

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

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

<u>Lines 001999999 through 050999999</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A type)</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1 type).....</u>	<u>9609999999</u>
<u>Other Assets.....</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

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

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

Column 810 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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

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

“1” for Level 1

“2” for Level 2

“3” for Level 3

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

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

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

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

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

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

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

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

Column 911 – Source Used to Obtain Fair Value

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

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

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

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

For Method Code “d,” leave blank.

For Method Code “e,” leave blank.

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

Column 10 – Legal Entity Identifier (LEI)

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

Column ~~11~~12 – ISIN Identification

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

The ISIN reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column ~~135~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 37
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~127~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 251

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

- Real Estate (Schedule A type) 9209999999
- Mortgage Loans on Real Estate (Schedule B type)..... 9309999999
- Other Invested Assets (Schedule BA type)..... 9409999999
- Short-Term Invested Assets (Schedule DA, Part 1 type)..... 9509999999
- Cash (Schedule E, Part 1 type)..... 9609999999
- Cash Equivalents (Schedule E, Part 2 type)..... 9709999999
- Other Assets..... 9809999999

Column ~~11~~12 — Investments Involving Related Parties

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

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

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction~~

~~but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~

~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

~~6. The investment does not involve a related party.~~

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 0019999999 through 2509999999	Schedule D, Part 1, Column 35
Lines 4019999999 through 4509999999	Schedule D, Part 2, Section 1, Column 28
Lines 5019999999 through 5989999999	Schedule D, Part 2, Section 2, Column 25
Line 9309999999	Schedule B, Part 1, Column 20
Line 9409999999	Schedule BA, Part 1, Column 27
Line 9509999999	Schedule DA, Part 1, Column 23
Line 9709999999	Schedule E, Part 2, Column 12

The column should be left blank for the following lines:

Real Estate (Schedule A type)	9209999999
Cash (Schedule E, Part 1 type).....	9609999999
Other Assets.....	9809999999

SCHEDULE DL – PART 2

SECURITIES LENDING COLLATERAL ASSETS

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

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current reporting year. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity (i.e., collateral is received by the reporting entity that can be resold or repledged).

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E) or reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10, but not both.

Reinvested collateral assets reported on Schedule DL, Part 2 are included in the other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

Exchange Traded Funds – as Identified by the SVO that are described in the Investment Schedules General Instructions are to be included in SVO Identified Funds.

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

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

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

Category

Line Number

Issuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit.....	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
Total Issuer Credit Obligations	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):

Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999

<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated)	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Total – Asset-Backed Securities.....	1909999999
<u>Total – Issuer Credit Obligations and Asset-Backed Securities</u>	<u>2009999999</u>

Bonds (Schedule D, Part 1):

U.S. Governments

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

All Other Governments

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

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

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

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

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

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

Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999

Industrial and Miscellaneous (Unaffiliated)

Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals— Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans— Issued.....	1459999999
Affiliated Bank Loans— Acquired.....	1469999999
Subtotals— Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans— Issued.....	1819999999
Unaffiliated Bank Loans— Acquired.....	1829999999
Subtotals— Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Total Bonds	
Subtotals— Issuer Obligations.....	2419999999
Subtotals— Residential Mortgage Backed Securities.....	2429999999
Subtotals— Commercial Mortgage Backed Securities.....	2439999999
Subtotals— Other Loan Backed and Structured Securities	2449999999
Subtotals— SVO Identified Funds.....	2459999999
Subtotals— Affiliated Bank Loans.....	2469999999
Subtotals— Bank Loans.....	2479999999
Subtotals— Unaffiliated Certificates of Deposit.....	2489999999
Subtotals— Total Bonds.....	2509999999

Column 1 – CUSIP Identification

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

For Lines 0019999999 through 2509999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in (Column 412).

The CUSIP reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through 2509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 Schedule BA, Part 1, Column 1
- Line 9709999999 Schedule E, Part 2, Column 1

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

Real Estate (Schedule A)	9209999999
Mortgage Loans on Real Estate (Schedule B)	9309999999
Short-Term Invested Assets (Schedule DA, Part 1).....	9509999999
Cash (Schedule E, Part 1)	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

~~For SVO-Identified Bond Exchange Traded Funds—as Identified by the SVO, enter complete name of the fund—the anem of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year.~~

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

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

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

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

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

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

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

Separate Account Filing Only:

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

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

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~64~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 4
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~2019~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 17
- Line 9409999999 Schedule BA, Part 1, Column 7
- Line 9509999999 Schedule DA, Part 1, Column 22
- Line 9709999999 Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed 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 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 7
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~409~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column ~~87~~
- Line 9209999999 Schedule A, Part 1, Column 10
- Line 9309999999 FV of the underlying collateral Schedule B, Part 1
- Line 9409999999 Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules but do not have a fair value column, report the amount in these columns in the other schedules for the lines shown below:

- Line 9509999999 Report B/ACV, Schedule DA, Part 1, Column ~~76~~
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 9709999999 Report B/ACV, Schedule E, Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~44~~8
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~8~~7
- Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column ~~6~~5
- Line 920999999 Schedule A, Part 1, Column 9
- Line 930999999 Schedule B, Part 1, Column 8
- Line 940999999 Schedule BA, Part 1, Column 12
- Line 950999999 Schedule DA, Part 1, Column ~~7~~6
- Line 609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~22~~19
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 19
- Line 950999999 Schedule DA, Part 1, Column ~~6~~5
- Line 970999999 Schedule E, Part 2, Column 6

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

- 401999999 through 450999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 501999999 through 598999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 920999999 Real Estate (Schedule A type)
- 930999999 Mortgage Loans on Real Estate (Schedule B type)
- 940999999 Other Invested Assets (Schedule BA type)
- 980999999 Other Assets

**** Columns 8 through 12 will be electronic only. ****

Column 8 – Investments Involving Related Parties

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

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

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.

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

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

The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

<u>Lines 001999999 through 050999999</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A)</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1)</u>	<u>9609999999</u>
<u>Other Assets</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

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

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

Column 10 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (Detail eliminated...)

Column ~~9~~11 – Source Used to Obtain Fair Value (*Detail eliminated to conserve space*)

Column 10 — Legal Entity Identifier (LEI)

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

Column ~~4~~12 – ISIN Identification

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

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999..... Schedule D, Part 1, Section 1, Column ~~4~~35
Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 37
Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~4~~27
Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column ~~2~~54

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

Real Estate (Schedule A) 9209999999
Mortgage Loans on Real Estate (Schedule B) 9309999999
Other Invested Assets (Schedule BA)..... 9409999999
Short-Term Invested Assets (Schedule DA, Part 1)..... 9509999999
Cash (Schedule E, Part 1) 9609999999
Cash Equivalents (Schedule E, Part 2)..... 9709999999
Other Assets..... 9809999999

Column 12 — Investments Involving Related Parties

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

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

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

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

The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0019999999 through 2509999999	Schedule D, Part 1, Column 35
Lines 4019999999 through 4509999999	Schedule D, Part 2, Section 1, Column 28
Lines 5019999999 through 5989999999	Schedule D, Part 2, Section 2, Column 25
Line 9309999999	Schedule B, Part 1, Column 20
Line 9409999999	Schedule BA, Part 1, Column 27
Line 9509999999	Schedule DA, Part 1, Column 23
Line 9709999999	Schedule E, Part 2, Column 12

The column should be left blank for the following lines:

Real Estate (Schedule A)	9209999999
Cash (Schedule E, Part 1)	9609999999
Other Assets	9809999999

SCHEDULE E – PART 2 – CASH EQUIVALENTS

List all investments owned whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were three months or less and defined as cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments. Include Money Market Mutual Funds.



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


<u>Category</u>	<u>Line Number</u>
Bonds	
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Securities	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Unaffiliated)	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
<u>U.S. Governments</u>	
Issuer Obligations.....	0019999999
Residential Mortgage Backed Securities	0029999999
Commercial Mortgage Backed Securities.....	0039999999
Other Loan Backed and Structured Securities	0049999999
Subtotals—U.S. Governments	0109999999
<u>All Other Governments</u>	
Issuer Obligations.....	0219999999
Residential Mortgage Backed Securities	0229999999
Commercial Mortgage Backed Securities.....	0239999999
Other Loan Backed and Structured Securities	0249999999

Subtotals—All Other Governments	0309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	0419999999
Residential Mortgage Backed Securities	0429999999
Commercial Mortgage Backed Securities.....	0439999999
Other Loan Backed and Structured Securities	0449999999
Subtotals—States, Territories and Possessions (Direct and Guaranteed).....	0509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations.....	0619999999
Residential Mortgage Backed Securities	0629999999
Commercial Mortgage Backed Securities.....	0639999999
Other Loan Backed and Structured Securities	0649999999
Subtotals—Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	0709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	
Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals—Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999
Hybrid Securities	
Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Backed Securities	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals—Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates Bonds	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans—Issued.....	1459999999
Affiliated Bank Loans—Acquired	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds	1509999999
SVO Identified Funds	
Exchange Traded Funds—as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans—Issued.....	1819999999
Unaffiliated Bank Loans—Acquired.....	1829999999
Subtotals—Unaffiliated Bank Loans.....	1909999999

Total Bonds

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – Affiliated Bank Loans Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – Unaffiliated Bank Loans Issuer Credit Obligations (Affiliated).....	24799999990499999999
Subtotals – Bonds Issuer Credit Obligations.....	25099999990509999999
Sweep Accounts.....	8109999999
Exempt Money Market Mutual Funds – as Identified by SVO.....	8209999999
All Other Money Market Mutual Funds.....	8309999999
Qualified Cash Pools Under SSAP No. 2R.....	8409999999
Other Cash Equivalents.....	8509999999
Total Cash Equivalents.....	8609999999



Detail Eliminated to Conserve Space

Column 3 – Restricted Asset Code

Enter “%” in this column for all investments except qualifying cash pooling structures per SSAP No. 2R and money market mutual funds which have been reported on this schedule for more than one consecutive quarter.

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

If a cash equivalent is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **codes identified in the Investment Schedules General Instructions** in this column.

