

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

<p align="right">DATE: <u>09/26/2024</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>2024-13BWG</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 [X]</p> <p>Modifies Required Disclosure []</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 type="checkbox"/> INSTRUCTIONS | <input checked="" type="checkbox"/> CROSSCHECKS |
| <input type="checkbox"/> QUARTERLY STATEMENT | <input checked="" type="checkbox"/> BLANK | |
| <input checked="" type="checkbox"/> Life, Accident & Health/Fraternal | <input 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) | <input type="checkbox"/> Life (Health Supplement) |

Anticipated Effective Date: Annual 2025

IDENTIFICATION OF ITEM(S) TO CHANGE

Update the annual investment schedules for editorial items to the bond project. (Investment Sch. General Instructions, Sch. D Verification, Sch. D Part 1A, Sch. D Part 3 & 4, Sch. DL Part 1 & 2, and Sch. E Part 1 & 2)

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

The purpose of this proposal is to show annual editorials for the bond project in one proposal instead of the editorial lists over multiple Blanks Working Group calls.

*****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.

Revised 11/17/2022

Listing of Items to be Updated in the Annual Investment Schedule Instructions/Blanks:

1. Investment Schedule General Instructions:
 - Add “Restricted Asset Code” label.
 - Add clarifying instructions for ABS – Non-Mortgage Backed (MBS) (SBA and SBIC) to Agency CMBS – Fully Guaranteed (Exempt from RBC) and Agency CMBS – Not/Partially Guaranteed (Not Exempt from RBC).
2. Schedule BA, Part 1, 2 & 3:
 - Column 1 CUSIP - Update CUSIP Global Services reference
3. Schedule D, Part 1, Section 1:
 - Column 1 CUSIP, Column 33 Issuer, & Column 34 Issue - Update CUSIP Global Services reference
 - Column 24 Agency, Sovereign Jurisdiction or State Abbreviation Update instructions to be consistent with the changes adopted by the VOSTF #2024-002.01.
 - Column 28 Call Date – remove “MW” code from instructions because only a date can be reported in this column. Add a new column called “Call Date – Make Whole Call Provision” and renumber remaining columns.
4. Schedule D, Part 1, Section 2:
 - Column 1 CUSIP, Column 35 Issuer, & Column 36 Issue – Update CUSIP Global Services reference
 - Column 21 Origination Balloon Payment % - clarify what ABS categories should report in this column.
 - Column 29 Current Overcollateralization Percentage – slightly change wording for instructions.
 - Column 31 Origination Overcollateralization Percentage – clarify what ABS categories should report in this column.
 - Column 32 Expected Payoff Date at Acquisition – clarify that the information reported should be when the company acquires the security.
5. Schedule D, Part 2, Section 1:
 - Column 1 CUSIP, Column 25 Issuer, & Column 26 Issue – Update CUSIP Global Services reference
6. Schedule D, Part 2, Section 2:
 - Column 1 CUSIP, Column 23 Issuer, & Column 24 Issue – Update CUSIP Global Services reference
7. Schedule D, Part 3:
 - Add Subtotal lines 0489999999, 0499999999, 1889999999, and 1899999999
 - Column 1 CUSIP, Column 12 Issuer, & Column 13 Issue – Update CUSIP Global Services reference
8. Schedule D, Part 4:
 - Add Subtotal lines 0489999999, 0499999999, 1889999999, and 1899999999
 - Column 1 CUSIP, Column 24 Issuer, & Column 25 Issue – Update CUSIP Global Services reference
 - Column 20 Stated Contractual Maturity Date – add clarifying language on when this field should be left blank.
9. Schedule D, Part 5:
 - Add Subtotal lines 0489999999, 0499999999, 1889999999, and 1899999999
 - Column 1 CUSIP, Column 24 Issuer, & Column 25 Issue – Update CUSIP Global Services reference
10. Schedule D, Part 6, Section 1:
 - Column 1 CUSIP – Update CUSIP Global Services reference

11. Schedule DA, Part 1:

- Remove SVO Bond ETF lines because they shouldn't be reported on this schedule.
- Add instructions for Column 13 Due and Accrued
- Add instructions for Column 19 Paid for Accrued

12. Schedule DL, Part 1 & 2:

- Add subtotal lines for ICO Unaffiliated (0489999999) and Affiliated (0499999999) and ABS Unaffiliated (1889999999) and Affiliated (1899999999).
- Update Header name for ABS lines to Schedule D, Part 1, Section 2.
- Column 1 CUSIP - Update line references for the CUSIP column and update CUSIP Global Services reference.
- Part 2 - Column 10 add updated instructions that were made to Part 1 in proposal 2023-06BWG but missed in Part 2.

13. Schedule E, Part 2:

- Remove SVO Bond ETF lines because they shouldn't be reported on this schedule.
- Update Subtotal lines for Total Cash Equivalents for Unaffiliated and Affiliated.
- Add back the % code instructions for the Restricted Asset Code column.

14. Schedule D, Part 1A:

- Columns 9 and 10 on the Blank have been XXX'd out for year-end 2025 and will be opened back up for year-end 2026. A note has also been added to the instructions for prior year columns
- Section 51 rows referenced section 50 and has been updated to reference section 51.
- Sections 53 and 54 need to reference section 52.
- Column 8 header needs to reference section 52.

15. Supplemental Investment Risk Interrogatories:

- Update line 3 – Reference to Schedule D, Part 1A line should be Line 52

16. Combined Annual Statement for Affiliated Property/Casualty Insurers:

- Remove Sections 1 & 2 from the reference to Schedule D, Part 1A
- Update line reference for Schedule D, Part 1 issuer credit obligations and asset-backed securities.

17. General Interrogatories:

- Update line 31 – old line 31.4 should be 31.5

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

INVESTMENT SCHEDULES GENERAL INSTRUCTIONS

(Applies to all investment schedules)

Detail Eliminated To Conserve Space

Restricted Asset Code: 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 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

Detail Eliminated To Conserve Space

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, if applicable) 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 – Fully Guaranteed (Exempt from RBC):

Include ‘agency’ residential mortgage-backed securities where the mortgages or bonds are guaranteed (i.e., they are backed by the full faith and credit of the U.S. Government) as to principal and interest by federal and federally sponsored agencies such as the Government National Mortgage Association (GNMA). 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 Referenced Securities shall not be captured within this category.

