Column 15 - Current Year's Other-Than-Temporary Impairment Recognized

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

Column 16 - Capitalized Deferred Interest and Other

Include interest and other items that can be capitalized in accordance with the applicable SSAP.

Column 17 — Total Foreign Exchange Change in Book/Adjusted Carrying Value

Include: Enter the unrealized foreign exchange gain or loss for the current year.

Column 18 - Investment Income

Include: The proportionate share of interest, divide and other investment income

received during the year on the investments report d in this schedule.

Exclude: Distributions excess of unrealized appreciation (courn of capital).

Column 19 - Commitment for Additional Investment

Include: Total amount of additional involvement, not yet invested, where the

decision as to timing and we ether invest is not made by the company, but by

someone else, typical by the bedge fund or limited partnership.

Column 20 - Percentage of Ownership

Include: The share that the cor pany's current investment represents of the total

outstanding mont or this investment. Applies only to such investments as

hedge unds an limited partnerships.

Exclude: Committee on to additional investment.

** Columns 21 through 26 will be electroni@only. **

Column 21 - Fair Value Hiera hy L. rel and Method Used to Obtain Fair Value Code

Whenever possible of 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" br 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.
- "e" 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 ... security being valued. (Reporting entities shall utilize source "e" to capture any other method used by the reporting entity to obtain observable inputs resulting in a hierarchy is real 1 or Level 2. Documentation of this source shall then be included in Column 22."
- "d" for securities where the rate is determined by the reporting onth. The reporting entity is required to maintain a record of the pricing methodology and.
- "e" for securities where the rate is determined by the unit processor and in the NAIC Valuation of Securities.

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

The guidance in SSAP No. 100R—Fair Value flows . e use of net asset value per share (NAV) instead of fair value for certain investments. If NAVO is to adjusteed of fair value leave blank.

Column 22 - Source Used to Obtain Fair Value

For Method Code "a," identif the specific pricing service used.

For Method Code "b," identify the sper fic stock exchange used,

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web address:

www.fi proto. l.org/specifications/exchanges.shtml

For Method ... de 'c, Identify the specific broker or custodian used.

For whod Code "d," leave blank.

Fr ... thoo ode "e," leave blank.

It not a set value (NAV) is used instead of fair value, the reporting entity should use "NAV" to indicate not asset value used instead of fair value.

Column 23 - Legal Entity Identifier (LEI)

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

Column 24 - Postal Code

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of:

Mortgage Loans

Joint Venture, Partnership or Limited Liability Company Interests that liave the Underlying Characteristics of:

Real Estate

The postal code(s) reported in this colur a should reflect the location of the underlying property. For U.S. states, territories and possessions, use the e-digit ZIP code and not the ZIP+4 code. Outside the U.S. states, territories and possessions, use the country's equivalent to the ZIP code. Multiple postal codes should be entered if the underlying properties are located in more than one postal code and listed from highest to lowest value associated with the underlying properties separated by commas.

Example two U.S. postal codes and the e United Kingdom postal code (51501,68104,E4 7SD).

Column 25 - Property Type

Use only for securities a cluded in the following subtotal lines.

Affiliated.....

Non-Registe 1 Pr. Funds with Underlying Assets Having Characteristics of:

Mortgage Loa s

nt V nture, Partnership or Limited Liability Company Interests that have the inderlying Characteristics of:

Real Estate

Mortgage Loans

Unaffiliated 2399999
Affiliated 2499999

For property type, use one of the following codes to indicate the primary use of the property:

OF Office

RT Retail

MU Apartment/Multifamily

IN Industrial

HC Medical/Health Care

MX Mixed Use

LO Lodging

OT Other

Column 26 - Maturity Date

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of:

Mortgage Loans

State the date the mortgage loan matures.

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

This column must be completed for those investments included on Lines 0799999 ato 599999.

For those investments not included on Lines 0799999 and 1599099, a CUSIP should be provided if one has been assigned.

If no CUSIP number exists, the CUSIP field should be zero

Column 2 - Name or Description

Show name of the asset, such as the name of a life ted partiership. If not applicable, show description of the asset.

Column 3 — City

For real estate partnerships or joint, entures occated in the United States, list city. If the city is unknown, indicate the country or unconvergent is outside the U.S., indicate city or province. For other BA asset types, use the city of incorporation. If no city of incorporation, use the city of administrative office.

Column 4 - State

Report the two-character U.S. postal abbreviation for state for U.S. states, territories and possessions. For foreign countries, non the three-character (ISO Alpha 3) country abbreviations available in the listing in the application of these instructions.

Column 5 - Name of Vendo or General Partner

Provide the name of the entity from which the property was acquired, or the name of the General Payton of John Lorinternal transfers, indicate "internal transfer" in lieu of a vendor name.

Column 6 - Inte Originally Acquired

te the date the investment was originally acquired.

Column 7 Type and Strategy

Enter the number that best describes the investment (applied to investments such as limited partnerships and hedge funds. If none applies, leave blank):

Venture capital Private equity:

Private equity: Mezzanine financing

Private equity: LBOs

Hedge fund: Global macro Hedge fund: Long/short equity

Hedge fund: Merger arbitrage

Hedge fund: Fixed income arbitrage

Hedge fund: Convertible arbitrage

Hedge fund: Futures/Options/foreign exchange arbitral

10. Hedge fund: Sector investing

Hedge fund: Distressed securities

12. Hedge fund: Emerging markets Hedge fund: Multi-strategy

Column 8 Actual Cost at Time of Acquisition

Include: The actual cost at the time the asset was originally acquired.

The cost of acquiring assets, including broker's commission and incidental

expens s of eacting delivery.

Exclude: Additional expenditures after the time of the initial acquisition or encumbrances

or impairs, at

Column 9 Additional Investment ade After Acquisition

Include actual cost (including broker's commissions and incidental expenses of

eting delivery) to increase investments in the original assets.

Improvements to the assets subsequent to acquisition.

Activity on investments disposed during the year.

Column 10 nount f Encumbrances

The reporting entity's contractual share of all encumbrances on underlying real

estate held in a partnership or venture reported in this schedule. All

encumbrances incurred by the partnership or venture should be included.

Column 11 Percentage of Ownership

Include: The share that the company's current investment represents of the total

outstanding amount of this investment at the date of purchase. Applies only to

such investments as hedge funds and limited partnerships.

Commitment for additional investment. Exclude:

** Columns 12 through 15 will be electronic only. **

Column 12 - Legal Entity Identifier (LEI)

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

Column 13 - Postal Code

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of

Mortgage Loans

Unaffiliated	1199999
Affiliated	1299999

Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of:

Real Estate

Unaffiliated		2199999
Affiliated		2299999
Mortgage Loans	X.	
Unaffiliated		2399999
N 075 1	. 60	2.100000

The postal code(s) reported is this a lumin should reflect the location of the underlying property. For U.S. states, territories and a ssessions, use the five-digit ZIP code and not the ZIP+4 code. Outside the U.S. states, territories and possessions use that country's equivalent to the ZIP code. Multiple postal codes should be entered if the underlying properties are located in more than one postal code and listed from highest to lowest value associated with the underlying properties separated by commas.

Example two U.S. postal des and one United Kingdom postal code (51501,68104,E4 7SD).

Column 14 - Property Type

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of:

Mortgage Loans

Unaffiliated 1199999

Joint Venture, Partnership or Limited Liability Company Interests that he e Underlying Characteristics of:

Real Estate

Mortgage Loans

Unaffiliated.......2399999

For property type, use one of the following codes to indicate the primary use of the property:

OF Office

RT Retail

MU Apartment/Multifamily

IN Industrial

HC Medical/Health Cap

MX Mixed Use

LO Lodging

OT Other

Column 15 - Maturity Date

Use only for curies i cluded in the following subtotal lines.

Non Registered Private Funds with Underlying Assets Having Characteristics of:

Mo. rage Loans

the date the mortgage loan matures.

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

This column must be completed for those investments included on Lines 0799999 at \$99999.