If the “%” code is used, the “%” code should appear first, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the “^” should appear first and may be used simultaneously with the “%” code, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).



Detail Eliminated to Conserve Space

**** Columns 10 through 11 will be electronic only. ****

Column 10 – Investments Involving Related Parties

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

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

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

Column 10 – Legal Entity Identifier (LEI)

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

Column 11 – NAIC Designation Category

Provide the appropriate combination of NAIC Designation Equivalent (1 through 6) and NAIC Designation Modifier Equivalent (A through G) (see table below) for each security shown.

The NAIC Designation and NAIC Designation Modifier Equivalent should not be provided for the following lines:

- Sweep Accounts Line 8109999999
- Exempt Money Market Mutual Funds – as Identified by the SVO Line 8209999999
- All Other Money Market Mutual Funds Line 8309999999
- Qualified Cash Pools Under SSAP No. 2R Line 8409999999
- Other Cash Equivalents Line 8509999999

Exchange Traded Funds – as Identified by the SVO should be reported as perpetual securities.

The NAIC Designation Category will be two sub-columns in the data table.

- NAIC Designation Equivalent Column 11A
- NAIC Designation Modifier Equivalent Column 11B

NAIC Designation Equivalent:

For the NAIC Designation Equivalent, use the NAIC Designation that would have been used for the investment had it been reported on Schedule D, Part 1, Section 1 if available. If no NAIC Designation is available, the reporting entity should use a Designation Equivalent most closely resembles their credit risk the investment.

NAIC Designation Modifier Equivalent:

Bonds (Lines 001999999 through ~~490999999~~026999999)

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

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

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

Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these codes.

Column 12 — ~~Investments Involving Related Parties~~

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

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

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

5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~

6. ~~The investment does not involve a related party.~~

NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

The amounts reported in this schedule also are included in the various asset schedules of the company.

Exclude from this schedule all deposits or operating accounts in financial institutions that the company uses in the normal course of its business.

Column 1 – Type of Deposit

Include in this column, one of the following indicators:

~~B~~ — ~~Bond~~

ICO – Issuer Credit Obligations

ABS – Asset-Backed Securities

S – Stocks

M – Mortgages

C – Certificates of Deposit

R – Real Estate

ST – Cash/Short-Term Investments

BA – Schedule BA Assets

O – Other (Use this symbol when multiple types of assets are on deposit within a particular jurisdiction.)

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

This set of Supplemental Interrogatories is to assist regulators in identifying and analyzing the risks inherent in the entity's investment portfolio.



Detail Eliminated to Conserve Space

Line 3 – Report by NAIC designation, the amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks (perpetual preferred and redeemable preferred).

Report the total amount for each subcategory. The amounts reported in the bond subcategories should be consistent with the amounts reported in Schedule D, Part 1A, ~~Section 1~~, Column 7, Lines ~~4451.1 – 4451.6~~. Schedule D, Part 1A, ~~Section 1~~ is reported gross and will not tie to this line if any amounts are reported and nonadmitted for bonds and preferred stocks on the asset page.

The amounts reported in the preferred stock subcategories should be consistent with the amounts reported in Asset Page, Column 3, Lines 2.1.

ASSETS

The value for real estate, bonds, stocks, and the amount loaned on mortgages must, in all cases, prove with corresponding values and admitted assets supported by the corresponding schedules.

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

Line 1 - Bonds

Report all bonds with maturity dates greater than one year from the acquisition date. Bonds are valued and reported in accordance with guidance set forth in *SSAP No. 26R—Bonds* and *SSAP No. 43R—~~Loan-Backed and Structured~~ Asset-Backed Securities*. All asset-backed securities are reported as bonds regardless of if the maturity date is less than one year from acquisition.

CASH FLOW

The Statement of Cash Flow is prepared using the direct method consistent with the Statement of Income, excluding the effect of current and prior year accruals. All revenue, expenditures, purchases and sale transactions involving cash should be entered gross. Pursuant to *SSAP No. 69—Statement of Cash Flow* for purposes of the Cash Flow Statement, cash is defined to include cash, cash equivalents and short-term investments. Refer to SSAP No. 69 for accounting guidance regarding the disclosure of non-cash operating, investing and financing transactions.

↓
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Detail Eliminated to Conserve Space =====
↓
Cash from Investments Worksheet

The following section provides a reconciliation of investment activity. Although non-cash items are included for reconciliation purposes, the Statement of Cash Flow shall only include transactions involving cash. In addition to excluding the lines that are explicitly non-cash items (e.g., change in admitted assets) from what is reported in the Statement of Cash Flow, adjustments are necessary to remove non-cash acquisitions or disposals. Cash proceeds from investments sold, matured or repaid shall be included in Line 12. Cash remitted for acquired long-term investments is included in Line 13 (exclude cash equivalents and short-term investments).

NOTES TO FINANCIAL STATEMENTS

***** TO CONSERVE SPACE ON THE PROPOSAL, THE FOLLOWING MODIFICATIONS ARE BEING MADE IN THE NOTES TO FINANCIAL STATEMENTS *****

Note 1C(6) Instructions and Illustration

- Reference to loan-backed securities is changed to asset-backed securities

Note 5D Instructions and Illustration

- Note name has been changed to Asset-Backed Securities
- Reference to loan-backed securities is changed to asset-backed securities
- SSAP 43R name has been changed to Asset-Backed Securities

Note 5F, 5G, 5H, 5I, & 5O Illustration

- References to LB & SS will be changed to ABS

Note 5L(4) Illustration

- Reference to Schedule D, Part 1 will be changed to Schedule D, Part 1, Section 1
- Add a row for Schedule D, Part 1, Section 2

Note 5P Illustration

- The Bond rows will be split into two. One for Issuer Credit Obligations and the other for Asset-Backed Securities

Note 20A(1) Illustration

- Bond subcategories need to be updated to reflect new reporting lines. See table:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred stock					
Industrial and Misc	\$ (a)	\$	\$	\$	\$
Parent, Subsidiaries and Affiliates					
Total Perpetual Preferred Stocks	\$	\$	\$	\$	\$
Bonds					
U.S. Government Issuer Credit Obligations	\$	\$	\$	\$	\$
Industrial and Misc Asset-Backed Securities					
Hybrid Securities					
Parent, Subsidiaries and Affiliates					
Total Bonds	\$	\$	\$	\$	\$
Common Stock					
Industrial and Misc	\$	\$	\$	\$	\$
Parent, Subsidiaries and Affiliates					
Total Common Stocks	\$	\$	\$	\$	\$
Derivative assets					
Interest rate contracts	\$	\$	\$	\$	\$
Foreign exchange contracts					
Credit contracts					
Commodity futures contracts					
Commodity forward contracts					
Total Derivatives	\$	\$	\$	\$	\$
.....					
Separate account assets	\$	\$	\$	\$	\$
Total assets at fair value/NAV	\$	\$	\$	\$	\$
b. Liabilities at fair value					
Derivative liabilities	\$	\$	\$	\$	\$
.....					
Total liabilities at fair value	\$	\$	\$	\$	\$

Note 20A(2) Illustration

- Reference to loan-backed and structured securities is changed to asset-backed securities

Note 20C & 20D Illustration

- The Bond rows will be split into two. One for Issuer Credit Obligations and the other for Asset-Backed Securities

Note 21F(3) Instructions

- (3) Direct exposure through other investments. Please provide the following information related to other investments with subprime exposure:

- Actual cost
- Book/adjusted carrying value
- Fair value
- Any other-than-temporary impairment losses recognized to date

Please aggregate the information above by the following types of investments:

- ~~Residential mortgage~~Asset-backed securities
- ~~Commercial mortgage backed securities~~
- Collateralized ~~debt loan~~ obligations
- ~~Structured securities (including principal protected notes)~~
- Equity investments in subsidiary, controlled or affiliated entities with significant subprime mortgage related risk exposure (a general description of the nature and extent of the SCA's exposure should be included)
- Other assets (including but not limited to hedge funds, credit default swaps, special investment vehicles, and principal protected notes)

ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL

INTEREST MAINTENANCE RESERVE

This exhibit is designed to capture the realized capital gains/(losses) that result from changes in the overall level of interest rates and amortize them into income over the approximate remaining life of the investment sold.



Line 2 – Current Year’s Realized Pre-tax Capital Gains/(Losses) of \$ _____ Transferred into the Reserve Net of Taxes of \$ _____

Include interest-rate-related realized capital gains/(losses), net of capital gains tax thereon. All realized capital gains/(losses) transferred to the IMR are net of capital gains taxes thereon. Exclude non-interest-related (default) realized capital gains and losses, realized capital gains/(losses) on equity investments, and unrealized capital gains/(losses).

All realized capital gains/(losses), due to interest rate changes on fixed income investments, net of related capital gains tax, should be captured in the IMR and amortized into income (Column 2, Lines 1 through 31) according to Table 1 or the seriatim method. Realized capital gains/(losses) must be classified as either interest (IMR) or non-interest (AVR) related, not a combination except as specified in *SSAP No. 43R—~~Loan-Backed and Structured~~Asset-Backed Securities*. Purchase lots with the same CUSIP are treated as individual assets for IMR and Asset Valuation Reserve (AVR) purposes.

Exclude those capital gains and losses that, in accordance with contract terms have been used to directly increase or decrease contract benefit payments or reserves during the reporting period. The purpose of this exclusion is to avoid the duplicate utilization of such gains and losses.

Capital gains tax should be determined using the method developed by the company to allocate taxes used for statutory financial reporting purposes. By capturing the realized capital gains/(losses) net of tax, the capital gains tax associated with those capital gains/(losses) due to an interest rate change is charged or credited to the IMR and amortized in proportion to the before-tax amortization.

Include realized capital gains/(losses) on:

Debt securities (excluding ~~loan-backed and structured~~asset-backed securities) and preferred stocks whose National Association of Insurance Commissioners (NAIC)/Securities Valuation Office (SVO) designation at the end of the holding period is **NOT** different from its NAIC designation at the beginning of the holding period by more than one NAIC designation. Exclude any such gains/(losses) exempt from the IMR.