Agency Commercial Mortgage-Backed Securities – Fully Guaranteed (Exempt from RBC):

Include ‘agency’ commercial mortgage-backed securities where the mortgages or bonds are guaranteed (i.e., they are backed by the full faith and credit of the U.S. Government) as to principal and interest by federal and federally sponsored agencies such as the Government National Mortgage Association (GNMA). 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 Referenced Securities shall not be captured within this category. This category shall also include ABS securities that are fully and unconditionally guaranteed or insured as to the timely payment of principal and interest by the full faith and credit of the U.S. government that do not qualify for reporting as RMBS. Only fully and unconditionally guaranteed or insured structures shall be captured in this reporting line. Please refer to the Purpose and Procedures Manual of the NAIC Investment Analysis Office for determination of fully guaranteed structures.

Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC):

Include residential mortgage-backed securities issued by an agency that is not or partially guaranteed (i.e., they are not backed by the full faith and credit of the U.S. Government) as to principal and interest by federal or federally sponsored agencies such as Federal National Mortgage Association (FNMA) or Federal Home Loan Mortgage Corporation (FHLMC). This category shall include mortgage-referenced securities issued by a government-sponsored enterprise (e.g., FNMA or FHLMC) in the form of a credit-risk-transfer in which the security is tied to a pool of residential mortgages. These items reflect instruments in which the payments received are linked to the credit and principal payment risk of the underlying mortgage loan borrowers captured in the referenced pool of mortgages. For these instruments, the holder may not receive a return of their full principal as repayment is contingent on repayment by the mortgage loan borrowers in the referenced pool of mortgages.

Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC):

Include commercial mortgage-backed securities issued by an agency that is not or partially guaranteed (i.e., they are not backed by the full faith and credit of the U.S. Government) as to principal and interest by federal or federally sponsored agencies such as Federal National Mortgage Association (FNMA) or Federal Home Loan Mortgage Corporation (FHLMC). This category shall include mortgage-referenced securities issued by a government-sponsored enterprise (e.g., FNMA or FHLMC) in the form of a credit-risk-transfer in which the security is tied to a pool of commercial mortgages. These items reflect instruments in which the payments received are linked to the credit and principal payment risk of the underlying mortgage loan borrowers captured in the referenced pool of mortgages. For these instruments, the holder may not receive a return of their full principal as repayment is contingent on repayment by the mortgage loan borrowers in the referenced pool of mortgages. This category shall also include ABS securities that are agency-issued and not fully and unconditionally guaranteed or insured as to the timely payment of principal and interest by the full faith and credit of the U.S. government (excluding RMBS).



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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, if applicable) that results with a conversion into cash over a period of time (e.g., receivables or other such assets)

SCHEDULE BA – PART 1

OTHER LONG-TERM INVESTED ASSETS OWNED DECEMBER 31 OF CURRENT YEAR

Refer to *SSAP No. 23—Foreign Currency Transactions and Translations* for accounting guidance.

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~CUSIP Global Services: www.cusip.com/cusip/index.htm.



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SCHEDULE BA – PART 2

OTHER LONG-TERM INVESTED ASSETS ACQUIRED AND ADDITIONS MADE DURING THE YEAR

This schedule should reflect not only those newly acquired long-term invested assets, but also any increases or additions to long-term invested assets acquired in the current and prior periods, including, for example, capital calls from existing limited partnerships.

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~CUSIP Global Services: www.cusip.com/cusip/index.htm.



Detail Eliminated To Conserve Space

SCHEDULE BA – PART 3

OTHER LONG-TERM INVESTED ASSETS DISPOSED, TRANSFERRED OR REPAID DURING THE YEAR

This schedule should reflect not only disposals of an entire “other invested asset” but should also include partial disposals and amounts received during the year on investments still held, including, for example, return of capital distributions from limited partnerships.

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~CUSIP Global Services: www.cusip.com/cusip/index.htm.

SCHEDULE D – PART 1- SECTION 1

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



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~~ CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~ CUSIP Global Services: 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 35.



Detail Eliminated To Conserve Space

Column 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

Column 34 – 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

Detail Eliminated To Conserve Space

Column 24 – Agency, Sovereign Jurisdiction or State Abbreviation

Applies to:

U.S. Government Obligations (Exempt from RBC)	0019999999
Other U.S. Government Obligations (Not Exempt from RBC)	0029999999
Non-U.S. Sovereign Jurisdiction Securities.....	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed)	0049999999
Municipal Bonds – Special Revenue	0059999999

For ~~items captured as U.S. government or Other U.S. government, report “US” for treasury issued items and for non treasury items~~ U.S. Government Obligations or Other U.S. Government Obligations, 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. Sovereign Jurisdiction Securities, report the country abbreviation detailed in the Annual Statement Instructions Appendix.

For ~~municipal bonds, include~~ Municipal Bonds – General Obligation and Municipal Bonds – Special Revenue report 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.

Detail Eliminated To Conserve Space

Column 28 – Call Date

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 – Call Date – Make Whole Call Provision

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 in Column 28 – Call Date.

Leave blank if no make whole call provision or if the information is known that the issuer expects to invoke the make whole provision.

- Column ~~29~~30 – Call Price – *Detail Eliminated to Conserve Space*
- Column ~~30~~31 – Effective Date of Maturity – *Detail Eliminated to Conserve Space*
- Column ~~31~~32 – Aggregate Deferred Interest – *Detail Eliminated to Conserve Space*
- Column ~~32~~33 – PIK Interest – *Detail Eliminated to Conserve Space*
- Column ~~33~~34 – Issuer – *Detail Eliminated to Conserve Space*
- Column ~~34~~35 – Issue – *Detail Eliminated to Conserve Space*
- Column ~~35~~36 – ISIN Identification – *Detail Eliminated to Conserve Space*
- Column ~~36~~37 – Capital Structure Code – *Detail Eliminated to Conserve Space*

SCHEDULE D – PART 1 – SECTION 2

ASSET-BACKED SECURITIES OWNED DECEMBER 31 OF CURRENT YEAR

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~~ CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~ CUSIP Global Services: 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.



Detail Eliminated To Conserve Space

Column 21 – Origination Balloon Payment %

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

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

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. If there is no balloon payment, then update with 0%.