CUSIP numbers for all purchased publicly issued securities are available on the broker's confirmation or the certificate. For private placement securities, the N IC is created a special number called a PPN to be assigned by the Standard & Poor's CUSIP Burgau. For foreign securities, use a CINS that is assigned by the Standard & Poor's CUSIP Burgau; 2011. Cast. Com/cusip/index.htm.

For those investments not included on Lines 0799999 and 1599099, a CUSIP should be provided if one has been assigned.

Column 2 - Name or Description

Show name of the asset, such as the name of a limited partnership. If not applicable, show description of the asset.

Column 3 — City

For real estate partnerships or joint vertures located in the U.S., list city. If the city is unknown, indicate the county. If the investment is the U.S., indicate city or province. For other BA asset types, use the city of incorporation. If the city of incorporation, use the city of administrative office.

Column 4 - State

Report the two-character U.S. p. stal sobreviation for state for U.S. states, territories and possessions. For foreign countries, report the finee-character (ISO Alpha 3) country abbreviations available in the listing in the appendix of these instructions.

Column 5 - Name of Purchas cornetting of Disposal

Provide the same of the entity or vendor to whom the investment was sold or describe how the investment was therwise disposed of.

Column 6 - Date Originally Acquired

State the date the asset was originally acquired.

Column 7 - Disposal Date

State the date the investment was sold or otherwise transferred or repaid. Reporting entities may total on one line if the investment is repaid on more than one date and should utilize the date of last repayment in those cases.

Column 8 — Book/Adjusted Carrying Value Less Encumbrances, Prior Year

Report the balance at December 31 of the prior year.

Deduct: Any write-downs for a decline in the fair value of a lang-term invested asset that

is other-than-temporary.

Exclude: Valuation allowance.

Column 9 - Unrealized Valuation Increase (decrease)

The total unrealized valuation increase (decrease) for specific prestment security will be the change in Book/Adjusted Carrying Value that is due to carrying or having carried (in the previous year) the security at Fair Value. This includes a reversal of the few unrealized amount at the date of disposal. See SSAP No. 48—Joint Ventures, Partnerships, and mited is ability Companies for accounting guidance.

These amounts are to be reported as unrealn d capital gains (losses) in the Exhibit of Capital Gains (Losses) and in the Capital and Su plus Account (Page 4 – Life, Property, Fraternal & Title and Page 5 – Health).

Include: The different between the Fair Value in the previous year and the Fair Value in

the orient year. Book/Adjusted Carrying Value column. Calculate as current year fair Value minus current year.

(Deprecation) or (Amortization)/Accretion.

Column 10 - Current Year's (Depresation) or (Amortization)/Accretion

This amount represent depreciation expense for the period (where appropriate), amortization of premium (d the accrue) of discount. The accrual of discount amounts in this column are to be reported as series as investment income in the Exhibit of Net Investment Income, while the amortization or remium amounts are to be reported as decreases to investment income. See column 9 for discussion of an unrealized valuation increase (decrease) where the real estate is carried at fair value and (depreciation) and/or (amortization)/accretion has been recorded.

Column 11 - Carren, 'car's Other-Than-Temporary Impairment Recognized

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

Column 12 - Capitalized Deferred Interest and Other

Include interest and other items that can be capitalized in accordance with the applicable SSAP.

Column 14 - Total Foreign Exchange Change in Book/Adjusted Carrying Value

Enter the unrealized foreign exchange gain or loss during the year including the reversal of unrealized foreign exchange gains or losses previously recorded.

Column 15 - Book / Adjusted Carrying Value Less Encumbrances on Disposal

Include: Amount reported in Column 8 and all year-to-date change in value to the time

of disposal.

Exclude: Valuation allowance.

Column 16 - Consideration

Include: Amounts received on disposal of investment.

Column 17 - Foreign Exchange Gain (Loss) on Disposal

Enter the foreign currency exchange gain or loss on dispo 1

Column 18 - Realized Gain (Loss) on Disposal

Report the amount of any market gain (loss) reast and from the disposal of the investment.

Exclude: Foreign currency simpos 1 reported in Column 17.

Column 19 — Total Gain (Loss) on Disposal

Enter the sum of Column 1. foreign kehange gain (loss) on disposal and Column 18, realized gain

(loss) on disposal.

Column 20 - Investment Income

Include: proportionate share of interest, dividends and other investment income

re-vived during year on the investments reported in this schedule.

Exclude: Distributions in excess of unrealized appreciation (return of capital).

** Columns 21 through 24 will be electronic only. **

Column 21 - Legal Entity Identifier (LEI)

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

Column 22 - Postal Code

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of

Mortgage Loans

Unaffiliated	1199999
Affiliated	1299999

Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of:

Real Estate

Unaffiliated		2199999
Affiliated		2299999
Mortgage Loans	XI.	
Unaffiliated		2399999
N 075 - 1 - 1	. 60	2.100000

The postal code(s) reported is this a lumin should reflect the location of the underlying property. For U.S. states, territories and a ssessions, use the five-digit ZIP code and not the ZIP+4 code. Outside the U.S. states, territories and possessions use that country's equivalent to the ZIP code. Multiple postal codes should be entered if the underlying properties are located in more than one postal code and listed from highest to lowest value associated with the underlying properties separated by commas.

Example of two U.S. pos. 1 codes and one United Kingdom postal code (51501,68104,E4 7SD).

Column 23 - Property Type

Use only for securities included in the following subtotal lines.

Non-Registered Private Funds with Underlying Assets Having Characteristics of:

Mortgage Loans

Unaffiliated 1199999

Joint Venture, Partnership or Limited Liability Company Interests that he e Underlying Characteristics of:

Real Estate

Unaffiliated 2199999

Mortgage Loans

For property type, use one of the following codes to indicate the primary use of the property:

OF Office

RT Retail

MU Apartment/Multifamily

IN Industrial

HC Medical/Health Cap

MX Mixed Use

LO Lodging

OT Other

Column 24 - Maturity Date

Use only for curies i cluded in the following subtotal lines.

Non Registered Private Funds with Underlying Assets Having Characteristics of:

Mo. rage Loans

the date the mortgage loan matures.

Not for Distribution

SCHEDULE D - PART 1

LONG-TERM BONDS OWNED DECEMBER 31 OF CURRENT YEAR

Bonds are to be grouped as listed below and each category arranged alphabetically (securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviation in the column provided for electronic data capture).

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

Short Sales:

Selling a security short is an action by a reporting entity that results with the reportins entity recognizing proceeds from the sale and an obligation to deliver the sold security. For securities resulting purposes, obligations to deliver securities resulting from short sales shall be reported a contract seeks (negative assets) in the investment schedule, with an investment code in the code column depiling the item as a short sale. The obligation (negative asset) shall be initially reflected at fair value, with contract in fair value recognized as unrealized gains and losses. These unrealized gains and losses shall be adjusted upon settlement of the short sale obligation. Interest on short sale positions shall be accrued periodic the analysis of the short sale obligation.

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

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

- Category definitions for bonds and socks.
- Foreign column code list.
- Code column list of codes and defin tions for securities not under the exclusive control of the reporting entity.
- List of stock exchange ames and abbreviations.