~~Bond Mutual Funds—as Identified by the SVO. Include any capital gains/(losses) realized by the Company, whether from sale of the Fund or capital gains distributions by the Fund. If, during the course of the year, the SVO removes the designation of “NAIC 1” from a Bond Mutual Fund—as Identified by the SVO, the company shall not report capital gains/(losses) in this schedule. Any such removal of the “NAIC 1” designation will cause the Fund to be reported as common stock on the applicable schedules.~~



The holding period for debt securities (excluding ~~loan-backed and structured~~ asset-backed securities) and preferred stocks is defined as the period from the date of purchase to the date of sale. For the end of period classification, the most recent available designation should be used. For bonds acquired before Jan. 1, 1991, the holding period is presumed to have begun on Dec. 31, 1990. For preferred stocks acquired before Jan. 1, 1993, the holding period is presumed to have begun on Dec. 31, 1992. ~~For Bond Mutual Funds as Identified by the SVO, the holding period is defined as one calendar year to expected maturity.~~ For SVO Identified Funds designated for systematic value, the holding period is the weighted-average life of the underlying bonds.


Detail Eliminated to Conserve Space


In accordance with ~~SSAP No. 43R—Loan-Backed and Structured~~ Asset-Backed Securities for ~~loan-backed and structured~~ asset-backed securities only:


Detail Eliminated to Conserve Space


AMORTIZATION

This supporting schedule calculates the amount of the Interest Maintenance Reserve to be amortized in each year.


Detail Eliminated to Conserve Space


Expected Maturity Date

The presence of sinking fund payments, amortization schedules, expected prepayments, and adjustable interest rates complicate the determination of the number of calendar years to expected maturity. The expected maturity date is:

- For fixed income instruments with fixed contractual repayment dates and amounts (including bonds, preferred stock, callable or convertible bonds and preferred(s), the expected maturity is defined as the contractual retirement date which produces the lowest amortization value for annual statement purposes (lowest internal rate of return or “yield to worst”). Potential retirement dates include all possible call dates, and the contractual maturity date. However, where a convertible bond or convertible preferred stock is sold while its conversion value exceeds its book/adjusted carrying value and the gain is included in IMR, the expected maturity date is defined as the next conversion date. Conversion value is defined to mean the number of shares of common stock available currently or at next conversion date, multiplied by the stock’s current market price. When the instrument’s contractual terms include scheduled sinking fund payments of fixed amounts, an additional calculation of yield to average life should be included in the analysis where average life is defined as the date at which the instrument is 50% repaid. For puttable instruments, where the exercise option rests with the investor, expected maturity is the put or maturity date that produces the highest internal rate of return. ~~For Bond Mutual Funds as Identified by SVO, use one calendar year to expected maturity.~~ For SVO Identified Funds designated for systematic value, the expected maturity is the weighted-average life of the underlying bonds. For perpetual instruments, the expected maturity is 30 years from the current date.


Detail Eliminated to Conserve Space


- ~~For Bond Mutual Funds as Identified by the SVO, use one calendar year to expected maturity.~~

ASSET VALUATION RESERVE

This exhibit and its supporting calculations are designed to address the non-interest-related (default) and equity risks of the company's assets by calculating a basic contribution, a reserve objective and a maximum reserve amount and controlling the flow of the reserve from/into surplus. These instructions cover the Asset Valuation Reserve (AVR) for both the General Account Statement and the Separate Account Statement. If an AVR is required for investments in the Separate Accounts Statement, it is combined with the General Account AVR and accounted for in the General Accounts statement. Worksheets supporting the separate accounts portion of the reserve are included with the Separate Accounts Statement. The criteria for determining when an AVR is required for separate accounts are described in the Separate Accounts AVR Worksheet instructions.

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Detail Eliminated to Conserve Space
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Line 2 – Realized Capital Gains/(Losses) Net of Taxes – General Account

Report all realized non-interest-related (default) and equity capital gains/(losses), net of capital gains tax, applicable to the assets in each component and sub-component. All realized capital gains/(losses) transferred to the AVR are net of capital gains taxes thereon. Exclude all interest rate-related capital gains/(losses) from the AVR.

Capital gains tax should be determined using the method developed by the company to allocate taxes used for statutory financial reporting purposes.

Report all realized capital gains/(losses), net of capital gains tax, on each debt security (excluding ~~loan-backed and structured~~ asset-backed securities) whose NAIC/SVO designation at the end of the holding period is different from its NAIC/SVO designation at the beginning of the holding period by more than one NAIC/SVO designation. The holding period is defined as the period from the date of purchase to the date of sale. For end of period classification, the most recent available designation should be used. For bonds acquired before Jan. 1, 1991, the holding period is presumed to have begun on Dec. 31, 1990.

Determination of AVR gain/(loss) on multiple lots of the same fixed income securities should follow the underlying accounting treatment in determining gain/(loss). Thus, the designation, on a purchase lot basis, should be compared to the designation at the end of the holding period to determine IMR or AVR gain or loss.

In accordance with *SSAP No. 26R—Bonds*, securities with other-than-temporary impairment losses shall be recorded entirely to either AVR or IMR and not bifurcated between interest and non-interest components.

In accordance with *SSAP No. 43R—~~Loan-Backed and Structured~~ Asset-Backed Securities*, for ~~loan-backed and structured~~ asset-backed securities only:

**=====
Detail Eliminated to Conserve Space
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DEFAULT COMPONENT –
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

Lines 1
through 7 – Long-Term Bonds

Report the book/adjusted carrying value of all bonds and other fixed income instruments owned in Columns 1 and 4. ~~“Book/Adjusted Carrying Value,” when applied to Bond Mutual Funds as Identified by the SVO, equals the “Fair Value” shown in Column 9 of Schedule D, Part 1. “Bond Mutual Fund as Identified by the SVO” shall have the same meaning as set forth in the instructions to Schedule D, Part 1.~~ Categorize the bonds and other fixed income instruments into NAIC designations 1 through 6 as directed by the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*, except that, exempt obligations should be reported separately. Multiply the amount in Column 4 for each designation by the reserve factors provided in Columns 5, 7 and 9, and report the products by designation in Columns 6, 8 and 10, respectively.

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Detail Eliminated to Conserve Space
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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 ~~2509999999~~2009999999.

**=====
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Detail Eliminated to Conserve Space
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Lines 18
through 24 – Short-Term Bonds

Report the book/adjusted carrying value of all short-term bonds and other short-term fixed-income investments (Schedule DA, Part 1 (Lines ~~0109999999, 0309999999, 0509999999, 0709999999, 0909999999, 1109999999, 1309999999, 1509999999, 1619999999, 1909999999~~ and ~~2019999999~~0509999999)) and short-term bonds included on Schedule DL, Part 1, Line 9509999999 owned in Columns 1 and 4. Categorize the short-term bonds and other fixed-income instruments listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* into NAIC designations 1 through 6 as directed by the Securities Valuation Office instructions, except that exempt obligations listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* should be reported separately. Multiply the amount in Column 4 for each designation by the reserve factors provided in Columns 5, 7 and 9, and report the products by designation in Columns 6, 8 and 10, respectively.

QUARTERLY STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE CURRENT QUARTER

This schedule should include a detail listing of all securities that were purchased/acquired during the current reporting quarter. Detailed information for investments that are acquired and disposed of during the current reporting quarter should be included in this schedule and in Schedule D, Part 4. Note that this is not a detailed listing of items for the Year-to-Date. This should include all transactions that adjust the cost basis of the securities. Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3, or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:

⌞
⌟
⌞
⌟

Detail Eliminated to Conserve Space

Bonds are to be grouped as listed below and each category arranged alphabetically. ~~(securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).~~

⌞
⌟
⌞
⌟

Detail Eliminated to Conserve Space

<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated)	0079999999
Corporate Bonds (Unaffiliated)	0089999999
Corporate Bonds (Affiliated)	0099999999
Mandatory Convertible Bonds (Unaffiliated)	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Unaffiliated)	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated)	0209999999
Bank Loans - Acquired (Affiliated)	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated)	0269999999
Subtotals – Issuer Credit Obligations – Part 3	0509999997
Summary item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)	0509999998
Subtotals – Issuer Credit Obligations	0509999999

Asset-Backed Securities:

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

Bonds:

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


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


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Column 2 – Description

Give a description of all ~~bonds and preferred and common stocks~~ investments. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 13, Issuer and Column 14, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter the ~~complete~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column ~~43~~ 12, Issuer.

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

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

Column 3 — Foreign

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

Column ~~43~~ – Date Acquired

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

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter date of last purchase.

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

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

Column 87 – Par Value

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

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

For ~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds, enter 0.

Column 98 – Paid for Accrued Interest and Dividends

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

Column 409 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

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

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

~~Exchange Traded Funds~~ as Identified by the SVO SVO-Identified Bond Exchange Traded Funds should be reported as perpetual securities.

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

- ~~NAIC Designation~~ _____ ~~Column 10A~~
- ~~NAIC Designation Modifier~~ _____ ~~Column 10B~~
- ~~SVO Administrative Symbol~~ _____ ~~Column 10C~~

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

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, should not be provided.

- Bonds Lines ~~010999999~~ 001999999 through ~~201999999~~ 174999999
- Preferred Stocks Lines 401999999 and 402999999
- Common Stocks Lines 531999999, 551999999 and 571999999

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

Detail Eliminated to Conserve Space

**** Columns ~~11-10~~ through ~~16-15~~ will be electronic only. ****

Column 10 – Investments Involving Related Parties

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

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

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.

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

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

4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.

5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.