Detail Eliminated To Conserve Space

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-current overcollateralization ratio shall be based on supporting investment documentation and is updated using the most recent information available.

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

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 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 at Acquisition

Report the expected pay-off date (i.e., anticipated repayment date) at the time of original acquisition. (This field should remain unchanged for as long as the security is held. This field should reflect the earliest held lot.)



Detail Eliminated To Conserve Space

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



Detail Eliminated To Conserve Space

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

SCHEDULE D – PART 2 – SECTION 1

PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

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~~ CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~ CUSIP Global Services: 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 25 – 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



Column 26 – Issue

Issue information provides detailed data as to the type of security being reported.

The reporting entity is encouraged to use the following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reuters
- ~~S&P~~/CUSIP

SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR



Detail Eliminated To Conserve Space



<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations:	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit (Unaffiliated)	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated)	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
<u>Subtotal – Issuer Credit Obligations (Unaffiliated).....</u>	<u>0489999999</u>
<u>(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999,</u>	
<u>0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999,</u>	
<u>0169999999, 0189999999, 0209999999, 0229999999, 0249999999, and 0269999999)</u>	
<u>Subtotal – Issuer Credit Obligations (Affiliated).....</u>	<u>0499999999</u>
<u>(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999,</u>	
<u>0199999999, 0219999999, 0239999999, 0259999999, and 0279999999)</u>	
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:

Financial Asset-Backed – Self-Liquidating

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

Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated)	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated).....	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated).....	1129999999
Financial Asset-Backed – Not Self-Liquidating	
Equity Backed Securities (Unaffiliated).....	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated).....	1349999999
Non-Financial Asset-Backed Securities – Practical Expedient	
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
Non-Financial Asset-Backed Securities – Full Analysis	
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>Subtotal – Asset-Backed Securities (Unaffiliated)</u>	<u>1889999999</u>
<u>(Sum of Lines: 1019999999, 1029999999, 1039999999, 1049999999, 1059999999,</u>	
<u>1079999999, 1099999999, 1119999999, 1319999999, 1339999999, 1519999999,</u>	
<u>1539999999, 1719999999, and 1739999999)</u>	
<u>Subtotal – Asset-Backed Securities (Affiliated).....</u>	<u>1899999999</u>
<u>(Sum of Lines: 1069999999, 1089999999, 1109999999, 1129999999, 1329999999,</u>	
<u>1349999999, 1529999999, 1549999999, 1729999999, 1749999999)</u>	
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

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~CUSIP Global Services: 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.

Detail Eliminated To Conserve Space

Column 12 – 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

Detail Eliminated To Conserve Space

Column 13 – 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

SCHEDULE D – PART 4

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



Detail Eliminated To Conserve Space



<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations:	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit (Unaffiliated)	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated)	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
<u>Subtotal – Issuer Credit Obligations (Unaffiliated).....</u>	<u>0489999999</u>
(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999, 0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999, 0169999999, 0189999999, 0209999999, 0229999999, 0249999999, and 0269999999)	
<u>Subtotal – Issuer Credit Obligations (Affiliated).....</u>	<u>0499999999</u>
(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999, 0199999999, 0219999999, 0239999999, 0259999999, and 0279999999)	
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:	
Financial Asset-Backed – Self-Liquidating	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)	1039999999
Agency Commercial Mortgage-Backed Securities –	

Not/Partially Guaranteed (Not Exempt from RBC)	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated)	1069999999
Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)	1079999999
Non-Agency Commercial Mortgage-Backed Securities (Affiliated)	1089999999
Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)	1099999999
Non-Agency – CLOs/CBOs/CDOs (Affiliated)	1109999999
Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)	1119999999
Other Financial Asset-Backed Securities – Self-Liquidating (Affiliated)	1129999999
Financial Asset-Backed – Not Self-Liquidating	
Equity Backed Securities (Unaffiliated)	1319999999
Equity Backed Securities (Affiliated)	1329999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)	1339999999
Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)	1349999999
Non-Financial Asset-Backed Securities – Practical Expedient	
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
Non-Financial Asset-Backed Securities – Full Analysis	
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>Subtotal – Asset-Backed Securities (Unaffiliated)</u>	<u>1889999999</u>
<u>(Sum of Lines: 1019999999, 1029999999, 1039999999, 1049999999, 1059999999,</u>	
<u>1079999999, 1099999999, 1119999999, 1319999999, 1339999999, 1519999999,</u>	
<u>1539999999, 1719999999, and 1739999999)</u>	
<u>Subtotal – Asset-Backed Securities (Affiliated)</u>	<u>1899999999</u>
<u>(Sum of Lines: 1069999999, 1089999999, 1109999999, 1129999999, 1329999999,</u>	
<u>1349999999, 1529999999, 1549999999, 1729999999, 1749999999)</u>	
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

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor’s CUSIP Bureau~~CUSIP Global Services: 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.

Detail Eliminated To Conserve Space

Column 20 – Stated Contractual Maturity Date

For common stocks and funds in scope of SSAP No. 30R funds and SVO-Identified Bond Exchange Traded Funds, leave blank.

For perpetual bonds, enter 01/01/9999.



Column 24 – 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



Column 25 – 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

SCHEDULE D – PART 5

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



Detail Eliminated To Conserve Space



<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations:	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)	0229999999
Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit (Unaffiliated)	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated)	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
<u>Subtotal – Issuer Credit Obligations (Unaffiliated).....</u>	<u>0489999999</u>
(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999, 0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999, 0169999999, 0189999999, 0209999999, 0229999999, 0249999999, and 0269999999)	
<u>Subtotal – Issuer Credit Obligations (Affiliated).....</u>	<u>0499999999</u>
(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999, 0199999999, 0219999999, 0239999999, 0259999999, and 0279999999)	
Summary item from Part 5 for Issuer Credit Obligations.....	0509999998
Asset-Backed Securities:	
Financial Asset-Backed – Self-Liquidating	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)	1049999999
Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)	1059999999
Non-Agency Residential Mortgage-Backed Securities (Affiliated).....	1069999999

Column 24 – 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



Column 25 – 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

SCHEDULE D – PART 6 – SECTION 1

VALUATION OF SHARES OF SUBSIDIARY, CONTROLLED OR AFFILIATED COMPANIES

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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor's CUSIP Bureau~~CUSIP Global Services: 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 15.