	<u>Clenor</u>	Line Number
Bonds:	U.S. Governments	
	Issuer Obligators	0199999
	Resid attar Tortgage-Backed Securities Com. ercial Tortgage-Backed Securities	
	O T B Backed and Structured Securities	0499999
	Subt. ds – U.S. Governments All C fer Governments	0599999
	uer Obligations	0699999
	Residential Mortgage-Backed Securities	0799999
	Commercial Mortgage-Backed Securities	0899999
	Other Loan-Backed and Structured Securities	
	Subtotals - All Other Governments	1099999

U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1199999
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	
Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)	1799999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1899999
Residential Mortgage-Backed Securities	1999999
Commercial Mortgage-Backed Securities	2099999
Other Loan-Backed and Structured Securities	2199999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions	
(Direct and Guaranteed)	2499999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Sul Livisio s	
Issuer Obligations	
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Securities	2799999
Other Loan-Backed and Structured Securities	2899999
Subtotals - U.S. Special Revenue and Special Assessmen. Of again is and	
all Non-Guaranteed Obligations of Agencia, and authorities of Governments	
and Their Political Subdivisions	3199999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations	3299999
Residential Mortgage-Backed Securities	3399999
Commercial Mortgage-Backed Securities	3499999
Other Loan-Backed and Structured Securities	3599999
Subtotals - Industrial and Miscellaneous (a affiliant d)	3899999
Hybrid Securities	
Issuer Obligations	4299999
Residential Mortgage-Backed Securities	4399999
Commercial Mortgage-Backed Securi	4499999
Other Loan-Backed and Structured Securities	4599999
Subtotals - Hybrid Securitie	
Parent, Subsidiaries and Affilia es	
Issuer Obligations	4999999
Residential More general of Securities	5099999
Commercial Mortgag -Backed Securities	5199999
Other Lot o Backed and Structured Securities	5299999
Affiliated 3 k Loans – Issued	5399999
Affilia Pank ans – Acquired	
Subte als - 1 rent, Subsidiaries and Affiliates	5599999
SVO Idea 'fieo Funde	
Exc. age Traded Funds – as Identified by the SVO	5899999
Bono mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds	
Unaffiliated Bank Loans	
Unaffiliated Bank Loans – Issued	
Unaffiliated Bank Loans - Acquired	6499999
Subtotals – Unaffiliated Bank Loans	6599999

Total Bonds

Subtotals - Issuer Obligations	7699999
Subtotals - Residential Mortgage-Backed Securities	7799999
Subtotals - Commercial Mortgage-Backed Securities	
Subtotals - Other Loan-Backed and Structured Securities	
Subtotals - SVO Identified Funds	8099999
Subtotals - Affiliated Bank Loans	8199999
Subtotals - Unaffiliated Bank Loans	8299999
Subtotals - Total Bonds	8399999

List all bonds and certificates of deposit owned December 31, of current year, except bonds and certificate, of deposit in banks or other similar financial institutions with maturity dates or repurchase dates under repurchase ag. ements of one year or less from the acquisition date. Exclude cash equivalents as described in SSAP No. 2R—Cash and Eq. (valents, Drafts, and Short-Term Investments with original maturities of three months or less.

The security identifier reported (Column 1 for CUSIP, CINS, PPN or Column 33 for ISI. Thus, the same as the identifier used when filing securities with the NAIC pursuant to the Purposes and Procedures Manuar. The AIC Investment Analysis Office instructions.

Column 1 - CUSIP Identification

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

If no valid CUSIP, CINS or PPN number prists in report a valid ISIN (Column 33) security number. The CUSIP field should be zero-filled.

Column 2 – Description

Give a description of all blads owned. As appropriate, the reporting entity is encouraged to include data consistent with that reported in C lumn 31, Issuer and Column 32, Issue. This does not preclude the company from including a Waonal detail to provide a complete and accurate description. Abbreviations may be a cld as needed.

For Bond Mutual Park - Identified by the SVO and Exchange Traded Funds - as Identified by the SVO, enter the complex name of the fund. As appropriate, the reporting entity is encouraged to include data of its stent v th that reported.

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

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

Column 3 - Code

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

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

Enter "S" in this column for Certificates of Deposit under the FDIC limit.

Enter "&" in this column for TBA (To Be Announced) securities.

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

If bonds are not under the exclusive control of the company as shown in the Goreral Incorregatories, they are to be identified by placing one of the codes identified in the Investment's bedules General Instructions in this column.

Separate Account Filing Only:

If the asset is a bifurcated asset between the intillated separate account filing and the non-insulated separate account filing, the "A" should appen first a "I may be used simultaneously with the "A", "②", "S" or "&" with the "A" preceding "E oth, characters ("A", "②", "S" or "&") depending on the asset being reported, immediately for wear by the appropriate code (identified in the Investment Schedules General Inst (uctions).

Column 4 - Foreign

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

Column 5 - Bond Characteristics

If bonds have one or core of the following characteristics, then list the appropriate number(s) separated by commas. Those of the characteristics apply, then leave the column blank.

- Bond, at a callable at the discretion of the issuer, provided that in no instance will the call
 price be below par, based on a specified formula for the payoff amount (generally discounting
 ature cash flows at then current interest rates which is generally referred to as a "make whole
 call provision").
- node that are callable at the discretion of the issuer, provided that in no instance will the call price be below par with a specified payoff amount based on a fixed schedule.

Bonds that are callable at the discretion of the issuer at a price that can be less than par.

4. Terms in which the timing of payments of principal, as well as the amounts and timing of payments of interest, can vary based on a pool of underlying assets or an index. This characteristic code is restricted to items captured in scope of SSAP No. 43R—Loan-Backed and Structured Securities and should include agency and non-agency residential mortgage-backed securities (RMBS); some commercial mortgage-backed securities (CMBS); as well as similar loan-backed or structured securities. This excludes those flagged with #1, 2 or 3.

- 5. Variable coupon bonds where the interest payments vary during the life of the transaction, but NOT as is typical based on a fixed spread over a well-established interest rate index (such as LIBOR, prime rate or a government bond yield). (This includes coupons that vary based on the performance of indices that are not interest rate related, such as equity indices, commodity prices or foreign exchange rates. This also includes coupons where the spread to the index is not fixed for the entire life of the transaction. This excludes basic floating rate and adjustable rate notes with fixed spread over an interest rate index. This characteristic code is strictly limited to variable interest payments.)
- 6. Terms that may result in principal (or initial investment) not being repaid in full for reasons other than a payment default by the issuer or defaults within a pool of asses underlying a loan-backed or structured security. (This intends to capture to Mortgage Reference Securities reported in scope of SSAP No. 43R. Other structured notes (securities muctured as debt instruments when the contractual amount of the instrument to be prid at a naturity is at risk for other than the failure of the borrower to pay the contractual amount due) and whether derivatives shall not be reported on Schedule D, Part 1. There structures the captured in scope of SSAP No. 86—Derivatives and shall be reported on Schedule B.)
- Bonds where the issuer's obligation to make payments is a terms of by the performance of a
 different credit other than that of the issuer, which and be either affiliated or unaffiliated.
 (These securities are often referred to as credit-linked no. This does not include loan-backed
 or structured securities.)
- Mandatory convertible bonds. Bonds that are mandator by convertible into equity, or, at the
 option of issuer, convertible into equity, or with se teams provide for payment in the form of
 equity instead of cash.
- Other types of options solely at the concretion of the issuer that could affect the timing or amount of payments of principal or interest, anotherwise reported in 1-8.

Column 6 – NAIC Designation and Administrativ Symbol

Provide the appropriate NA & design tion (1 through 6) and administrative symbol combination for each security. The list of via 4 administrative symbols is shown below.

The listing of valid NAIC design and administrative symbol combinations can be found on the NAIC's website for the securities Valuation Office (www.naic.org/svo.htm).

For Bond Mutual Finals - Identified by the SVO, enter 1.

Following was a day histrative symbols for bonds. Refer to the *Purposes and Procedures Manual of the NAIC in Stituent Analysis Office* for the application of these symbols.

- Additional or other non-payment risk
- Filing Exempt
- FM Financially Modeled RMBS/CMBS subject to SSAP 43R.
- Year-end carry over
- IF Initial filing
- PL. Private Letter Rating
- PLGI Private Letter Rating reported on General Interrogatory
- Z Insurer self-designated
- GI General Interrogatory
- F Sub-paragraph D Company insurer self-designated
- Limited to NAIC Designations 6

Column 7 - Actual Cost

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

Include: Brokerage and other related fees, to the extent they do not exceed the fair value

at the date of acquisition.

Cost of acquiring the bond or stock including brok is concussion and incidental expenses of effecting delivery, transaction fees on re-pooling of securities, and reductions for origination fees in ended to compensate the

reporting entity for interest rate risks (i.e., points)

Exclude: Accrued interest.

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

For SVO Identified Funds (Bond Mutual Funds and Exch. age T aded Funds), enter the original cost of the shares purchased, including brokerage and other real red to is.

For a bond received as a property dividence cape I contribution enter the initial recognized value. See SSAP No. 26R—Bonds for guidance.

Column 8 - Rate Used to Obtain Fair Value

Report rate used for determining to value

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

For U.S. Treasury Int ation-Indexed Securities enter the VOS rate (provided in the Valuation of Securities) multiplied by 'be inflation ratio.