6. The investment does not involve a related party.

Column 11 – Foreign

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

Column ~~11-12~~ – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

Issuer Credit Obligations

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

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

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

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

Asset-Backed Securities

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

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

U.S. States, Territories and Possessions

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

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

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

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

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

~~Column 12 — Legal Entity Identifier (LEI)~~

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

~~Column 13 — Issuer (Detail Eliminated to Conserve Space)~~

~~Column 14 — Issue (Detail Eliminated to Conserve Space)~~

~~Column 15 — ISIN Identification (Detail Eliminated to Conserve Space)~~

~~Column 16 — Investments Involving Related Parties~~

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

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


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

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

SCHEDULE D – PART 4

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

This schedule should include a detail listing of all securities that were sold/disposed of during the current quarter that were owned as of the beginning of the current quarter. Detailed information for investments that are acquired and disposed of during the current reporting quarter should be included in this schedule and in Schedule D, Part 3. Note that this is not a detailed listing of items for the Year-to-Date. This should include all transactions that adjust the cost basis of the securities (except other-than-temporary impairments that are not part of a disposal transaction). Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3, or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:



Detail Eliminated to Conserve Space



Bonds are to be grouped as listed below and each category arranged alphabetically. ~~(securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).~~



Detail Eliminated to Conserve Space



<u>Category</u>	<u>Line Number</u>
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated)	0079999999
Corporate Bonds (Unaffiliated)	0089999999
Corporate Bonds (Affiliated)	0099999999
Mandatory Convertible Bonds (Unaffiliated)	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated)	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
<u>Closed End Funds & REITS (Unaffiliated)</u>	<u>0169999999</u>
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
<u>Closed End Funds & REITS (Affiliated)</u>	<u>0179999999</u>
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated)	0209999999
Bank Loans - Acquired (Affiliated)	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated)	0269999999
Subtotals – Issuer Credit Obligations – Part 4	0509999997
Summary item from Part 5 for Issuer Credit Obligations	0509999998
Subtotals – Issuer Credit Obligations	0509999999

Asset-Backed Securities:

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

Bonds:

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


Detail Eliminated to Conserve Space


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

Column 1 – CUSIP Identification

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

www.cusip.com/cusip/index.htm

If no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 27.

Column 2 – Description

Give a description of all bonds and preferred and common stock, including location of all banks, trust and miscellaneous companies. If bonds are serial issues, give amounts maturing each year. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 25, Issuer and Column 26, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter the ~~complete~~ name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 25, Issuer.

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

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

Column 3 — Foreign

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

Column 4~~3~~ – Disposal Date

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

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter date of last disposal.

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

Column ~~76~~ – Consideration

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

Exclude: Accrued interest and dividends.

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

Column ~~87~~ – Par Value

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

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

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter 0.

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

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

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

Column ~~121~~ – Current Year's (Amortization)/Accretion (*Detail Eliminated to Conserve Space*)

Column ~~1312~~ – Current Year's Other-Than-Temporary Impairment Recognized

If the security has suffered an "other-than-temporary impairment," this column should contain the amount of the direct write-down recognized. The amounts in this column are to be used in the calculation of Net Income.

Column ~~1413~~ – Total Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve Space*)

Column ~~1514~~ – Total Foreign Exchange Change in Book/Adjusted Carrying Value (*Detail Eliminated to Conserve*)

Column ~~1615~~ – Book/Adjusted Carrying Value at Disposal Date (*Detail Eliminated to Conserve Space*)

Column ~~1716~~ – Foreign Exchange Gain (Loss) on Disposal (*Detail Eliminated to Conserve Space*)

Column ~~48~~17 – Realized Gain or (Loss) on Disposal

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

For ~~Exchange Traded Funds~~ as Identified by the SVOSVO-Identified Bond Exchange Traded Funds, enter the difference between the consideration, Column ~~7~~6 and actual cost Column ~~9~~8 at date of sale.

Bonds called or tendered where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee; the amount of realized gain (loss) reported is equal to the Par value of the investment (Column ~~8~~7) less the B/ACV at the Disposal Date (Column ~~15~~15).

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

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

Column ~~49~~18 – Total Gain (Loss) On Disposal

Enter the sum of Column ~~47~~16, foreign exchange gain or (loss), and Column ~~48~~17, realized gain or (loss).

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

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

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

Report amounts net of foreign withholding tax.

Bonds called or tendered where consideration received exceeds par:

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

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

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

Column ~~2120~~ – Stated Contractual Maturity Date

For ~~SSAP No. 30R funds and Exchange Traded Funds~~ ~~as Identified by the SVO~~SVO-Identified Bond Exchange Traded Funds, leave blank.

For perpetual bonds, enter 01/01/9999.

Column ~~2221~~ – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

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

Where multiple disposal transactions occurred for the same CUSIP, and those transactions are summarized on one line, enter the appropriate combination of NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for the last disposal using the last available designation.

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

~~Exchange Traded Funds~~ ~~as Identified by the SVO~~SVO-Identified Bond Exchange Traded Funds should be reported as perpetual securities.

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

- ~~NAIC Designation~~ ~~Column 22A~~
- ~~NAIC Designation Modifier~~ ~~Column 22B~~
- ~~SVO Administrative Symbol~~ ~~Column 22C~~

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

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, should not be provided.

- Bonds Lines ~~010999999~~ ~~001999999~~ through ~~201999999~~ 174999999
- Preferred Stocks Lines 401999999 and 402999999
- Common Stocks Lines 531999999, 551999999 and 571999999

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

**** Columns ~~23-22~~ through ~~28-27~~ will be electronic only. ****

Column 22 – Investments Involving Related Parties

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

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

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

Column 23 – Foreign

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

Column ~~23~~24 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

Issuer Credit Obligations

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

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

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

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

Asset-Backed Securities

Agency Residential Mortgage-Backed Securities - Guaranteed 1019999999
Agency Commercial Mortgage-Backed Securities - Guaranteed 1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed..... 1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed..... 1049999999

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

U.S. States, Territories and Possessions

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

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

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

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

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

Column 24 ——— Legal Entity Identifier (LEI)

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

- Column 25 – Issuer *(Detail Eliminated to Conserve Space)*
- Column 26 – Issue *(Detail Eliminated to Conserve Space)*
- Column 27 – ISIN Identification *(Detail Eliminated to Conserve Space)*

Column 28 ——— Investments Involving Related Parties

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

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

- ~~1. ——— Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. ——— Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. ——— Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. ——— Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction~~

~~but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~

- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

SCHEDULE D – PART 1B

**ACQUISITIONS, DISPOSITIONS AND NON-TRADING ACTIVITY DURING THE CURRENT QUARTER
FOR ALL BONDS AND PREFERRED STOCK BY NAIC DESIGNATION**

Report the summarized amounts of all bonds and preferred stock by NAIC designation. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. Show all the acquisitions, dispositions and non-trading activities of bonds (long-term, short-term and cash equivalents) and preferred stock for each quarter. The Schedule is sorted by NAIC designation and includes Book/Adjusted Carrying Values for each quarter of the year.

Column 1 – Book/Adjusted Carrying Value Beginning of Current Quarter

- a. 1st Quarter taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~44~~51.1 to Line ~~44~~51.6, Column 7 for all bonds.
- b. 2nd Quarter will be taken from prior quarter Column 5.
- c. 3rd Quarter will be taken from prior quarter Column 6.

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

Column 8 – Book/Adjusted Carrying Value at December 31 Prior Year

Taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~44~~51.1 to Line ~~44~~51.6, Column 7 for all bonds.

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED END OF CURRENT QUARTER

Include all investments whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were one year or less except those defined as cash or cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts and Short-term Investments. Provide summary totals only.

Repurchase and reverse repurchase agreements shall be shown gross when reported in the Schedule DA. If these transactions are permitted to be reported net in accordance with SSAP No. 64—Offsetting and Netting of Assets and Liabilities, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per SSAP No. 64.

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Government Obligations	0019999999
Other U.S. Government Securities	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
<u>Closed End Funds & REITS (Unaffiliated)</u>	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps,</u>	
<u>Closed End Funds & REITS (Affiliated)</u>	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999

<u>Total Bonds</u>	
Subtotals – Issuer Credit Obligations (Unaffiliated)	0489999999
Subtotals – Issuer Credit Obligations (Affiliated).....	0499999999
Subtotals – Issuer Credit Obligations.....	0509999999
<u>Parent, Subsidiaries and Affiliates</u>	
Mortgage Loans	7019999999
Other Short-Term Invested Assets	7029999999
Subtotals – Parent, Subsidiaries and Affiliates.....	7109999999
Mortgage Loans.....	7309999999
Other Short-Term Invested Assets	7509999999
Total Short-Term Investments.....	7709999999

SCHEDULE DL – PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A, B, BA, D, DB and E.)

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current statement date. For Schedule DL reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's unaffiliated agent (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged). These securities will be reported in aggregate on the Assets page, Line 10.

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10 or reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E), but not both.

Reinvested collateral assets reported on Schedule DL, Part 1 are excluded from other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

Exchange Traded Funds – as Identified by the SVO, which are described in the Investment Schedules General Instructions, are to be included in SVO Identified Funds.

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

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

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**

Category

Line Number

Issuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit.....	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
Total Issuer Credit Obligations	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):

Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated)	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999

<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated)	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
<u>Total – Asset-Backed Securities.....</u>	<u>1909999999</u>
<u>Total – Issuer Credit Obligations and Asset-Backed Securities</u>	<u>2009999999</u>

Bonds (Schedule D, Part 1 type):

U.S. Governments

Issuer Obligations.....	0019999999
Residential Mortgage Backed Securities	0029999999
Commercial Mortgage Backed Securities.....	0039999999
Other Loan Backed and Structured Securities	0049999999
Subtotals—U.S. Governments	0109999999

All Other Governments

Issuer Obligations	0219999999
Residential Mortgage Backed Securities	0229999999
Commercial Mortgage Backed Securities.....	0239999999
Other Loan Backed and Structured Securities	0249999999
Subtotals—All Other Governments	0309999999

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

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

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

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

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

Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals—U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999

Industrial and Miscellaneous (Unaffiliated)

Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated).....	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals— Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans— Issued.....	1459999999
Affiliated Bank Loans— Acquired.....	1469999999
Subtotals— Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds	
Exchange Traded Funds— as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans— Issued.....	1819999999
Unaffiliated Bank Loans— Acquired.....	1829999999
Subtotals— Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Total Bonds	
Subtotals— Issuer Obligations.....	2419999999
Subtotals— Residential Mortgage Backed Securities.....	2429999999
Subtotals— Commercial Mortgage Backed Securities.....	2439999999
Subtotals— Other Loan Backed and Structured Securities	2449999999
Subtotals— SVO Identified Funds.....	2459999999
Subtotals— Affiliated Bank Loans.....	2469999999
Subtotals— Unaffiliated Bank Loans.....	2479999999
Subtotals— Unaffiliated Certificates of Deposit.....	2489999999
Subtotals— Total Bonds.....	2509999999


Detail Eliminated to Conserve Space


Column 1 – CUSIP Identification

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

For Lines 0019999999 through ~~2509999999~~2009999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 11.