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR



Detail Eliminated To Conserve Space

<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct and Guaranteed).....	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO Identified Bond Exchange Traded Funds – Fair Value.....	0149999999
SVO Identified Bond Exchange Traded Funds – Systematic Value.....	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated).....	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated)	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999



Detail Eliminated To Conserve Space

Column 12 – Actual Cost

Include: Cost of acquiring the issue, including brokers' commission and incidental expenses of effecting delivery.

Exclude: Accrued interest.

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

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
 (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)



Detail Eliminated To Conserve Space

<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type):	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit (Unaffiliated)	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated)	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
Total – Issuer Credit Obligations (Unaffiliated).....	0489999999
<u>(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999,</u>	
<u>0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999,</u>	
<u>0169999999, 0189999999, 0209999999, 0229999999, 0249999999, and 0269999999)</u>	
Total – Issuer Credit Obligations (Affiliated).....	0499999999
<u>(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999,</u>	
<u>0199999999, 0219999999, 0239999999, 0259999999, and 0279999999)</u>	
Total – Total Issuer Credit Obligations	0509999999

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

Financial Asset-Backed Securities – Self-Liquidating	
Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) ...	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)..	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
Subtotals – Financial Asset-Backed Securities – Self-Liquidating	1209999999
Financial Asset-Backed Securities – 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
Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating	1409999999
Non-Financial Asset-Backed Securities – Practical Expedient	
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
Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient	1609999999
Non-Financial Asset-Backed Securities – Full Analysis	
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 - Non-Financial Asset-Backed Securities – Full Analysis.....	1809999999
<u>Total – Asset-Backed Securities (Unaffiliated).....</u>	<u>1889999999</u>
<u>(Sum of Lines: 1019999999, 1029999999, 1039999999, 1049999999, 1059999999, 1079999999, 1099999999, 1119999999, 1319999999, 1339999999, 1519999999, 1539999999, 1719999999, and 1739999999)</u>	
<u>Total – Asset-Backed Securities (Affiliated).....</u>	<u>1899999999</u>
<u>(Sum of Lines: 1069999999, 1089999999, 1109999999, 1129999999, 1329999999, 1349999999, 1529999999, 1549999999, 1729999999, 1749999999)</u>	
Total – Asset-Backed Securities.....	1909999999
Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities)	2009999999


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Detail Eliminated To Conserve Space
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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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor's CUSIP Bureau~~CUSIP Global Services: www.cusip.com/cusip/index.htm.

For Lines 0019999999 through ~~2009999999~~1909999999, 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 12).

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 (Line 9 for Separate Accounts))



Detail Eliminated To Conserve Space

<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations (Schedule D, Part 1, Section 1):	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated)	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO-Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO-Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Certificates of Deposit (Unaffiliated)	0249999999
Certificates of Deposit (Affiliated).....	0259999999
Other Issuer Credit Obligations (Unaffiliated).....	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
<u>Total – Issuer Credit Obligations (Unaffiliated).....</u>	<u>0489999999</u>
<u>(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999,</u>	
<u>0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999,</u>	
<u>0169999999, 0189999999, 0209999999, 0229999999, 0249999999, and 0269999999)</u>	
<u>Total – Issuer Credit Obligations (Affiliated).....</u>	<u>0499999999</u>
<u>(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999,</u>	
<u>0199999999, 0219999999, 0239999999, 0259999999, and 0279999999)</u>	

Total – Total Issuer Credit Obligations 0509999999

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

Financial Asset-Backed Securities – Self-Liquidating

Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)	1019999999
Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC).....	1029999999
Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) ...	1039999999
Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)..	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
Subtotals – Financial Asset-Backed Securities – Self-Liquidating	1209999999

Financial Asset-Backed Securities – 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
Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating	1409999999

Non-Financial Asset-Backed Securities – Practical Expedient

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
Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient.....	1609999999

Non-Financial Asset-Backed Securities – Full Analysis

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 - Non-Financial Asset-Backed Securities – Full Analysis.....	1809999999

Total – Asset-Backed Securities (Unaffiliated)..... 1889999999

(Sum of Lines: 1019999999, 1029999999, 1039999999, 1049999999, 1059999999, 1079999999, 1099999999, 1119999999, 1319999999, 1339999999, 1519999999, 1539999999, 1719999999, and 1739999999)

Total – Asset-Backed Securities (Affiliated)..... 1899999999

(Sum of Lines: 1069999999, 1089999999, 1109999999, 1129999999, 1329999999, 1349999999, 1529999999, 1549999999, 1729999999, 1749999999)

Total – Asset-Backed Securities..... 1909999999

Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities) 2009999999



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~~CUSIP Global Services. For foreign securities, use a CINS that is assigned by the ~~Standard & Poor's CUSIP Bureau~~CUSIP Global Services: www.cusip.com/cusip/index.htm.

For Lines 0019999999 through ~~2009999999~~1909999999, 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).



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Column 10 – 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, followed by level 2, and then level 3. In all situations fair value shall be determined in accordance with *SSAP No. 100R—Fair Value*. ~~Whenever possible, fair value should represent the price at which the security could be sold, based on market information. Fair value should only be determined analytically when the market-based value cannot be obtained.~~

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

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

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

- “a” for securities where the rate is determined by a pricing service.
- “b” for securities where the rate is determined by a stock exchange.
- “c” for securities where the rate is determined by a broker or custodian. The reporting entity should obtain and maintain the pricing policy for any broker or custodian used as a pricing source. In addition, the broker must either be approved by the reporting entity as a counterparty for buying and selling securities or be an underwriter of the security being valued.
- “d” for securities where the rate is determined by the reporting entity or a third part contracted by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.
- “e” for securities where the rate is determined by the unit price published in the NAIC *Valuation of Securities*.