Column 9 - Fair Value

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

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

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

Exclude: Accrued interest.

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

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

Column 10 - Par Value

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

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

Column 11 - Book/Adjusted Carrying Value

Securities excluding SVO Identified fund and mandatory convertible bonds:

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

Include: The original cost of acquiring the bond, inc. ling brokerage and other related

fees.

Amortization of premium or ac and of a scount, but not including any accrued

interest paid thereon.

Amortization of deferred of fination and commitment fees.

Deduct: A direct write-down to a gecline in the fair value of a bond that is

other-than-temporary

Exclude: All other costs, including internal costs or costs paid to an affiliated reporting

entity mater to or sination, purchase or commitment to purchase bonds, are charged to expense when incurred. Cost should also be reduced by payments

attribe d to the covery of cost.

Ancrued interest.

Refer to SSAP No. 2 2-Bonds.

For real orting entitie maintaining an AVR:

NAIC esignation 1 - 5* Enter amortized cost

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

For remaining entities not maintaining an AVR:

VAIC Designations 1 - 2* Enter amortized cost

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

*NOTE: An exception exists for Treasury Inflation Adjusted Securities under INT 01-25,

where the book/adjusted carrying value may include an unrealized gain. See INT 01-25, Accounting for U.S. Treasury Inflation-Indexed Securities, for accounting

guidance.

Mandatory Convertible Bonds:

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

SVO Identified Funds:

The amount should be fair value unless the reporting entity has designated a qualifying security for systematic value. The election of using systematic value is irrevocable.

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

Refer to SSAP No. 26R-Bonds.

For reporting entities maintaining an AVR:

```
NAIC Designation 1 – 5 Enter fair value or systematic v 'ue
NAIC Designation 6 Enter fair value
```

For reporting entities not maintaining an AVR:

```
NAIC Designations 1 – 2 Enter fair value cosyst matily value 
NAIC Designations 3 – 6 Enter fair value
```

The amount reported in this column should earl

```
Book/Adjusted Carrying Value | ported in one Prior Year statement
(or Actual Cost for newly equit Vaccu ties)
```

plus "Unrealized Valuation Increa (Demose)Total in Book/Adjusted Carrying Value"

plus "Current Year's (Arr 1022 m)) cretion"

minus
"Current Year's Cher-Than Imporary Impairment Recognized"
plus
"Total Foreign Exercise Change in Book/Adjusted Carrying Value"
Changes due to amount reported in Schedule D, Parts 3, 4 and 5

Column 12 - Unrealized Valuation & crease/(Decrease)

The total unreal curving value ion increase/(decrease) for a specific security will be the change in Book/Adju ted (arrying Value that is due to carrying or having carried (in the previous year) the security at ref Value Value this amount could be:

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

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

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

Include:

For SVO-identified funds, the change from the prior reported BACV to fair value/net asset value. If an SVO-identified fund no longer qualifies for systematic value, the difference from systematic value in prior year to fair value/net asset value in current year.

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

Column 13 - Current Year's (Amortization)/Accretion

This amount should equal the current reporting year's amortization of premium or accrual of discount (regardless of whether or not the security is currently carried at Amortized Cost). The accrual of discount amounts in this column are to be reported as increases to investment income in the Exhibit of Net Investment Income, while the amortization of premium amounts are to be reported as decreases to investment income.

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

Column 14 - Current Year's Other-Than-Temporary Impairment Recognized

If the security has suffered an "other-than-temporary impairment," this polunt should contain the amount of the direct write-down recognized. The amounts in this column at to be eported as realized capital losses in the Exhibit of Capital Gains/(Losses) and in the calculation of the column at the calculation of the

Column 15 — Total Foreign Exchange Change in Book/Adjusted Carrying Valua

This is a positive or negative amount that is defined as the pore in of the total change in Book/Adjusted Carrying Value for the year that is attributable to foreign or hong. Therences for a particular security. The amounts reported in this column should be incr. 1/1 as not unrealized foreign exchange capital gain/(loss) in the Capital and Surplus Account (Page 4).

Column 16 - Interest Rate

Show rate of interest as stated on the face of the bond. Where the original stated rate has been renegotiated, show the latest modified rate, nor long, erm bonds with a variable rate of interest, use the last rate of interest. For short-term bond, and arious issues of the same issuer, use the last rate of interest. All information reported in the field must be a numeric value.

For SVO Identified Funds, bond Mur al Funds Exchange Traded Funds) and Principal STRIP Bonds or other zero coupon bonds, ser nume ic zero (0).

Column 17 - Effective Rate of Interest

For issuer obligations, include the effective rate at which the purchase was made. For mortgage-backed coars next.d and structured securities, report the effective yield used to value the security at the morting date. The Effective Yield calculation should be modified for other-than-temporary in mains are ecognized.

For VO Identifica Funds (Bond Mutual Funds and Exchange Traded Funds), enter Zero (0).

Column 18 - Interest - Then Paid

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

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

Column 19 - Admitted Interest Due and Accrued

This should equal the admitted amount of due and accrued interest for a specific security, based upon the assessment of collectability required by SSAP No. 34—Investment Income Due and Accrued and any other requirements for nonadmitting investment income due and accrued.

Column 20 - Amount Received During Year

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

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

Report amounts net of foreign withholding tax.

Column 21 - Acquired Date

For public placements use trade date, not settlement date. For privile placements, use funding date. Each issue of bonds or stocks acquired at public offerings on note that one date may be totaled on one line and the date of last acquisition inserted.

For SVO Identified Funds (Bond Mutual Funds and a scharge Traded Funds), enter date of last purchase.

Column 22 - Stated Contractual Maturity Date

For SVO Identified Funds (Bond Mutual) unds and exchange Traded Funds), leave blank.

For perpetual bonds, enter 01/01/9999

For mandatory convertible onds use the conversion date.

** Columns 23 through 34 will be electronic only.

Column 23 - State Abbreviation

Applies to

D. States, Territories and Possessions

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

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

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

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

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

Column 24 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

Whenever possible, fair value should represent the price at which the security could be sold, based on market information. Fair value should only be determined analytically when the market-based value cannot be obtained.

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

```
"1" for Level 1
```

"2" for Level 2

"3" for Level 3

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

"a" for securities where the rate is determined by a pricing serv

"b" for securities where the rate is determined by a stock exchan-

- "c" for securities where the rate is determined by "ke, custodian. The reporting entity should obtain and maintain the pricing policy or any broker or custodian used as a pricing source. In addition, the broker must either any roved by the reporting entity as a counterparty for buying and selling see that or e an underwriter of the security being valued.
- "d" for securities where the rate is detern, red by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.
- "e" for securities where the rate n determined by the unit price published in the NAIC Valuation of Securities.

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

The guidance in SAP. in NOR—Fair Value allows the use of net asset value per share (NAV) instead of fair value for train it vestments. If NAV is used instead of fair value, leave blank.

Column 25 - Source Used to htain Fair Value

For Moreod Code "a," identify the specific pricing service used.

For Met od Code "b," identify the specific stock exchange used.

Instructions or the following Web address:

www.fixprotocol.org/specifications/exchanges.shtml

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

For Method Code "d," leave blank.

For Method Code "e," leave blank.

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

Column 26 - Collateral Type

Use only for securities included in the following subtotal lines.

Industrial and Miscellaneous (Unaffiliated)

Residential Mortgage-Backed/ Securities	3399999
Commercial Mortgage-Backed Securities	3499999
Other Loan-Backed and Structured Securities	3599999

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

Residential Mortgage Loans/RMBS

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

2 Commercial Mortgage Loans/CMBS

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

3 Home Equity

Include all home equity loans a d/or home equity lines of credit as collateral. These are not first liens and are deemed loans, and iduals. Bonds that are collateralized by home equity loans/lines of credit are considered and at-backed securities (ABS) rather than RMBS.

4 Individual Obligations - Creo Card, Auto, Student Loans and Recreational Vehicles

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

5 Corporate Todus, 'al Obligations – Tax Receivables, Utility Receivables, Trade Receivables, Small P. sines, Loans, Commercial Paper

Inc. to but collateralized by corporate or industrial obligations (sometimes referred to as commential obligations).