The CUSIP reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 Schedule BA, Part 1, Column 1
- Line 9709999999 Schedule E, Part 2, Column 1

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

Real Estate (Schedule A type)	9209999999
Mortgage Loans on Real Estate (Schedule B type).....	9309999999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	9509999999
Cash (Schedule E, Part 1 type).....	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—~~as Identified by the SVO~~, enter the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year, the complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

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

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

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

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

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

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

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 0019999999 through 2509999999 0509999999 ..	Schedule D, Part 1, Section 1, Column 64
<u>Lines 1019999999 through 1909999999</u>	<u>Schedule D, Part 1, Section 2, Column 4</u>
Lines 4019999999 through 4509999999	Schedule D, Part 2, Section 1, Column 2019
Lines 5019999999 through 5989999999	Schedule D, Part 2, Section 2, Column 17
Line 9409999999	Schedule BA, Part 1, Column 7
Line 9509999999	Schedule DA, Part 1, Column 22
Line 9709999999	Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

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

- ~~NAIC Designation~~ ~~Column 4A~~
- ~~NAIC Designation Modifier~~ ~~Column 4B~~
- ~~SVO Administrative Symbol~~ ~~Column 4C~~

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

Column 5 – Fair Value

The value reported for this column should be determined in a manner consistent with the fair value column instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 7
- Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~109~~
- Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column ~~87~~
- Line 920999999 Schedule A, Part 1, Column 10
- Line 930999999 FV of the underlying collateral Schedule B, Part 1
- Line 940999999 Schedule BA, Part 1, Column 11

For those lines where the same type of investment is reported on other schedules but do not have a fair value column, report the amount consistent with instructions for the following:

- Line 950999999 Report B/ACV, Schedule DA, Column ~~76~~
- Line 960999999 Report Balance, Schedule E Part 1, Column 6
- Line 970999999 Report B/ACV, Schedule E Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column ~~118~~
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 8
- Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~87~~
- Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column ~~65~~
- Line 920999999 Schedule A, Part 1, Column 9
- Line 930999999 Schedule B, Part 1, Column 8
- Line 940999999 Schedule BA, Part 1, Column 12
- Line 950999999 Schedule DA, Part 1, Column ~~76~~
- Line 609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 970999999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column 2219
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 19
- Line 950999999 Schedule DA, Column 65
- Line 970999999 Schedule E, Part 2, Column 6

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

- 401999999 through 450999999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- 501999999 through 598999999 Common Stock (Schedule D, Part 2, Section 2 type)
- 920999999 Real Estate (Schedule A type)
- 930999999 Mortgage Loans on Real Estate (Schedule B type)
- 940999999 Other Invested Assets (Schedule BA type)
- 980999999 Other Assets

**** Columns 8 through 10 will be electronic only. ****

Column 8 – Investments Involving Related Parties

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

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

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

The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

<u>Lines 001999999 through 050999999</u>	<u>Schedule D, Part 1, Section 1, Column 21</u>
<u>Lines 101999999 through 190999999</u>	<u>Schedule D, Part 1, Section 2, Column 22</u>
<u>Lines 401999999 through 450999999</u>	<u>Schedule D, Part 2, Section 1, Column 21</u>
<u>Lines 501999999 through 598999999</u>	<u>Schedule D, Part 2, Section 2, Column 18</u>
<u>Line 930999999</u>	<u>Schedule B, Part 1, Column 16</u>
<u>Line 940999999</u>	<u>Schedule BA, Part 1, Column 21</u>
<u>Line 950999999</u>	<u>Schedule DA, Part 1, Column 20</u>
<u>Line 970999999</u>	<u>Schedule E, Part 2, Column 10</u>

The column should be left blank for the following lines:

<u>Real Estate (Schedule A type)</u>	<u>9209999999</u>
<u>Cash (Schedule E, Part 1 type)</u>	<u>9609999999</u>
<u>Other Assets</u>	<u>9809999999</u>

Column 9 – Investment Characteristics

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

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

Column 8 – Legal Entity Identifier (LEI)

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

Column 910 – ISIN Identification

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

The ISIN reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 001999999 through ~~250999999~~050999999..... Schedule D, Part 1, Section 1, Column ~~43~~5
Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 37
Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column ~~47~~
Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column 25

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

Real Estate (Schedule A type) 9209999999
Mortgage Loans on Real Estate (Schedule B type)..... 9309999999
Other Invested Assets (Schedule BA type)..... 9409999999
Short-Term Invested Assets (Schedule DA, Part 1 type)..... 9509999999
Cash (Schedule E, Part 1 type)..... 9609999999
Cash Equivalents (Schedule E, Part 2 type)..... 9709999999
Other Assets..... 9809999999

~~Column 10~~ ————— ~~Investments Involving Related Parties~~

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

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

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

~~The code reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:~~

Lines 001999999 through 250999999 Schedule D, Part 1, Column 35

~~Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 28~~
~~Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 25~~
~~Line 9309999999 Schedule B, Part 1, Column 20~~
~~Line 9409999999 Schedule BA, Part 1, Column 27~~
~~Line 9509999999 Schedule DA, Part 1, Column 23~~
~~Line 9709999999 Schedule E, Part 2, Column 12~~

The column should be left blank for the following lines:

Real Estate (Schedule A type) 9209999999
Cash (Schedule E, Part 1 type)..... 9609999999
Other Assets..... 9809999999

SCHEDULE DL – PART 2

SECURITIES LENDING COLLATERAL ASSETS

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

This schedule should include a detailed listing of reinvested collateral assets that were owned as of the end of the current statement date. For Schedule DL, reinvested collateral assets are collateral currently held as part of a securities lending program administered by the reporting entity or its agent (affiliated or unaffiliated) that can be resold or repledged. This is the **currently held collateral**, meaning original collateral if it is still in the original form received or the new invested asset resulting from the disposal and/or reinvestment of the original collateral. See *SSAP No. 103R—Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, for accounting guidance.

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity (i.e., collateral is received by the reporting entity's unaffiliated agent that can be resold or repledged).

For reinvested collateral assets from securities lending programs where the program is administered by the reporting entity's affiliated agent (i.e., collateral is received by the reporting entity's affiliated agent that can be resold or repledged), the securities may be reported on Schedule DL, Part 2 if reported in other investment schedules (e.g., Schedules A, B, BA, D, DA and E) or reported on Schedule DL, Part 1 if reported in aggregate on the Assets page, Line 10, but not both.

Reinvested collateral assets reported on Schedule DL, Part 2 are included in the other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

Bonds, preferred stocks and common stocks are to be grouped separately, showing a subtotal for each category.

Securities borrowing and securities lending transactions shall be shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per *SSAP No. 64—Offsetting and Netting of Assets and Liabilities*.

Exchange Traded Funds – as Identified by the SVO that are described in the Investment Schedules General Instructions are to be included in SVO Identified Funds.

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

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

- **Category definitions for bonds and stocks.**
- **Restricted Asset Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.**

Category

Line Number

Issuer Credit Obligations (Schedule D, Part 1, Section 1 type):

U.S. Government Obligations	0019999999
Other U.S. Government Obligations	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenues	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated).....	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans - Issued (Unaffiliated)	0189999999
Bank Loans - Issued (Affiliated)	0199999999
Bank Loans - Acquired (Unaffiliated).....	0209999999
Bank Loans - Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit.....	0249999999
Other Issuer Credit Obligations (Unaffiliated)	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
Total Issuer Credit Obligations	0509999999

Asset-Backed Securities (Schedule D, Part 2, Section 1 type):

Financial Asset-Backed – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed	1029999999
Agency Residential Mortgage-Backed Securities – Not Guaranteed	1039999999
Agency Commercial Mortgage-Backed Securities – Not Guaranteed	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated).....	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999

Financial Asset-Backed – Not Self-Liquidating

Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999

<u>Non-Financial Asset-Backed Securities – Practical Expedient</u>	
Lease-Backed Securities – Practical Expedient (Unaffiliated).....	1519999999
Lease-Backed Securities – Practical Expedient (Affiliated).....	1529999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)	1539999999
Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)	1549999999
<u>Non-Financial Asset-Backed Securities – Full Analysis</u>	
Lease-Backed Securities – Full Analysis (Unaffiliated).....	1719999999
Lease-Backed Securities – Full Analysis (Affiliated)	1729999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)	1739999999
Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated).....	1749999999
Total – Asset-Backed Securities.....	1909999999
<u>Total – Issuer Credit Obligations and Asset-Backed Securities</u>	<u>2009999999</u>

Bonds (Schedule D, Part 1):

U.S. Governments

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

All Other Governments

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

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

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

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

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

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

Issuer Obligations.....	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities.....	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999

Industrial and Miscellaneous (Unaffiliated)

Issuer Obligations.....	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities.....	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals – Industrial and Miscellaneous (Unaffiliated)	1109999999

Hybrid Securities

Issuer Obligations.....	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities.....	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals — Hybrid Securities.....	1309999999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.....	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities.....	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans — Issued.....	1459999999
Affiliated Bank Loans — Acquired.....	1469999999
Subtotals — Parent, Subsidiaries and Affiliates.....	1509999999
SVO Identified Funds	
Exchange Traded Funds — as Identified by the SVO.....	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans — Issued.....	1819999999
Unaffiliated Bank Loans — Acquired.....	1829999999
Subtotals — Unaffiliated Bank Loans.....	1909999999
Unaffiliated Certificates of Deposit.....	2019999999
Total Bonds	
Subtotals — Issuer Obligations.....	2419999999
Subtotals — Residential Mortgage Backed Securities.....	2429999999
Subtotals — Commercial Mortgage Backed Securities.....	2439999999
Subtotals — Other Loan Backed and Structured Securities	2449999999
Subtotals — SVO Identified Funds.....	2459999999
Subtotals — Affiliated Bank Loans.....	2469999999
Subtotals — Unaffiliated Bank Loans.....	2479999999
Subtotals — Unaffiliated Certificates of Deposit.....	2489999999
Subtotals — Total Bonds.....	2509999999

Detail Eliminated to Conserve Space

Column 1 — CUSIP Identification

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

For Lines 0019999999 through 2509999999, if no valid CUSIP, CINS or PPN number exists, then the CUSIP field should be zero-filled and a valid ISIN security number should be reported in Column 11.