SCHEDULE E – PART 2 – CASH EQUIVALENTS



Detail Eliminated To Conserve Space



<u>Category</u>	<u>Line Number</u>
Issuer Credit Obligations:	
U.S. Government Obligations (Exempt from RBC).....	0019999999
Other U.S. Government Obligations (Not Exempt from RBC).....	0029999999
Non-U.S. Sovereign Jurisdiction Securities	0039999999
Municipal Bonds – General Obligations (Direct & Guaranteed)	0049999999
Municipal Bonds – Special Revenue.....	0059999999
Project Finance Bonds Issued by Operating Entities (Unaffiliated).....	0069999999
Project Finance Bonds Issued by Operating Entities (Affiliated).....	0079999999
Corporate Bonds (Unaffiliated).....	0089999999
Corporate Bonds (Affiliated).....	0099999999
Mandatory Convertible Bonds (Unaffiliated).....	0109999999
Mandatory Convertible Bonds (Affiliated)	0119999999
Single Entity Backed Obligations (Unaffiliated).....	0129999999
Single Entity Backed Obligations (Affiliated)	0139999999
SVO Identified Bond Exchange Traded Funds – Fair Value	0149999999
SVO Identified Bond Exchange Traded Funds – Systematic Value	0159999999
Bonds Issued from SEC-Registered Business Development Corps,	
Closed End Funds & REITS (Unaffiliated)	0169999999
Bonds Issued from SEC-Registered Business Development Corps,	
Closed End Funds & REITS (Affiliated)	0179999999
Bank Loans – Issued (Unaffiliated).....	0189999999
Bank Loans – Issued (Affiliated).....	0199999999
Bank Loans – Acquired (Unaffiliated)	0209999999
Bank Loans – Acquired (Affiliated).....	0219999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated).....	0229999999
Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)	0239999999
Other Issuer Credit Obligations (Unaffiliated).....	0269999999
Other Issuer Credit Obligations (Affiliated).....	0279999999
 Total – Issuer Credit Obligations (Unaffiliated).....	 0489999999
(Sum of Lines: 0019999999, 0029999999, 0039999999, 0049999999, 0059999999, 0069999999, 0089999999, 0109999999, 0129999999, 0149999999, 0159999999, 0169999999, 0189999999, 0209999999, 0229999999, and 0269999999)	
Total – Issuer Credit Obligations (Affiliated).....	0499999999
(Sum of Lines: 0079999999, 0099999999, 0119999999, 0139999999, 0179999999, 0199999999, 0219999999, 0239999999, 0279999999)	
Total – Total Issuer Credit Obligations	0509999999
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 (Unaffiliated).....	8499999999
Other Cash Equivalents (Affiliated)	8509999999
Total Cash Equivalents (Unaffiliated)	8589999999
(Sum of Lines: 0489999999, 8109999999 , 8109999999 , 8109999999 , 8409999999, and 8499999999)	
Total Cash Equivalents (Affiliated).....	8599999999
(Sum of Lines: 0499999999, 8109999999 , 8209999999 , 8309999999 , and 8509999999)	
Total Cash Equivalents	8609999999


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Column 3 – Restricted Asset Code

Enter “%” in this column for all investments except qualifying cash pooling structures per SSAP No. 2R and money market mutual funds which have been reported on this schedule for more than one consecutive quarter.

If a cash equivalent is not under the exclusive control of the 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**).

SCHEDULE D – PART 1A

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.

Note: Prior Year Columns 9 and 10 will not be available until 2026 reporting.

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There are ~~54-55~~ sections to this schedule: Sections 1 through ~~50-51~~ for each of the ~~50-51~~ bond categories, Section ~~51-52~~ for total bonds current year, Section ~~52-53~~ for total bonds prior year, Section ~~53-54~~ for total bonds publicly traded and Section ~~54-55~~ for total bonds privately placed. The ~~50-51~~ 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 ~~50-51~~ bond categories, the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

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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 ~~26-51~~, 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

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Footnote (d)

Provide the total book/adjusted carrying value amount reported in Section ~~54-52~~, 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 6, Line 0509999999 plus Schedule E, Part 2, Column 7, Line 0509999999.

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES



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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, Column 7, Lines ~~5152.1~~ – ~~5152.6~~. Schedule D, Part 1A 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.

COMBINED ANNUAL STATEMENT FOR AFFILIATED PROPERTY/CASUALTY INSURERS

GENERAL



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6. With the exception of Schedule Z, the format to be used is that of the NAIC Annual Statement blank for property/casualty insurers. The specific pages, exhibits, and schedules to be included are as follows:

Title Page (in part)

Assets

Liabilities, Surplus and Other Funds

Statement of Income

Cash Flow

Underwriting and Investment Exhibit, Parts 1 through 3

Exhibit of Net Investment Income

Exhibit of Capital Gains (Losses)

Schedule D, Summary by Country

Schedule D, Part 1A, ~~Sections 1 and 2~~

Schedule D, Parts 1 and 2, Totals (Line ~~250999999~~200999999, 450999999 or 599999999) only