6 Case Transactions – Aircraft Leases, Equipment Leases and Equipment Trust Certificates

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

7 CLO/CBO/CDO

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

8 Manufactured Housing and Mobile Home Loans

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

9 Credit Tenant Loans

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

10 Other

Include other collateral types that do not fit into categories 1 through 9.

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

Column 27 - Call Date

Report the call date used to calculate the Effective Date of Maturity. If c. 9 date does not affect the Effective Date of Maturity field but exists, report the call date. If there is a can date, leave blank.

Column 28 - Call Price

Report the call price used to calculate the Effective Date of N. turity in call price does not affect the Effective Date of Maturity field but exists, report the call and it is no call price, leave blank.

Column 29 - Effective Date of Maturity

On bonds purchased at a premium, the maturity of the producing the lowest amortized value should be used. See SSAP No. 26R—Bonds. For loans back of and structured securities, include the effective date of maturity that results from the estimated case flows, incorporating appropriate prepayment assumptions. If call data does not affect the infective date of Maturity field, leave blank.

Column 30 - Legal Entity Identifier (LEI)

Provide the 20-character Let al Entity denotier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI is, ober has been assigned, leave blank.

Column 31 — Issuer

Issuer Definition:

The name of the gal entity that develops, registers and sells securities for the purpose of financ paits poerations and may be domestic or foreign governments, corporations or investment trusts. The issue as legally responsible for the obligations of the issue and for reporting financial conditions, a sterial developments and any other operational activities as required by the halations of their jurisdictions.

Ports, entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise.

Column 32 - Issue

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

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

The reporting entity is encouraged to use the following sources:

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

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

Column 33 - ISIN Identification

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

Column 34 - Capital Structure Code

Please identify the capital structs I, the security using the following codes consistent with the SVO Notching Guidelines in Part One, Section 3 of the Purposes and Procedures Manual of the NAIC Investment Analysis G_{II} , G_{II} :

Capital structure is son, times referred to as rank or payment priority and can be found in feeds from the source. Tissed in the J sue and Issuer column.

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

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

Senior Secured Debt

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

2. Senior Unsecured Debt

Senior unsecured securities have priority ahead of subordinated debt for patment at the event of default.

3. Subordinated Debt

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

(Subordinated means noting or designating a debt 'bligation' whose holder is placed in precedence below secured and general unsecured or thought another debtholder could block payments to that holder or prevent that holder or of at sub-dinated debt from taking any action.)

4. Not Applicable

Securities where the capital structured to bugh 3 above do not apply (e.g., Line 5899999 Exchange Traded Funds – as Identified to the VO and Line 5999999 Bond Mutual Funds – as Identified by the SVO).

SCHEDULE D - PART 2 - SECTION 1

PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.

Short Sales:

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

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

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

- Category definitions for stocks.
- Foreign column code list.
- Code column list of codes and definitions for ecurit, a not under the exclusive control of the reporting entity.
- List of stock exchange names and abbreviation.

Category	Ψ,		Line Number
	- '		,
Industrial and Miscellaneous (Unaffiliated)	Reder Table Pre	red	8599999
Parent, Subsidiaries and Affiliates Perpetus	al Prefer 1,		
Parent, Subsidiaries and Affiliates Redeem	able Prefer		
Total Preferred Stocks			

Only transferable shares (i.e., can be bought and sold) of savings and loan or building and loan associations are to be reported in this schedule.

Column 1 - CUSIP Iden (ear.)

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

and CUSIP, CINS or PPN number exists then report a valid ISIN (Column 27) security number.
 CUSIP field should be zero-filled.

Column 2 Description

Give a description of all preferred stocks owned, including redeemable options, if any, and location of all banks, trust and miscellaneous companies. As appropriate, the reporting entity is encouraged to include data consistent with that reported in Column 25, Issuer and Column 26, Issue. This does not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

For Exchange Traded Funds, enter complete name of the fund. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 25, Issuer.

Column 3 - Code

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

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

Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate account filing and the ann-insulated separate account filing, the """ should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

Column 4 - Foreign

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

Column 7 - Rate Per Share

Insert the market rate for preferred stocks not in good star ling-

Column 8 — Book/Adjusted Carrying Value

The chart below details the appropriate valuation method for this column. The Purposes & Procedures Manual of the NAIC Investment Analysis Office and SSAP No. 97—Investments in Subsidiary, Controlled and Affiliated Entities has a local or valuation methods for preferred stock investments in Subsidiary, Controlled or Affiliated (SCA) or inpanies.

Deduct: Cash avidends aid on Payment In Kind stock during the stock dividend period.

A direct writ down for a decline in the fair value of a stock that is other-than-temporary.

For reporting entities ma. taining an AVR:

Redec table Preferri

NAIC esignation 1 –3 Enter book value

NAIC Designation 4 -6 Enter the lower of book value or fair value

Perpe. * Preferred

NAIC Designation 1 – 3 Enter book value

NAIC Designation 4 – 6 Enter the lower of book value or fair value

For reporting entities not maintaining an AVR:

Redeemable Preferred

NAIC Designation 1 – 2 Enter book value

NAIC Designation 3 – 6 Enter the lower of book value or fair value

Perpetual Preferred

NAIC Designations 1 – 2 Enter fair value

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

The amount reported in this column should equal:

Book/Adjusted Carrying Value reported in the Prior Year statement

(or Actual Cost for newly acquired securities)

plus "Total Change in Book/Adjusted Carrying Value"

plus "Total Foreign Exchange Change in Book/Adjusted Carrying Value" plus Changes due to amounts reported in Schedule D. Parts 3, 4 and 5

Column 9 - Rate Per Share Used to Obtain Fair Value

Report rate used for determining fair value.

Column 10 - Fair Value

The fair value should be the price which, when multiplied by the action 1 amount (Column 6, Par Value), or times the number of securities held if Column 6 contains not a value, results in the dollar amount that would be received (excluding accrued dividends) if the caurity as sold at fair value.

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

Column 11 - Actual Cost

This amount should contain the actual considers on part to purchase the security. The Actual Cost column amount should be adjusted for: part sales of unaffiliated preferred stock and any return of capital for preferred stock in SCA companies (with reported in Schedule D, Part 4); and subsequent acquisitions of the same unaffiliated preferred stock and additional investments in the preferred stock in SCA companies (both reported in Schedule D, Part 3). The Actual Cost recorded in this column shall ALWAYS be adjusted for other can-term rary impairments.

Include: Cost of acquir g the preferred stock, including broker's commission and

incide al experies of effecting delivery, but not including any accrued dividends said mercon. Cost should be reduced by payments attributed to the

recovery of cost.

Column 13 - Dividends - Amount Received During Year

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

Report amounts nev of foreign withholding tax.

Column 14 - Dividends Monadmitted Declared but Unpaid

It is should equal the nonadmitted amount of dividends declared but unpaid for a specific security, base, upon the assessment of collectability required by SSAP No. 34—Investment Income Due and rued and any other requirements for nonadmitting investment income due and accrued.

Column 15 - Unrealized Valuation Increase/(Decrease)

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

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

The difference of moving from Fair Value in the previous year to Amortize Co., in the current year's Book/Adjusted Carrying Value column (calculate as **prior year** Aftertized Value minus **prior year** Fair Value);

The difference between the Fair Value in the previous year and the Fair Value in the current year's Book/Adjusted Carrying Value column (calculate as **current year** Fair Value minus **current year** Accrual of Discount/(Amortiza in of Famium)) or

The increase/(decrease) for a specific investment in a Subsidia. Controlled or Affiliated (SCA) company that results from the reporting entity's share of u. "istrib red earnings and losses.

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

Column 16 - Current Year's (Amortization)/Accretion

This amount should equal the current reporting var's amortization of premium or accrual of discount (regardless of whether or not the security is currently carried at Amortized Cost). The accrual of discount amounts in this column as to be ported as increases to investment income in the Exhibit of Net Investment Income, while the amortization of premium amounts are to be reported as decreases to investment income.