The CUSIP reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column 1
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 1
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 1
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 1
- Line 9409999999 Schedule BA, Part 1, Column 1
- Line 9709999999 Schedule E, Part 2, Column 1

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

Real Estate (Schedule A)	9209999999
Mortgage Loans on Real Estate (Schedule B)	9309999999
Short-Term Invested Assets (Schedule DA, Part 1).....	9509999999
Cash (Schedule E, Part 1)	9609999999
Other Assets.....	9809999999

Column 2 – Description

Give a complete and accurate description of all bonds and preferred and common stocks as listed in the *Valuations of Securities*.

For SVO-Identified Bond Exchange Traded Funds—as Identified by the SVO, enter the name of the fund as it appears on the NAIC SVO-Identified Bonds ETF listing as of December 31 of the current year, the complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 – Restricted Asset Code

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

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

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

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

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

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

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column 64
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 4
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~20~~19
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 17
- Line 9409999999 Schedule BA, Part 1, Column 7
- Line 9509999999 Schedule DA, Part 1, Column 22
- Line 9709999999 Schedule E, Part 2, Column 11

For Lines 9209999999, 9309999999, 9609999999 and 9809999999, the column should be left blank.

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

- ~~NAIC Designation~~ ~~Column 4A~~
- ~~NAIC Designation Modifier~~ ~~Column 4B~~
- ~~Administrative Symbol~~ ~~Column 4C~~

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

Column 5 – Fair Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~97~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 7
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~409~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column ~~87~~
- Line 9209999999 Schedule A, Part 1, Column 10
- Line 9309999999 FV of the underlying collateral Schedule B, Part 1
- Line 9409999999 Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules but do not have a fair value column, report the amount in these columns in the other schedules for the lines shown below:

- Line 9509999999 Report B/ACV, Schedule DA, Column ~~76~~
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 9709999999 Report B/ACV, Schedule E, Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0019999999 through ~~2509999999~~0509999999 Schedule D, Part 1, Section 1, Column ~~448~~
- Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 8
- Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~87~~
- Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column ~~65~~
- Line 9209999999 Schedule A, Part 1, Column 9
- Line 9309999999 Schedule B, Part 1, Column 8
- Line 9409999999 Schedule BA, Part 1, Column 12
- Line 9509999999 Schedule DA, Part 1, Column ~~76~~
- Line 9609999999 Report Balance, Schedule E, Part 1, Column 6
- Line 9709999999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 001999999 through ~~250999999~~050999999 Schedule D, Part 1, Section 1, Column 2219
- Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 19
- Line 950999999 Schedule DA, Column 65
- Line 970999999 Schedule E, Part 2, Column 6

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

- 401999999 through 450999999 Preferred Stock (Schedule D, Part 2, Section 1)
- 501999999 through 598999999 Common Stock (Schedule D, Part 2, Section 2)
- 920999999 Real Estate (Schedule A)
- 930999999 Mortgage Loans on Real Estate (Schedule B)
- 940999999 Other Invested Assets (Schedule BA)
- 980999999 Other Assets

**** Columns 8 through 10 will be electronic only. ****

Column 8 – Investments Involving Related Parties

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

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

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

The code reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 001999999 through 050999999 Schedule D, Part 1, Section 1, Column 21
Lines 101999999 through 190999999 Schedule D, Part 1, Section 2, Column 22
Lines 401999999 through 450999999 Schedule D, Part 2, Section 1, Column 21
Lines 501999999 through 598999999 Schedule D, Part 2, Section 2, Column 18
Line 930999999 Schedule B, Part 1, Column 16
Line 940999999 Schedule BA, Part 1, Column 21
Line 950999999 Schedule DA, Part 1, Column 20
Line 970999999 Schedule E, Part 2, Column 10

The column should be left blank for the following lines:

Real Estate (Schedule A) 9209999999
Cash (Schedule E, Part 1) 9609999999
Other Assets..... 9809999999

Column 9 – Investment Characteristics

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

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

Column 8 – Legal Entity Identifier (LEI)

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

Column 910 – ISIN Identification

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

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0019999999 through ~~2509999999~~0509999999..... Schedule D, Part 1, Section 1, Column ~~435~~
Lines 1019999999 through 1909999999 Schedule D, Part 1, Section 2, Column 37
Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column ~~427~~
Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 254

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

Real Estate (Schedule A) 9209999999
Mortgage Loans on Real Estate (Schedule B) 9309999999
Other Invested Assets (Schedule BA)..... 9409999999
Short-Term Invested Assets (Schedule DA, Part 1)..... 9409999999
Cash (Schedule E, Part 1) 9609999999
Cash Equivalents (Schedule E, Part 2)..... 9709999999
Other Assets..... 9809999999

~~Column 10 — Investments Involving Related Parties~~

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

~~Enter one of the following codes to identify the role of the related party in the investment.~~

- ~~1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
- ~~2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
- ~~4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
- ~~5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
- ~~6. The investment does not involve a related party.~~

~~The code reported for this column should be same for the security as reported in other schedules for the lines shown below:~~

~~Lines 0019999999 through 2509999999 Schedule D, Part 1, Column 35~~

~~Lines 4019999999 through 4509999999 Schedule D, Part 2, Section 1, Column 28~~
~~Lines 5019999999 through 5989999999 Schedule D, Part 2, Section 2, Column 25~~
~~Line 9309999999 Schedule B, Part 1, Column 20~~
~~Line 9409999999 Schedule BA, Part 1, Column 27~~
~~Line 9509999999 Schedule DA, Part 1, Column 23~~
~~Line 9709999999 Schedule E, Part 2, Column 12~~

The column should be left blank for the following lines:

Real Estate (Schedule A) 9209999999
Cash (Schedule E, Part 1) 9609999999
Other Assets 9809999999

SCHEDULE E – PART 2 – CASH EQUIVALENTS

INVESTMENTS OWNED END OF CURRENT QUARTER

List all investments owned whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were three months or less, as defined as cash equivalents in accordance with *SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments*. Include Money Market Mutual Funds.


Detail Eliminated to Conserve Space


<u>Category</u>	<u>Line Number</u>
Bonds	
<u>Issuer Credit Obligations:</u>	
U.S. Government Obligations	0019999999
Other U.S. Government Securities	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
Closed End Funds & REITS (Unaffiliated)	0169999999
<u>Bonds Issued from SEC-Registered Business Development Corps.</u>	
Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0259999999
Other Issuer Credit Obligations (Affiliated).....	0269999999
<u>U.S. Governments</u>	
Issuer Obligations.....	0019999999
Residential Mortgage-Backed Securities	0029999999
Commercial Mortgage-Backed Securities.....	0039999999
Other Loan Backed and Structured Securities	0049999999
Subtotals—U.S. Government Bonds.....	0109999999
<u>All Other Governments</u>	
Issuer Obligations.....	0219999999
Residential Mortgage-Backed Securities	0229999999
Commercial Mortgage-Backed Securities.....	0239999999

Other Loan Backed and Structured Securities	0249999999
Subtotals—All Other Government Bonds	0309999999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	0419999999
Residential Mortgage Backed Securities	0429999999
Commercial Mortgage Backed Securities	0439999999
Other Loan Backed and Structured Securities	0449999999
Subtotals—States, Territories and Possessions (Direct and Guaranteed)	0509999999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	0619999999
Residential Mortgage Backed Securities	0629999999
Commercial Mortgage Backed Securities	0639999999
Other Loan Backed and Structured Securities	0649999999
Subtotals—Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	0709999999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	
Issuer Obligations	0819999999
Residential Mortgage Backed Securities	0829999999
Commercial Mortgage Backed Securities	0839999999
Other Loan Backed and Structured Securities	0849999999
Subtotals—Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions	0909999999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations	1019999999
Residential Mortgage Backed Securities	1029999999
Commercial Mortgage Backed Securities	1039999999
Other Loan Backed and Structured Securities	1049999999
Subtotals—Industrial and Miscellaneous (Unaffiliated)	1109999999
Hybrid Securities	
Issuer Obligations	1219999999
Residential Mortgage Backed Securities	1229999999
Commercial Mortgage Backed Securities	1239999999
Other Loan Backed and Structured Securities	1249999999
Subtotals—Hybrid Securities	1309999999
Parent, Subsidiaries and Affiliates Bonds	
Issuer Obligations	1419999999
Residential Mortgage Backed Securities	1429999999
Commercial Mortgage Backed Securities	1439999999
Other Loan Backed and Structured Securities	1449999999
Affiliated Bank Loans—Issued	1459999999
Affiliated Bank Loans—Acquired	1469999999
Subtotals—Parent, Subsidiaries and Affiliates Bonds	1509999999
SVO Identified Funds	
Exchange Traded Funds—as Identified by the SVO	1619999999
Unaffiliated Bank Loans	
Unaffiliated Bank Loans—Issued	1819999999
Unaffiliated Bank Loans—Acquired	1829999999
Subtotals—Unaffiliated Bank Loans	1909999999

Total Bonds Issuer Credit Obligations

Subtotals – Issuer Obligations.....	2419999999
Subtotals – Residential Mortgage Backed Securities.....	2429999999
Subtotals – Commercial Mortgage Backed Securities.....	2439999999
Subtotals – Other Loan Backed and Structured Securities.....	2449999999
Subtotals – SVO Identified Funds.....	2459999999
Subtotals – Affiliated Bank Loans Issuer Credit Obligations (Unaffiliated).....	24699999990489999999
Subtotals – Unaffiliated Bank Loans Issuer Credit Obligations (Affiliated).....	24799999990499999999
Subtotals – Bonds Issuer Credit Obligations.....	25099999990509999999
Sweep Accounts.....	8109999999
Exempt Money Market Mutual Funds – as Identified by SVO	8209999999
All Other Money Market Mutual Funds	8309999999
Qualified Cash Pools Under SSAP No. 2R.....	8409999999
Other Cash Equivalents	8509999999
Total Cash Equivalents.....	8609999999

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Detail Eliminated to Conserve Space

Column 3 – Restricted Asset Code

Enter “%” in this column for all investments except qualifying cash pooling structures per SSAP No. 2R and money market mutual funds which have been reported on this schedule for more than one consecutive quarter.