Note: Do not complete the footnote for Schedule D, Parts 1 and 2

ANNUAL STATEMENT BLANK – LIFE/FRATERNAL, PROPERTY, HEALTH & TITLE

SCHEDULE D – PART 1A

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 54-52.7	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. Government Obligations												
1.1 NAIC 1.....						XXX			XXX	XXX		
1.2 NAIC 2.....						XXX			XXX	XXX		
1.3 NAIC 3.....						XXX			XXX	XXX		
1.4 NAIC 4.....						XXX			XXX	XXX		
1.5 NAIC 5.....						XXX			XXX	XXX		
1.6 NAIC 6.....						XXX			XXX	XXX		
1.7 Totals						XXX			XXX	XXX		
2. Other U.S. Government Securities												
2.1 NAIC 1.....						XXX			XXX	XXX		
2.2 NAIC 2.....						XXX			XXX	XXX		
2.3 NAIC 3.....						XXX			XXX	XXX		
2.4 NAIC 4.....						XXX			XXX	XXX		
2.5 NAIC 5.....						XXX			XXX	XXX		
2.6 NAIC 6.....						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1.....						XXX			XXX	XXX		
3.2 NAIC 2.....						XXX			XXX	XXX		
3.3 NAIC 3.....						XXX			XXX	XXX		
3.4 NAIC 4.....						XXX			XXX	XXX		
3.5 NAIC 5.....						XXX			XXX	XXX		
3.6 NAIC 6.....						XXX			XXX	XXX		
3.7 Totals						XXX			XXX	XXX		
4. Municipal Bonds – General Obligations												
4.1 NAIC 1.....						XXX			XXX	XXX		
4.2 NAIC 2.....						XXX			XXX	XXX		
4.3 NAIC 3.....						XXX			XXX	XXX		
4.4 NAIC 4.....						XXX			XXX	XXX		
4.5 NAIC 5.....						XXX			XXX	XXX		
4.6 NAIC 6.....						XXX			XXX	XXX		
4.7 Totals						XXX			XXX	XXX		
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1.....						XXX			XXX	XXX		
5.2 NAIC 2.....						XXX			XXX	XXX		
5.3 NAIC 3.....						XXX			XXX	XXX		
5.4 NAIC 4.....						XXX			XXX	XXX		
5.5 NAIC 5.....						XXX			XXX	XXX		
5.6 NAIC 6.....						XXX			XXX	XXX		
5.7 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 5+52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1.....						XXX			XXX	XXX		
6.2 NAIC 2.....						XXX			XXX	XXX		
6.3 NAIC 3.....						XXX			XXX	XXX		
6.4 NAIC 4.....						XXX			XXX	XXX		
6.5 NAIC 5.....						XXX			XXX	XXX		
6.6 NAIC 6.....						XXX			XXX	XXX		
6.7 Totals						XXX			XXX	XXX		
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1.....						XXX			XXX	XXX		
7.2 NAIC 2.....						XXX			XXX	XXX		
7.3 NAIC 3.....						XXX			XXX	XXX		
7.4 NAIC 4.....						XXX			XXX	XXX		
7.5 NAIC 5.....						XXX			XXX	XXX		
7.6 NAIC 6.....						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1.....						XXX			XXX	XXX		
8.2 NAIC 2.....						XXX			XXX	XXX		
8.3 NAIC 3.....						XXX			XXX	XXX		
8.4 NAIC 4.....						XXX			XXX	XXX		
8.5 NAIC 5.....						XXX			XXX	XXX		
8.6 NAIC 6.....						XXX			XXX	XXX		
8.7 Totals						XXX			XXX	XXX		
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1.....						XXX			XXX	XXX		
9.2 NAIC 2.....						XXX			XXX	XXX		
9.3 NAIC 3.....						XXX			XXX	XXX		
9.4 NAIC 4.....						XXX			XXX	XXX		
9.5 NAIC 5.....						XXX			XXX	XXX		
9.6 NAIC 6.....						XXX			XXX	XXX		
9.7 Totals						XXX			XXX	XXX		
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1.....						XXX			XXX	XXX		
10.2 NAIC 2.....						XXX			XXX	XXX		
10.3 NAIC 3.....						XXX			XXX	XXX		
10.4 NAIC 4.....						XXX			XXX	XXX		
10.5 NAIC 5.....						XXX			XXX	XXX		
10.6 NAIC 6.....						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. 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 5+52.7	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			XXX	XXX		
12.2 NAIC 2.....						XXX			XXX	XXX		
12.3 NAIC 3.....						XXX			XXX	XXX		
12.4 NAIC 4.....						XXX			XXX	XXX		
12.5 NAIC 5.....						XXX			XXX	XXX		
12.6 NAIC 6.....						XXX			XXX	XXX		
12.7 Totals						XXX			XXX	XXX		
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1.....						XXX			XXX	XXX		
13.2 NAIC 2.....						XXX			XXX	XXX		
13.3 NAIC 3.....						XXX			XXX	XXX		
13.4 NAIC 4.....						XXX			XXX	XXX		
13.5 NAIC 5.....						XXX			XXX	XXX		
13.6 NAIC 6.....						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)												
16.1 NAIC 1.....						XXX			XXX	XXX		
16.2 NAIC 2.....						XXX			XXX	XXX		
16.3 NAIC 3.....						XXX			XXX	XXX		
16.4 NAIC 4.....						XXX			XXX	XXX		
16.5 NAIC 5.....						XXX			XXX	XXX		
16.6 NAIC 6.....						XXX			XXX	XXX		
16.7 Totals						XXX			XXX	XXX		
17. Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)												
17.1 NAIC 1.....						XXX			XXX	XXX		
17.2 NAIC 2.....						XXX			XXX	XXX		
17.3 NAIC 3.....						XXX			XXX	XXX		
17.4 NAIC 4.....						XXX			XXX	XXX		
17.5 NAIC 5.....						XXX			XXX	XXX		
17.6 NAIC 6.....						XXX			XXX	XXX		
17.7 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 51-52.7	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			XXX	XXX		
18.2 NAIC 2.....						XXX			XXX	XXX		
18.3 NAIC 3.....						XXX			XXX	XXX		
18.4 NAIC 4.....						XXX			XXX	XXX		
18.5 NAIC 5.....						XXX			XXX	XXX		
18.6 NAIC 6.....						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1.....						XXX			XXX	XXX		
19.2 NAIC 2.....						XXX			XXX	XXX		
19.3 NAIC 3.....						XXX			XXX	XXX		
19.4 NAIC 4.....						XXX			XXX	XXX		
19.5 NAIC 5.....						XXX			XXX	XXX		
19.6 NAIC 6.....						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1.....						XXX			XXX	XXX		
20.2 NAIC 2.....						XXX			XXX	XXX		
20.3 NAIC 3.....						XXX			XXX	XXX		
20.4 NAIC 4.....						XXX			XXX	XXX		
20.5 NAIC 5.....						XXX			XXX	XXX		
20.6 NAIC 6.....						XXX			XXX	XXX		
20.7 Totals						XXX			XXX	XXX		
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1.....						XXX			XXX	XXX		
21.2 NAIC 2.....						XXX			XXX	XXX		
21.3 NAIC 3.....						XXX			XXX	XXX		
21.4 NAIC 4.....						XXX			XXX	XXX		
21.5 NAIC 5.....						XXX			XXX	XXX		
21.6 NAIC 6.....						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1.....						XXX			XXX	XXX		