Column 17 - Current Year's Other-Than-, opporary impairment Recognized

If the security has suffered an "outer-than-temporary impairment," this column should contain the amount of the direct we te-down recognized. The amounts in this column are to be reported as realized capital losses in the Exh. it of Capital Gains/(Losses) and in the calculation of Net Income.

Column 18 - Total Charle in look/A justed Carrying Value

This column should equal the net of: Unrealized Valuation Increase/(Decrease) plus
Current Year's (Amortization)/Accretion minus
Current Year's Other-Than-Temporary Impairment Recognized.

I fis an unt, plus any foreign exchange adjustment related to these amounts (reported in the Total k reign exchange Change in Book/Adjusted Carrying Value column), should represent the difference between the current reporting year's Book/Adjusted Carrying Value and the prior year's bok/Adjusted Carrying Value (excluding changes due to amounts reported in Schedule D, Parts 3, 4 and 5).

Column 19 - Total Foreign Exchange Change in Book/Adjusted Carrying Value

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

Column 20 - NAIC Designation and Administrative Symbol

Provide the appropriate combination of NAIC designation (1 through 6) and administrative symbol for each security. The list of valid administrative symbols is shown below.

The listing of valid NAIC designation and administrative symbol combinations can be found on the NAIC's website for the Securities Valuation Office (www.naic.org/svo.htm).

Exchange Traded Funds should be reported as perpetual securities.

Following are valid administrative symbols for preferred stock. Refer to the Purp second Procedures Manual of the NAIC Investment Analysis Office for the application of these symbols.

S	Additional or other non-payment risk assigned by the SVO (SS)
FE	Filing Exempt assigned by the SVO
YE	Year-end carry over assigned by the SVO
IF	Initial filing - insurer reported designation with Aur in Sy, wol assigned by the SVO
PL	Private Letter Rating assigned by the SVO
PLGI	Private Letter Rating - insurer assign data represented on General Interrogatory
Z	Insurer assigned and reported subject to In statio
GI	Insurer assigned and reported on G. neral interrogatory
F	Sub-paragraph D Company - sure off-designated
*	Limited to NAIC Designations 6 area assigned

Column 21 — Date Acquired

For public placements use trade data not settlement date. For private placements, use funding date. Each issue of stocks acquire that public offerings on more than one date may be totaled on one line and the date of last acquisition insolved.

For Exchange Traded Frids, enter date of last purchase.

** Columns 22 through 27 will be electric of ty. **

Column 22 - Fair Value Vice yiely Level and Method Used to Obtain Fair Value Code

When or possible, fair value should represent the price at which the security could be sold, based on market a formation. Fair value should only be determined analytically when the market-based value cranto, a obtained.

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

"1" for Level 1

"2" for Level 2

"3" for Level 3

The following is a listing of the valid method indicators for preferred stocks to show the method used by the reporting entity to determine the Rate Per Share 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.
- "e" 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. To 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 publis ed in the NAIC Valuation of Securities.

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

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

Column 23 - Source Used to Obtain Fair Value

For Method Code "a," identify the specif pricing service used.

For Method Code "b," identify the spe. 'fic stand exchange used.

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the folioting Weyladdress:

www.fixproto ...l.org/specifications/exchanges.shtml

For Method Code "a" ide tify the specific broker or custodian used.

For Metho Cod. "d." le ve blank.

For Method Cod. "e," leave blank.

If not a jet value (NAV) is used instead of fair value, the reporting entity should use "NAV" to in "... set value used instead of fair value.

Column 24 - Leal Entity Identifier (LEI)

Operating Unit. If no LEI number has been assigned, leave blank.

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
- Name used in either the relevant SEC filing or legal documenation for the transaction. Issuer
 is the name of the legal entity that can be found on a currents such as SEC Form 424B2,
 Note Agreements, Prospectuses and Indentives as a propriate. The name used should be as
 complete and detailed as possible to enable or as to a fferentiate the legal entity issuing the
 security from another legal entity with a singler race.

Do not report ticker symbols, either internal or of wise

Column 26 - Issue

Issue information provides detailed data a ... o the type of security being reported.

The reporting entity is encouraged to se to following sources:

- Bloomberg
- Interactive Data Corporation (IDC)
- Thomson Reus
- S&P/CV 5IP
- Do ipt. as used in either the relevant SEC filing or legal documentation for the transaction.

Do not report ticke symbols, either internal or otherwise.

Column 27 - ISIN Idea Gention

The International Securities Identification Numbering (ISIN) system is an international standard set up by International Organization for Standardization (ISO). It is used for numbering specific specif

SCHEDULE D - PART 2 - SECTION 2

COMMON STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.

Short Sales:

Selling a security short is an action by a reporting entity that results with the reporting entity recognizing proceeds from the sale and an obligation to deliver the sold security. For statutory accounting purposes, obligations to deliver securities resulting from short sales shall be reported as contra-asset (no retire assets) in the investment schedule, with an investment code in the code column detailing the item as a short sale. The obligation (negative asset) shall be initially reflected at fair value, with changes in fair value recognized as unrealized gains and losses. These unrealized gains and losses shall be realized upon settle, ent of the short sale obligation. Interest on short sale positions shall be accrued periodically and reflected is inter-st expense.

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

NOTE: See the Investment Schedules General Instructions for the folioring;

- Category definitions for stocks.
- Foreign column code list.
- Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.
- List of stock exchange name: bb. viations.

<u>Category</u> <u>L</u>	ine Number
Industrial and Miscellaneous (Unaffiliated) Puricly Traded	9099999
Industrial and Miscellaneous (Unaffilia ed) Octor	9199999
Parent, Subsidiaries and Affiliates able To ded	9299999
Parent, Subsidiaries and Affiliates Othe	9399999
Mutual Funds	9499999
Unit Investment Trusts	9599999
Closed-End Fund	9699999
Total Common Stock.	9799999
Total Preferre and Common Stocks	9899999

Shares of all mutuar funds, regardless of the underlying security, whether specialized or a mixture of bonds, stock, money market instruments or other type of investments, except money market mutual funds that are reported in Schedule E, Part 2 as cash equivalents, are considered to be shares of common stock and should be listed in the appropriate category of Mutual Funds.

Only transferable shares (i.e., can be bought and sold) of savings and loan or building and loan associations are to be reported in this schedule.

Column 1 - CUSIP Identification

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

If no valid CUSIP, CINS or PPN number exists then report a valid ISIN (Column 24) security number. The CUSIP field should be zero-filled.

Column 2 - Description

Give a description of all common stocks owned, redeemable options, if any ane address (city and state) of all banks, trust and insurance companies, savings and loan or bu'ding and toan associations and miscellaneous companies. As appropriate, the reporting entity is a couraged to include data consistent with that reported in Column 22, Issuer and Column 23, Iss.

1. Laces not preclude the company from including additional detail to provide a complete and accurate description. Abbreviations may be used as needed.

Column 3 — Code

Enter "#" in this column for all foreign (non-SEC regs. > 2d) op, n-end registered investment funds.

Enter "" in this column for all assets that are bifure, ad by the insulated separate account filing and the non-insulated separate account filing.

If common stocks are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by place of one of the codes identified in the Investment Schedules General Instructions in this follows:

If the security is foreign mutual fined and is not under the exclusive control of the company, the "#" should appear first, immediately for sweet by the appropriate code (identified in the Investment Schedules General Instructions).

Separate Account Filing Only:

If the asset is a bit sated asset between the insulated separate account filing and the non-insulated separate account filing the """ should appear first and may be used simultaneously with the """ ith the """, ecceding the "#", immediately followed by the appropriate code (identified in the In as much Schodules General Instructions).

Column 4 — Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules Core. Unservictions.

Column 6 - Be k/A justed Carrying Value

is the Fair Value (adjusted for any other-than-temporary impairment) as of the end of the current reporting year, except for common stock in Subsidiary, Controlled or Affiliated (SCA) companies accounted for under another valuation method (e.g., equity method).

The amount reported in this column should equal:

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

plus "Total Change in Book/Adjusted Carrying Value"

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

Column 7 - Rate Per Share Used to Obtain Fair Value

Report rate used for determining fair value.

