

**Securities Valuation Office
National Association of Insurance Commissioners
Replication (Synthetic Asset) Transaction Basket Form**

Please see Part Four, Section 2(g) of the *Purposes and Procedures Manual of the NAIC's Securities Valuation Office* (Manual) for instructions and definitions related to the filing of Replicated (Synthetic Asset) Transactions (RSATs) Using Baskets.

1. Name of Reporting Insurance Company: _____

2. Is this an Approved RSAT as identified in Part Four, Section 2(a)(i) of the Manual? Yes ___ or No ___.

3. Description of RSAT: _____

4. Please complete the following table for all cash components involved in this Basket :

| <u>Cash Component</u> | <u>CUSIP/PPN/CINS</u> | <u>NAIC Designation</u> | <u>NRSRO (names and ratings)</u> |
|-----------------------|-----------------------|-------------------------|----------------------------------|
| _____ | _____ | _____ | _____ |
| _____ | _____ | _____ | _____ |
| _____ | _____ | _____ | _____ |

(Note: If any of the component instruments in the Basket are not on the VOS Database with a current year Designation, the reporting insurance company is required to follow the reporting conventions and file the required documents set forth in Part Two, Section 10 of the Manual for each of those instruments.)

5. Please complete the table below for all derivative instruments involved in this RSAT:

| <u>Derivative Instrument</u> | <u>Counterparty Name</u> | <u>NAIC Counterparty Designation</u> |
|------------------------------|--------------------------|--------------------------------------|
| _____ | _____ | _____ |
| _____ | _____ | _____ |
| _____ | _____ | _____ |

6. Is the RSAT a permissible investment in the insurer's state of domicile? Yes ___ or No ___.

7. Does the insurer's investment in the Basket and derivative components have a market value that is not materially different from the market value ascribed to the RSAT at the time the RSAT was entered into? Yes ___ or No ___.

8. Will the RSAT continue to be effective for the duration of the derivative component of the RSAT? Yes ____ or No ____.

9. Name and Title of Submitter (please print):

10. Signature of Submitter: _____ Date: _____

11. Name of Contact Person to Discuss the Transaction: _____

12. Contact Telephone Number: _____

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