22.2 NAIC 2.....						XXX			XXX	XXX		
22.3 NAIC 3.....						XXX			XXX	XXX		
22.4 NAIC 4.....						XXX			XXX	XXX		
22.5 NAIC 5.....						XXX			XXX	XXX		
22.6 NAIC 6.....						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1.....						XXX			XXX	XXX		
23.2 NAIC 2.....						XXX			XXX	XXX		
23.3 NAIC 3.....						XXX			XXX	XXX		
23.4 NAIC 4.....						XXX			XXX	XXX		
23.5 NAIC 5.....						XXX			XXX	XXX		
23.6 NAIC 6.....						XXX			XXX	XXX		
23.7 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 5+52.7	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 (Unaffiliated)												
24.1 NAIC 1.....						XXX			XXX	XXX		
24.2 NAIC 2.....						XXX			XXX	XXX		
24.3 NAIC 3.....						XXX			XXX	XXX		
24.4 NAIC 4.....						XXX			XXX	XXX		
24.5 NAIC 5.....						XXX			XXX	XXX		
24.6 NAIC 6.....						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1.....						XXX			XXX	XXX		
25.2 NAIC 2.....						XXX			XXX	XXX		
25.3 NAIC 3.....						XXX			XXX	XXX		
25.4 NAIC 4.....						XXX			XXX	XXX		
25.5 NAIC 5.....						XXX			XXX	XXX		
25.6 NAIC 6.....						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1.....						XXX			XXX	XXX		
26.2 NAIC 2.....						XXX			XXX	XXX		
26.3 NAIC 3.....						XXX			XXX	XXX		
26.4 NAIC 4.....						XXX			XXX	XXX		
26.5 NAIC 5.....						XXX			XXX	XXX		
26.6 NAIC 6.....						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1.....						XXX			XXX	XXX		
27.2 NAIC 2.....						XXX			XXX	XXX		
27.3 NAIC 3.....						XXX			XXX	XXX		
27.4 NAIC 4.....						XXX			XXX	XXX		
27.5 NAIC 5.....						XXX			XXX	XXX		
27.6 NAIC 6.....						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1.....						XXX			XXX	XXX		
28.2 NAIC 2.....						XXX			XXX	XXX		
28.3 NAIC 3.....						XXX			XXX	XXX		
28.4 NAIC 4.....						XXX			XXX	XXX		
28.5 NAIC 5.....						XXX			XXX	XXX		
28.6 NAIC 6.....						XXX			XXX	XXX		
28.7 Totals						XXX			XXX	XXX		
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1.....						XXX			XXX	XXX		
29.2 NAIC 2.....						XXX			XXX	XXX		
29.3 NAIC 3.....						XXX			XXX	XXX		
29.4 NAIC 4.....						XXX			XXX	XXX		
29.5 NAIC 5.....						XXX			XXX	XXX		
29.6 NAIC 6.....						XXX			XXX	XXX		
29.7 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 51-52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1.....						XXX			XXX	XXX		
30.2 NAIC 2.....						XXX			XXX	XXX		
30.3 NAIC 3.....						XXX			XXX	XXX		
30.4 NAIC 4.....						XXX			XXX	XXX		
30.5 NAIC 5.....						XXX			XXX	XXX		
30.6 NAIC 6.....						XXX			XXX	XXX		
30.7 Totals						XXX			XXX	XXX		
31. Agency Commercial Mortgage-Backed Securities – Not Guaranteed												
31.1 NAIC 1.....						XXX			XXX	XXX		
31.2 NAIC 2.....						XXX			XXX	XXX		
31.3 NAIC 3.....						XXX			XXX	XXX		
31.4 NAIC 4.....						XXX			XXX	XXX		
31.5 NAIC 5.....						XXX			XXX	XXX		
31.6 NAIC 6.....						XXX			XXX	XXX		
31.7 Totals						XXX			XXX	XXX		
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1.....						XXX			XXX	XXX		
32.2 NAIC 2.....						XXX			XXX	XXX		
32.3 NAIC 3.....						XXX			XXX	XXX		
32.4 NAIC 4.....						XXX			XXX	XXX		
32.5 NAIC 5.....						XXX			XXX	XXX		
32.6 NAIC 6.....						XXX			XXX	XXX		
32.7 Totals						XXX			XXX	XXX		
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1.....						XXX			XXX	XXX		
33.2 NAIC 2.....						XXX			XXX	XXX		
33.3 NAIC 3.....						XXX			XXX	XXX		
33.4 NAIC 4.....						XXX			XXX	XXX		
33.5 NAIC 5.....						XXX			XXX	XXX		
33.6 NAIC 6.....						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1.....						XXX			XXX	XXX		
34.2 NAIC 2.....						XXX			XXX	XXX		
34.3 NAIC 3.....						XXX			XXX	XXX		
34.4 NAIC 4.....						XXX			XXX	XXX		
34.5 NAIC 5.....						XXX			XXX	XXX		
34.6 NAIC 6.....						XXX			XXX	XXX		
34.7 Totals						XXX			XXX	XXX		
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1.....						XXX			XXX	XXX		
35.2 NAIC 2.....						XXX			XXX	XXX		
35.3 NAIC 3.....						XXX			XXX	XXX		
35.4 NAIC 4.....						XXX			XXX	XXX		
35.5 NAIC 5.....						XXX			XXX	XXX		
35.6 NAIC 6.....						XXX			XXX	XXX		
35.7 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 5+52.7	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 (Unaffiliated)												
36.1 NAIC 1.....						XXX			XXX	XXX		
36.2 NAIC 2.....						XXX			XXX	XXX		
36.3 NAIC 3.....						XXX			XXX	XXX		
36.4 NAIC 4.....						XXX			XXX	XXX		
36.5 NAIC 5.....						XXX			XXX	XXX		
36.6 NAIC 6.....						XXX			XXX	XXX		
36.7 Totals						XXX			XXX	XXX		
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1.....						XXX			XXX	XXX		
37.2 NAIC 2.....						XXX			XXX	XXX		
37.3 NAIC 3.....						XXX			XXX	XXX		
37.4 NAIC 4.....						XXX			XXX	XXX		
37.5 NAIC 5.....						XXX			XXX	XXX		
37.6 NAIC 6.....						XXX			XXX	XXX		
37.7 Totals						XXX			XXX	XXX		
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1.....						XXX			XXX	XXX		
38.2 NAIC 2.....						XXX			XXX	XXX		
38.3 NAIC 3.....						XXX			XXX	XXX		
38.4 NAIC 4.....						XXX			XXX	XXX		
38.5 NAIC 5.....						XXX			XXX	XXX		
38.6 NAIC 6.....						XXX			XXX	XXX		
38.7 Totals						XXX			XXX	XXX		
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1.....						XXX			XXX	XXX		
39.2 NAIC 2.....						XXX			XXX	XXX		
39.3 NAIC 3.....						XXX			XXX	XXX		
39.4 NAIC 4.....						XXX			XXX	XXX		
39.5 NAIC 5.....						XXX			XXX	XXX		
39.6 NAIC 6.....						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1.....						XXX			XXX	XXX		
40.2 NAIC 2.....						XXX			XXX	XXX		
40.3 NAIC 3.....						XXX			XXX	XXX		
40.4 NAIC 4.....						XXX			XXX	XXX		
40.5 NAIC 5.....						XXX			XXX	XXX		
40.6 NAIC 6.....						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1.....						XXX			XXX	XXX		