Column 8 - Fair Value

The fair value should be the price which, when multiplied by the number of shares held, results in the dollar amount that would be received (excluding accrued dividends) if the security was sold at fair value.

The fair value included in this column (calculated from the Rate Used to Obtain 7 at Value column) should be the amount used in any comparison of fair value to another valuation method (e.g., book value or amortized cost) that is prescribed by the accounting/valuation rules.

Column 9 - Actual Cost

This column should contain the actual consideration paid to pure. The actual Cost column amount should be adjusted for: partial sales of unaffiliated co. To in stock and any return of capital for common stock in SCA companies (both reported in Sc., dule D, Part 4); and subsequent acquisitions of the same unaffiliated common stock and additional invisionents in the common stock in SCA companies (both reported in Schedule D, Part 3). The focus of ost recorded in this column shall ALWAYS be adjusted for other-than-temporary impants ints.

Include:

Original cost of acquiring the common tock including broker's commission and the incidental expenses of feeting delivery. Return of capital is included as a reduction of cost. For substairies and affiliates, include changes in capital contributions.

Column 11 — Dividends - Amount Received During th War

For Mutual Funds (excluding 50%, Muo. 1 Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO), en or the amount of distributions received in cash or reinvested in additional shares.

Include: The proportionate share of investment income directly related to the securities

norted in this schedule.

Report amounts rat or rena withholding tax.

Column 12 - Dividends - Snac itt a Declared but Unpaid

This should equal the nonadmitted amount of dividends declared but unpaid for a specific security, based, you the assessment of collectibility required by SSAP No. 34—Investment Income Due and Acoused as Lany other requirements for nonadmitting investment income due and accrued.

Column 13 - Unrealized Valuation Increase/(Decrease)

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

The difference between the Fair Value in the previous year and the Fair Value in the current year's Book/Adjusted Carrying Value column; or

The increase/(decrease) for a specific investment in a Subsidiary, Controlled or Affiliated (SCA) company that results from the reporting entity's share of undistributed earning an Mosses.

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

Column 14 - Current Year's Other-Than-Temporary Impairment Recognized

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

Column 15 - Total Change in Book/Adjusted Carrying Value

This column should equal the net of:

Unrealized Valuation (Pease Decrease)
minus Current Year's Other-Tha. Temporary Impairment Recognized.

This amount, plus any foreign exchang of just nent related to these amounts (reported in the Total Foreign Exchange Change in Book/A justed Carrying Value column), should represent the difference between the current reporting parts Book/Adjusted Carrying Value and the prior year's Book/Adjusted Carrying Value (excluding amounts reported in Schedule D, Parts 3, 4 and 5).

Column 16 - Total Foreign Exchange Change b Bok/Adjusted Carrying Value

This is a positive or not tive amount that is defined as the portion of the total change in Book/Adjusted Carrying Value for the current year that is attributable to foreign exchange differences for a particular security. The amounts sported in this column should be included as net unrealized foreign exchange capital gair (loss in the lapital and Surplus Account (Page 4).

Column 17 - Date Acquired

For pin tie placements use trade date, not settlement date. For private placements, use funding date. Each issue of trocks acquired at public offerings on more than one date may be totaled on one line and tile date. If last acquisition inserted.

Column 18 - NA. Designation

For securities reported on Line 9499999 (Mutual Funds) provide the appropriate NAIC designation (1 through 6) as assigned by the Securities Valuation Office. For all other common stock the NAIC designation and administrative symbol field should be left blank.

The listing of valid NAIC designations can be found on the NAIC's website for the Securities Valuation Office (www.naic.org/svo.htm).

Column 19 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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 higrarchy level.

"1" for Level 1

"2" for Level 2

"3" for Level 3

The following is a listing of the valid method indicators for common stacks to show the method used by the reporting entity to determine the Rate Per Share Used to Obta. Fair Value.

"a" for securities where the rate is determined by a prison ser-

"b" for securities where the rate is determined by a so 'k ex hange.

- "c" for securities where the rate is determed by broker or custodian. The reporting entity should obtain and maintain the price of poor ty 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 strong securities or be an underwriter of the security being valued.
- "d" for securities where one is determined by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.
- "e" for securities where the securities determined by the unit price published in the NAIC Valuation of Securities.

Enter a combination of a warehy and method indicator. The fair value hierarchy level indicator would be listed first and me in those used to determine fair value indicator would be listed next. For example, use "lb" to report Level of for the fair value hierarchy level and stock exchange for the method used to determine fair value.

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

Column 20 - Source Used to Obtain Fair Value

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

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

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web address:

www.fixprotocol.org/specifications/exchanges.shtml

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

For Method Code "d," leave blank.

For Method Code "e," leave blank.

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

Column 21 - Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEP for two is user as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave bank.

Column 22 - Issuer

Issuer Definition:

The name of the legal entity in decrease, registers and sells securities for the purpose of financing its operations of at may be a mestic or foreign governments, corporations or investment trusts. The issuer is legally responsible for the obligations of the issue and for reporting financial conditions, material declopment and any other operational activities as required by the regulations of their jurisdict.

The reporting entity is couraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise.

Column 23 - 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
- Descriptions used in either the relevant SEC filing or legal documents to the transaction.

Do not report ticker symbols, either internal or otherwise.

Column 24 - ISIN Identification

The International Securities Identification Numbering (ISIN) vistem is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. It is a standardization of the international Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if to variety of CASIP, CINS or PPN exists to report in Column 1.

SCHEDULE D - PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR

This schedule should include a detailed listing of all securities that were purchased/acquired during the current reporting year that are still owned as of the end of the current reporting year (amounts purchased and sold during the current reporting year are reported in detail on Schedule D, Part 5 and only in subtotal in Schedule D, Part 3). This should include all transactions that adjust the cost basis of the securities. Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3 or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:

Purchases of securities not previously owned;

Subsequent purchases of investment issues already owned;

Acquisition of a new stock through a stock dividend (e.g., spin off); and

Any increases in the investments in SCA companies that adjust the cost basis (e.g., subs., pent capital infusions [investments] in SCA companies valued using the equity method).

This schedule should NOT be used for stock splits to show increases in the number of shalls; nor should it be used for stock dividends to show increases in the number of shares (unless the stock shares received as dividends are in a stock that is not already owned by the reporting entity – e.g., received in a spin off). Rather, for stock splits and stock dividends of an already owned stock, adjustments for the appropriate columns should be made in 2 b dule 1. Part 2, Section 1 and in Schedule D, Part 2, Section 2.

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

Bond Mutual Funds – as Identified by SVO and Exchange Trade Funds – as Identified by SVO, which are described in the Investment Schedules General Instructions, are to be included a SVO Identified Funds.

Bonds are to be grouped as listed below and each caregory sangal alphabetically (securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of Su. vs., Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guara need on ligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state observation; in the column provided for electronic data capture).

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

NOTE: See the Investment Scheduces Tent, al Instructions for the following:

- Category of nicens for bonds and stocks.
- Foreign column code list.

	- Chicago I	Eme i timeet
s:		
	U.S. Gel quint uts	
	All Other e vers	1099999
	U. Crates To itories and Possessions (Direct and Guaranteed)	1799999
	U.S. Shitical Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	2499999
	U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations	
	of Agencies and Authorities of Governments and Their Political Subdivisions	
	Industrial and Miscellaneous (Unaffiliated)	3899999
	Hybrid Securities	
	Parent, Subsidiaries and Affiliates	5599999
	SVO Identified Funds	8099999
	Unaffiliated Bank Loans	
	Subtotals - Bonds - Part 3	
	Summary item from Part 5 for Bonds	8399998
	Subtotals - Bonds	8399999

Bonds

Line Number

Preferred Stocks:

Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred 8499999 Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred 8599999 Parent, Subsidiaries and Affiliates Perpetual Preferred 8699999 Parent, Subsidiaries and Affiliates Redeemable Preferred 8799999
Subtotals – Preferred Stocks – Part 3
Summary item from Part 5 for Preferred Stocks 8999998
Subtotals - Preferred Stocks
Common Stocks:
Industrial and Miscellaneous (Unaffiliated) Publicly Traded
Parent, Subsidiaries and Affiliates Publicly Traded
Parent, Subsidiaries and Affiliates Other
Mutual Funds
Unit Investment Trusts
Closed-End Funds
Subtotals - Common Stocks - Part 3
Summary item from Part 5 for Common Stocks
Subtotals - Common Stocks
Subtotals – Preferred and Common Stocks
Totals9999999
• • •

Include all bonds and stocks acquired during the year except for the acquired and fully disposed of during the year. Include repoolings of mortgage-backed/asset-backed securities (e.g., pontization/megatization of FHLMC or FNMA mortgage-backed securities). Only those bonds and certificate of deposit with maturity at time of acquisition in excess of one year are to be included. Exclude cash equivalents and shot with a vestments as described in SSAP No. 2R-Cash, Cash Equivalents, Drafts, and Short-Term Investments with original maturities of three months or less.