If a cash equivalent is not under the exclusive control of the reporting entity, it is to be identified by placing one of the **codes identified in the Investment Schedules General Instructions** in this column.

If the “%” code is used, the “%” code should appear first, immediately followed by the appropriate code for not being under the exclusive control of the company (**identified in the Investment Schedules General Instructions**).

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Detail Eliminated to Conserve Space

**** Column 10 and 11 will be electronic only. ****

Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.

2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.

3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
6. The investment does not involve a related party.

Column 10 ————— Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 ————— Investments Involving Related Parties

~~Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.~~

Enter one of the following codes to identify the role of the related party in the investment.

1. ~~Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.~~
2. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.~~
3. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.~~
4. ~~Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.~~
5. ~~The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.~~
6. ~~The investment does not involve a related party.~~

SCHEDULE D – PART 1 – SECTION 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Actual Cost	6 Par Value	7 Fair Value	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value			13 Stated Rate Of Interest	14 Effective Rate Of Interest	Interest		17 Interest Received During Year	18 Acquired Date	Dates		
								9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other- Than- Temporary Impairment Recognized			12 Total Foreign Exchange Change in B./A.C.V.	15 Interest When Paid			16 Interest Income Due & Accrued	19 Stated Contractual Maturity Date	20 Payment Due at Maturity
050999999...	Total Issuer Credit Obligations																		

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A \$ 1B \$ 1C \$ 1D \$ 1E \$ 1F \$
 2A \$ 2B \$ 2C \$
 3A \$ 3B \$ 3C \$
 4A \$ 4B \$ 4C \$
 5A \$ 5B \$ 5C \$
 6 \$

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/issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. governments						
1.02 All other governments/Non-U.S. sovereign jurisdiction securities						
1.03 U.S. states, territories and possessions, etc. guaranteed/Municipal bonds						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed/SVO-identified funds / mortgage loans						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed/All other issuer credit obligations (unaffiliated)						
1.06 Industrial and miscellaneous/All other issuer credit obligations (affiliated)						
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						
1.1207 Total long-term bonds/issuer credit obligations						
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities – self-liquidating (unaffiliated)						
2.02 Financial asset-backed securities – self-liquidating (affiliated)						
2.03 Financial asset-backed securities – not self-liquidating (unaffiliated)						
2.04 Financial asset-backed securities – not self-liquidating (affiliated)						
2.05 Non-financial asset-backed securities (unaffiliated)						
2.06 Non-financial asset-backed securities (affiliated)						
2.07 Total asset-backed securities						
23. Preferred stocks (Schedule D, Part 2, Section 1):						
23.01 Industrial and miscellaneous (Unaffiliated)						
23.02 Parent, subsidiaries and affiliates						
23.03 Total preferred stocks						
34. Common stocks (Schedule D, Part 2, Section 2):						
34.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
34.02 Industrial and miscellaneous Other (Unaffiliated)						
34.03 Parent, subsidiaries and affiliates Publicly traded						
34.04 Parent, subsidiaries and affiliates Other						
34.05 Mutual funds						
34.06 Unit investment trusts						
34.07 Closed-end funds						
34.08 Exchange traded funds						
34.09 Total common stocks						
45. Mortgage loans (Schedule B):						
45.01 Farm mortgages						
45.02 Residential mortgages						
45.03 Commercial mortgages						
45.04 Mezzanine real estate loans						
45.05 Total valuation allowance						
45.06 Total mortgage loans						
56. Real estate (Schedule A):						
56.01 Properties occupied by company						
56.02 Properties held for production of income						
56.03 Properties held for sale						
56.04 Total real estate						
67. Cash, cash equivalents and short-term investments:						
67.01 Cash (Schedule E, Part 1)						
67.02 Cash equivalents (Schedule E, Part 2)						
67.03 Short-term investments (Schedule DA)						
67.04 Total cash, cash equivalents and short-term investments						
78. Contract loans						
89. Derivatives (Schedule DB)						
910. Other invested assets (Schedule BA)						
1011. Receivables for securities						
1112. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
1213. Other invested assets (Page 2, Line 11)						
1314. Total invested assets						

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book-/adjusted carrying value, December 31 of prior year	_____
2.	Cost of bonds and stocks acquired, Part 3, Column 76.....	_____
3.	Accrual of discount.....	_____
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 129.....	_____
4.2	Part 2, Section 1, Column 15.....	_____
4.3	Part 2, Section 2, Column 13.....	_____
4.4	Part 4, Column 110.....	_____
5.	Total gain (loss) on disposals, Part 4, Column 1918.....	_____
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 76.....	_____
7.	Deduct amortization of premium.....	_____
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 1512.....	_____
8.2	Part 2, Section 1, Column 19.....	_____
8.3	Part 2, Section 2, Column 16.....	_____
8.4	Part 4, Column 1514.....	_____
9.	Deduct current year's other-than-temporary impairment recognized:	
9.1	Part 1, Column 1411.....	_____
9.2	Part 2, Section 1, Column 17.....	_____
9.3	Part 2, Section 2, Column 14.....	_____
9.4	Part 4, Column 1312.....	_____
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....	_____
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	_____
12.	Deduct total nonadmitted amounts.....	_____
13.	Statement value at end of current period (Line 11 minus Line 12).....	_____

SCHEDULE D – 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				
<u>Issuer Credit Obligations</u>				
Governments (including all obligations guaranteed by governments) and Municipalities	1. United States .....	.....	.....	.....
	2. Canada .....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....
	4. Totals	.....	.....	.....
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	.....	.....	.....
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) All Other Issuer Credit Obligations (unaffiliated)	85. United States .....	.....	.....	.....
	96. Canada .....	.....	.....	.....
	107. Other Countries.....	.....	.....	.....
	118. Totals	.....	.....	.....
Parent, Subsidiaries and Affiliates All Other Issuer Credit Obligations (affiliated)	129. Totals	.....	.....	.....
	10. Total Issuer Credit Obligations	.....	.....	.....
<u>Asset-Backed Securities</u>				
Asset-Backed Securities (unaffiliated)	11. United States .....	.....	.....	.....
	12. Canada .....	.....	.....	.....
	13. Other Countries.....	.....	.....	.....
	14. Totals	.....	.....	.....
Asset-Backed Securities (affiliated)	15. Totals	.....	.....	.....
	16. Total Asset-Backed Securities	.....	.....	.....
	1317. Total Bonds	.....	.....	.....
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)	1418. United States .....	.....	.....	.....
	1519. Canada .....	.....	.....	.....
	1620. Other Countries.....	.....	.....	.....
	1721. Totals	.....	.....	.....
Parent, Subsidiaries and Affiliates	1822. Totals	.....	.....	.....
	1923. Total Preferred Stocks	.....	.....	.....
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	2024. United States .....	.....	.....	.....
	2125. Canada .....	.....	.....	.....
	2226. Other Countries.....	.....	.....	.....
	2327. Totals	.....	.....	.....
Parent, Subsidiaries and Affiliates	2428. Totals	.....	.....	.....
	2529. Total Common Stocks	.....	.....	.....
	2630. Total Stocks	.....	.....	.....
	2731. 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 4251.7	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 Obligations												
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 U.S. Governments Securities												
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 Non-U.S. Sovereign Jurisdiction Securities												
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 Municipal Bonds – General Obligations												
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 Municipal Bonds – Special Revenue												
5.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
5.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
5.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
5.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
5.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
5.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
5.7 Totals						XXX						