41.2 NAIC 2.....						XXX			XXX	XXX		
41.3 NAIC 3.....						XXX			XXX	XXX		
41.4 NAIC 4.....						XXX			XXX	XXX		
41.5 NAIC 5.....						XXX			XXX	XXX		
41.6 NAIC 6.....						XXX			XXX	XXX		
41.7 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 51-52.7	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 (Unaffiliated)												
42.1 NAIC 1.....						XXX			XXX	XXX		
42.2 NAIC 2.....						XXX			XXX	XXX		
42.3 NAIC 3.....						XXX			XXX	XXX		
42.4 NAIC 4.....						XXX			XXX	XXX		
42.5 NAIC 5.....						XXX			XXX	XXX		
42.6 NAIC 6.....						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1.....						XXX			XXX	XXX		
43.2 NAIC 2.....						XXX			XXX	XXX		
43.3 NAIC 3.....						XXX			XXX	XXX		
43.4 NAIC 4.....						XXX			XXX	XXX		
43.5 NAIC 5.....						XXX			XXX	XXX		
43.6 NAIC 6.....						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1.....						XXX			XXX	XXX		
44.2 NAIC 2.....						XXX			XXX	XXX		
44.3 NAIC 3.....						XXX			XXX	XXX		
44.4 NAIC 4.....						XXX			XXX	XXX		
44.5 NAIC 5.....						XXX			XXX	XXX		
44.6 NAIC 6.....						XXX			XXX	XXX		
44.7 Totals						XXX			XXX	XXX		
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1.....						XXX			XXX	XXX		
45.2 NAIC 2.....						XXX			XXX	XXX		
45.3 NAIC 3.....						XXX			XXX	XXX		
45.4 NAIC 4.....						XXX			XXX	XXX		
45.5 NAIC 5.....						XXX			XXX	XXX		
45.6 NAIC 6.....						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1.....						XXX			XXX	XXX		
46.2 NAIC 2.....						XXX			XXX	XXX		
46.3 NAIC 3.....						XXX			XXX	XXX		
46.4 NAIC 4.....						XXX			XXX	XXX		
46.5 NAIC 5.....						XXX			XXX	XXX		
46.6 NAIC 6.....						XXX			XXX	XXX		
46.7 Totals						XXX			XXX	XXX		
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1.....						XXX			XXX	XXX		
47.2 NAIC 2.....						XXX			XXX	XXX		
47.3 NAIC 3.....						XXX			XXX	XXX		
47.4 NAIC 4.....						XXX			XXX	XXX		
47.5 NAIC 5.....						XXX			XXX	XXX		
47.6 NAIC 6.....						XXX			XXX	XXX		
47.7 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 52+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 (Unaffiliated)												
48.1 NAIC 1.....						XXX			XXX	XXX		
48.2 NAIC 2.....						XXX			XXX	XXX		
48.3 NAIC 3.....						XXX			XXX	XXX		
48.4 NAIC 4.....						XXX			XXX	XXX		
48.5 NAIC 5.....						XXX			XXX	XXX		
48.6 NAIC 6.....						XXX			XXX	XXX		
48.7 Totals						XXX			XXX	XXX		
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1.....						XXX			XXX	XXX		
49.2 NAIC 2.....						XXX			XXX	XXX		
49.3 NAIC 3.....						XXX			XXX	XXX		
49.4 NAIC 4.....						XXX			XXX	XXX		
49.5 NAIC 5.....						XXX			XXX	XXX		
49.6 NAIC 6.....						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1.....						XXX			XXX	XXX		
50.2 NAIC 2.....						XXX			XXX	XXX		
50.3 NAIC 3.....						XXX			XXX	XXX		
50.4 NAIC 4.....						XXX			XXX	XXX		
50.5 NAIC 5.....						XXX			XXX	XXX		
50.6 NAIC 6.....						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1.....						XXX			XXX	XXX		
51.2 NAIC 2.....						XXX			XXX	XXX		
51.3 NAIC 3.....						XXX			XXX	XXX		
51.4 NAIC 4.....						XXX			XXX	XXX		
51.5 NAIC 5.....						XXX			XXX	XXX		
51.6 NAIC 6.....						XXX			XXX	XXX		
51.7 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 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
542. Total Bonds Current Year												
524.1 NAIC 1.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
524.2 NAIC 2.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
524.3 NAIC 3.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
524.4 NAIC 4.....	(d).....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	.....
524.5 NAIC 5.....	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
524.6 NAIC 6.....	(d).....	.....	.....	.....	.....	.....	(c).....	.....	XXX	XXX	.....	.....
524.7 Totals.....	.....	.....	.....	.....	.....	.....	(b).....	.....	XXX	XXX	.....	.....
524.8 Line 524.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	.....
5253. Total Bonds Prior Year												
532.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....	.....
532.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....	.....
532.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....	.....
532.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....	.....
532.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c) XXX	XXX	.....	.....
532.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c) XXX	XXX	.....	.....
532.7 Totals.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(b) XXX	XXX	.....	.....
532.8 Line 532.7 as a % of Col. 9	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....	.....
543. Total Publicly Traded Bonds												
543.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.7 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	.....	XXX
543.8 Line 543.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
543.9 Line 543.7 as a % of Line 524.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....	XXX
554. Total Privately Placed Bonds												
554.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.7 Totals.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	.....
554.8 Line 554.7 as a % of Col. 7	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....
554.9 Line 554.7 as a % of Line 524.7, Col. 7, Section 12	.....	.....	.....	.....	.....	.....	.....	XXX	XXX	XXX	XXX	.....

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations			
31.2 Asset-Backed Securities			
31.3 Preferred Stocks			
31.4 Totals			

31.45 Describe the sources or methods utilized in determining the fair values:

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