SCHEDULE D – PART 1A – SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 1-7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous Project Finance Bonds Issued by Operating Entities (unaffiliated/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 Project Finance Bonds Issued by Operating Entities (Affiliated)												
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 Corporate Bonds (Unaffiliated)												
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 Corporate Bonds (Affiliated)												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
10. Unaffiliated Bank Loans Mandatory Convertible Bonds (Unaffiliated)												
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 Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1.....						XXX			XXX	XXX		
11.2 NAIC 2.....						XXX			XXX	XXX		
11.3 NAIC 3.....						XXX			XXX	XXX		
11.4 NAIC 4.....						XXX			XXX	XXX		
11.5 NAIC 5.....						XXX			XXX	XXX		
11.6 NAIC 6.....						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
12.7 Totals						XXX						
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
13.7 Totals						XXX						
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
14.7 Totals	XXX	XXX	XXX	XXX	XXX							
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
15.7 Totals	XXX	XXX	XXX	XXX	XXX							
16. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)												
16.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
16.7 Totals						XXX						
17. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)												
17.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
17.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
18.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
18.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
18.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
18.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
18.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
18.7 Totals						XXX						
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
19.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
19.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
19.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
19.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
19.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
19.7 Totals						XXX						
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
20.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
20.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
20.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
20.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
20.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
20.7 Totals						XXX						
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
21.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
21.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
21.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
21.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
21.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
21.7 Totals						XXX						
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
22.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
22.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
22.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
22.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
22.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
22.7 Totals						XXX						
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
23.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
23.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
23.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
23.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
23.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
23.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
24. Certificates of Deposit												
24.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
24.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
24.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
24.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
24.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
24.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
24.7 Totals						XXX						
25. Other Issuer Credit Obligations (Unaffiliated)												
25.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
25.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
25.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
25.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
25.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
25.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
25.7 Totals						XXX						
26. Other Issuer Credit Obligations (Affiliated)												
26.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
26.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
26.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
26.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
26.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
26.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
26.7 Totals						XXX						
27. Agency Residential Mortgage-Backed Securities - Guaranteed												
27.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
27.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
27.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
27.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
27.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
27.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
27.7 Totals						XXX						
28. Agency Commercial Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
28.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
28.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
28.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
28.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
28.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
28.7 Totals						XXX						
29. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
29.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
29.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
29.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
29.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
29.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
29.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
29.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
30. Agency Commercial Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
30.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
30.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
30.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
30.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
30.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
30.7 Totals						XXX						
31. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
31.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
31.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
31.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
31.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
31.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
31.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
31.7 Totals						XXX						
32. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
32.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
32.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
32.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
32.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
32.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
32.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
32.7 Totals						XXX						
33. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
33.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
33.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
33.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
33.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
33.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
33.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
33.7 Totals						XXX						
34. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
34.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
34.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
34.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
34.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
34.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
34.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
34.7 Totals						XXX						
35. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
35.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
35.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
35.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
35.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
35.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
35.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
35.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
36. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
36.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
36.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
36.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
36.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
36.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
36.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
36.7 Totals						XXX						
37. Other Financial Asset-Backed Securities (Unaffiliated)												
37.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
37.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
37.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
37.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
37.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
37.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
37.7 Totals						XXX						
38. Other Financial Asset-Backed Securities (Affiliated)												
38.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
38.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
38.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
38.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
38.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
38.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
38.7 Totals						XXX						
39. Equity-Backed Securities (Unaffiliated)												
39.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
39.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
39.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
39.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
39.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
39.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
39.7 Totals						XXX						
40. Equity-Backed Securities (Affiliated)												
40.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
40.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
40.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
40.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
40.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
40.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
40.7 Totals						XXX						
41. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
41.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
41.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
41.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
41.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
41.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
41.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
41.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
42.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
42.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
42.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
42.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
42.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
42.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
42.7 Totals						XXX						
43. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
43.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
43.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
43.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
43.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
43.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
43.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
43.7 Totals						XXX						
44. Lease-Backed Securities – Practical Expedient (Affiliated)												
44.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
44.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
44.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
44.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
44.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
44.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
44.7 Totals						XXX						
45. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
45.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
45.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
45.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
45.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
45.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
45.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
45.7 Totals						XXX						
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
46.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
46.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
46.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
46.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
46.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
46.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
46.7 Totals						XXX						
47. Lease-Backed Securities – Full Analysis (Unaffiliated)												
47.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
47.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
47.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
47.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
47.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
47.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
47.7 Totals						XXX						

SCHEDULE D – PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 51.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
48. Lease-Backed Securities – Full Analysis (Affiliated)												
48.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
48.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
48.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
48.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
48.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
48.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
48.7 Totals						XXX						
49. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
49.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
49.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
49.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
49.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
49.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
49.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
49.7 Totals						XXX						
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
50.1 NAIC 1.....	XXX	.....	.....	.....	.....	.....	.....
50.2 NAIC 2.....	XXX	.....	.....	.....	.....	.....	.....
50.3 NAIC 3.....	XXX	.....	.....	.....	.....	.....	.....
50.4 NAIC 4.....	XXX	.....	.....	.....	.....	.....	.....
50.5 NAIC 5.....	XXX	.....	.....	.....	.....	.....	.....
50.6 NAIC 6.....	XXX	.....	.....	.....	.....	.....	.....
50.7 Totals						XXX						

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 42-51.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
42-51. Total Bonds Current Year												
42-51.1 NAIC 1	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
42-51.2 NAIC 2	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
42-51.3 NAIC 3	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
42-51.4 NAIC 4	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
42-51.5 NAIC 5	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
42-51.6 NAIC 6	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
42-51.7 Totals ..	.....	.....	.....	.....	.....	.....	(b).....	.....	XXX	XXX	.....	.....
42-51.8. Line 42-51.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
43-52. Total Bonds Prior Year												
43-52.1 NAIC 1	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
43-52.2 NAIC 2	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
43-52.3 NAIC 3	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
43-52.4 NAIC 4	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....	.....	.....
43-52.5 NAIC 5	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
43-52.6 NAIC 6	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....	.....	.....	.....
43-52.7 Totals	.....	.....	.....	.....	.....	.....	XXX	XXX	(b).....	.....	.....	.....
43-52.8. Line 43-52.7 as a % of Col. 9	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX	.....	.....
44-53. Total Publicly Traded Bonds												
44-53.1 NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.7 Totals	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
44-53.8. Line 44-53.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
44-53.9. Line 44-53.7 as a % of Line 42-51.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
45-54. Total Privately Placed Bonds												
45-54.1 NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.7 Totals	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	.....
45-54.8. Line 45-54.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....
45-54.9. Line 45-54.7 as a % of Line 42-51.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....

(a) Includes \$..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$..... current year of bonds with Z designations and \$..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

- (c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE D — PART 1A — SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1-Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX						
1.02 Residential Mortgage Backed Securities						XXX						
1.03 Commercial Mortgage Backed Securities						XXX						
1.04 Other Loan Backed and Structured Securities												
1.05 Totals						XXX						
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage Backed Securities						XXX						
2.03 Commercial Mortgage Backed Securities						XXX						
2.04 Other Loan Backed and Structured Securities												
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage Backed Securities						XXX						
3.03 Commercial Mortgage Backed Securities						XXX						
3.04 Other Loan Backed and Structured Securities												
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage Backed Securities						XXX						
4.03 Commercial Mortgage Backed Securities						XXX						
4.04 Other Loan Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage Backed Securities						XXX						
5.03 Commercial Mortgage Backed Securities						XXX						
5.04 Other Loan Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations						XXX						
6.02 Residential Mortgage Backed Securities						XXX						
6.03 Commercial Mortgage Backed Securities						XXX						
6.04 Other Loan Backed and Structured Securities						XXX						
6.05 Totals						XXX						
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage Backed Securities						XXX						
7.03 Commercial Mortgage Backed Securities						XXX						
7.04 Other Loan Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage Backed Securities						XXX						
8.03 Commercial Mortgage Backed Securities						XXX						
8.04 Other Loan Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans Issued						XXX						
8.06 Affiliated Bank Loans Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D — PART 1A — SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
	1-Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange-Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans Issued						XXX						
10.02 Unaffiliated Bank Loans Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations						XXX			XXX	XXX		
12.02 Residential Mortgage Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage Backed Securities						XXX			XXX	XXX		
12.04 Other Loan Backed and Structured Securities						XXX			XXX	XXX		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals						XXX			XXX	XXX		
12.10 Lines 12.09 as a % Col. 7								XXX	XXX	XXX		
13. Total Bonds Prior Year												
13.01 Issuer Obligations						XXX	XXX	XXX				
13.02 Residential Mortgage Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage Backed Securities						XXX	XXX	XXX				
13.04 Other Loan Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals						XXX	XXX	XXX				
13.10 Line 13.09 as a % of Col. 9							XXX	XXX		XXX		
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations						XXX						XXX
14.02 Residential Mortgage Backed Securities						XXX						XXX
14.03 Commercial Mortgage Backed Securities						XXX						XXX
14.04 Other Loan Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals												XXX
14.10 Line 14.09 as a % of Col. 7								XXX	XXX	XXX		XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX		XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations						XXX					XXX	
15.02 Residential Mortgage Backed Securities						XXX					XXX	
15.03 Commercial Mortgage Backed Securities						XXX					XXX	
15.04 Other Loan Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals											XXX	
15.10 Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

CASH FLOW

Cash from Operations	1 Current Year	2 Prior Year
1. Premiums collected net of reinsurance
2. Net investment income
3. Miscellaneous income.....
4. Total (Lines 1 through 3).....
5. Benefit and loss related payments
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....
7. Commissions, expenses paid and aggregate write-ins for deductions
8. Dividends paid to policyholders
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses).....
10. Total (Lines 5 through 9).....
11. Net cash from operations (Line 4 minus Line 10).....
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....
12.2 Stocks.....
12.3 Mortgage loans
12.4 Real estate.....
12.5 Other invested assets
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....
12.7 Miscellaneous proceeds.....
12.8 Total investment proceeds (Lines 12.1 to 12.7).....
13. Cost of investments acquired (long-term only <u>exclude cash equivalents and short-term investments</u>):		
13.1 Bonds.....
13.2 Stocks.....
13.3 Mortgage loans
13.4 Real estate.....
13.5 Other invested assets
13.6 Miscellaneous applications.....
13.7 Total investments acquired (Lines 13.1 to 13.6).....
14. Net increase (decrease) in contract loans and premium notes.....
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes
16.2 Capital and paid in surplus, less treasury stock.....
16.3 Borrowed funds
16.4 Net deposits on deposit-type contracts and other insurance liabilities
16.5 Dividends to stockholders
16.6 Other cash provided (applied)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year
19.2 End of year (Line 18 plus Line 19.1).....

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001 .....	.....	.....
20.0002 .....	.....	.....
20.0003 .....	.....	.....
20.9996 .....	.....	.....

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds Issuer Credit Obligations			
31.2 Asset-Backed Securities			
31.23 Preferred Stocks			
31.34 Totals			

SCHEDULE D – PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a).....
2. NAIC 2 (a).....
3. NAIC 3 (a).....
4. NAIC 4 (a).....
5. NAIC 5 (a).....
6. NAIC 6 (a).....
7. Total Bonds								
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1 (a).....
9. NAIC 2 (a).....
10. NAIC 3 (a).....
11. NAIC 4 (a).....
12. NAIC 5 (a).....
13. NAIC 6 (a).....
14. Total Bonds								
PREFERRED STOCK								
15. NAIC 1
16. NAIC 2
17. NAIC 3
18. NAIC 4
19. NAIC 5
20. NAIC 6
21. Total Preferred Stock								
22. Total Bonds-ICO, ABS, & Preferred Stock								

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....; NAIC 2 \$.....; NAIC 3 \$.....; NAIC 4 \$.....; NAIC 5 \$.....; NAIC 6 \$.....