A bond acquisition is recorded on the trade dat not the attlement date, except for the acquisition of private placement bonds that are recorded on the funding date.

Enter as a summary item the totals of Columns 8, 9 and 2, of Part 5, for bonds, preferred stocks and common stocks.

CUSIP Identification Column 1

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

If per valid ST SIP, CINS or PPN number exists then report a valid ISIN (Column 14) security number. e Cb. IP field should be zero-filled.

Column 2 - Description

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

For SVO Identified Funds (Bond Mutual Funds and Exchange Traded Funds), enter complete name of the fund. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 12, Issuer.

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

For CDOs (Collateralized Debt Obligations) or CLOs (Collateralized Lo. Dbligations), indicate what the CDO/CLO collateral is, such as high-yield bonds, corporate loans setc. If the collateral is of mixed type, indicate "Mix," in addition to the largest type of collateral in the mix. If the collateral is derived synthetically, indicate "synthetic."

Column 3 - Foreign

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

Column 4 — Date Acquired

For public placements use trade date, of statement date. For private placements, use funding date. Each issue of bonds or stocks acquire lat public offerings on more than one date may be totaled on one line and the date of last accounting insected.

For SVO Identified Funds (Bo. Untutual Funds and Exchange Traded Funds), enter date of last purchase.

Column 5 - Name of Vendor

The items (ith reference to each issue of bonds and stocks acquired at public offerings may be totaled in one line at the control of the cont

Column 7 - Actil Sost

This the corded cost of the investment purchased during the current year and still held as of the old of the current year. This amount would also be reported in the Actual Cost column of Schedule D, Part 2, Section 1 for preferred stock, and Schedule D, Part 2, Section 2 for common stock. The amount reported in the Actual Cost Column included in Schedule D, Part 3 hever differ from the actual consideration paid to purchase the security. Any appropriate adjustments to the Actual Cost will be made in the detail listing schedules (Schedule D, Part 1; Schedule D, Part 2, Section 1; and Schedule D, Part 2, Section 2) or in Schedule D, Part 4, as appropriate.

Include:

Cost of acquiring the bond or stock, including broker's commission and other related fees, to the extent they do not exceed the fair value at the date of acquisition.

Transaction fees on repooling of securities, and reductions for origination fees intended to compensate the reporting entity for interest rate risks (i.e. points). Exclude: Accrued interest and dividends.

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

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

Column 8 - Par Value

For mortgage-backed/loan-backed and structured securities, enter the part mount of principal purchased on a security on which the reporting entity has a claim. For interact on, bonds without a principal amount on which the reporting entity has a claim, use a zero val. e. Enc. the statement date par value for bonds with adjustable principal. An interest only bond with a still par amount of principal would use that amount.

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

For SVO Identified Funds (Bond Mutual Funds and Exchange raded rands), enter 0.

Column 9 - Paid for Accrued Interest and Dividends

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

** Columns 10 through 14 will be electronic only. **

Column 10 - State Abbreviation

Applies to:

U.S. States, Territalies and Possessions

clude appropriate state abbreviation for the state where the security is issued (c. "MO" for Missouri).

U.S. Politic 1 Subdivisions of States, Territories and Possessions

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

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

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

Column 11 Legal Entity Identifier (LEI)

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

Column 12 - Issuer

Issuer Definition:

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

The reporting entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise

Column 13 - Issue

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

6% Senior 2018 7% Subordinated Debenture 3/5/2022 3% NY Housing At thority Debenture 2035

The reporting entity is enc. graged to use the following sources:

- Bloomblue
- Interac e Data Corporation (IDC)
- Thomson Reuters
 - Sc " CUSIP
- Descriptions used in either the relevant SEC filing or legal documentation for the transaction.

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

Column 14 ISIN Identification

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

SCHEDULE D - PART 4

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

This schedule should include a detailed listing of all securities that were sold/disposed of during the current reporting year that were owned as of the beginning of the current reporting year (amounts purchased and sold during the current reporting year are reported in detail on Schedule D, Part 5 and only in subtotal in Schedule D, Part 4). This should include all transactions that adjust the cost basis of the securities (except other-than-temporary impairments that are not part of a disposal transaction). Thus, it should not be used for allocations of TBAs to specific pools subsequent to initial recording in Schedule D, Part 3 or other situations such as CUSIP number changes. The following list of items provides examples of the items that should be included:

Pay downs of securities still owned (including CMO prepayments);

Subsequent partial sales of investment issues still owned;

Reallocation of the cost basis of an already owned stock to the cost basis of a new stock received as a dividend (e.g., spin off); and

Any decreases in the investments in SCA companies that adjust the cost bas, no including other-than-temporary impairments alone (e.g., subsequent return of capital from investment in CA companies valued using the equity method).

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

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

Bonds are to be grouped as listed below and each cat gory angel alphabetically (securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of S. tes, Territories and Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guarantees. "Iligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbreviate at in the column provided for electronic data capture).

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

NOTE: See the Investment Schedules Sent, al Instructions for the following:

- Category of hit and for bonds and stocks.
- Foreign column, code list.

	ategory	Line Number
Bonds:		
	U.S. Go cum vts	0599999
	All Other 6 removents	1099999
	U. Tories and Possessions (Direct and Guaranteed)	1799999
	U.S. litical Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	2499999
	U.S. Spe. of Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations	
	of Agencies and Authorities of Governments and Their Political Subdivisions	3199999
	Industrial and Miscellaneous (Unaffiliated)	3899999
	Hybrid Securities	
	Parent, Subsidiaries and Affiliates	5599999
	SVO Identified Funds	8099999
	Unaffiliated Bank Loans	8299999
	Subtotals - Bonds - Part 4.	8399997
	Summary item from Part 5 for Bonds.	8399998
	Subtotals - Bonds	8399999

Line Number

Preferred Stocks:

medical did interestations (Chairmaton) i dipotant i reterror	
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred)
Parent, Subsidiaries and Affiliates Perpetual Preferred 8699999	
Parent, Subsidiaries and Affiliates Redeemable Preferred	è
Subtotals - Preferred Stocks - Part 4	7
Summary item from Part 5 for Preferred Stocks	ŝ
Subtotals – Preferred Stocks)
Common Stocks:	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded	y
Industrial and Miscellaneous (Unaffiliated) Other	
Parent, Subsidiaries and Affiliates Publicly Traded	9
Parent, Subsidiaries and Affiliates Other	è
Mutual Funds	è
Unit Investment Trusts)
Closed-End Funds)
Subtotals – Common Stocks – Part 4	7
Summary item from Part 5 for Common Stocks	ŝ
Subtotals – Common Stocks 9799999	þ
Subtotals – Preferred and Common Stocks)
Totals9999999)

Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred 8499999

A bond disposal is recorded on the trade date, not the settlement date

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

Enter as a separate summary item the totals of Columns 8 to 20 of Part 5, for bonds, preferred stocks and common stocks.

Column 1 - CUSIP Identification.

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

If persalio, VSIP, CINS or PPN number exists then report a valid ISIN (Column 26) security number. The Co. IP field should be zero-filled.

Column 2 - Description

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

For SVO Identified Funds (Bond Mutual Funds and Exchange Traded Funds), enter complete name of the fund. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 24, Issuer.

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

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

Column 3 - Foreign

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

Column 4 — Disposal Date

For public placements use to de dat, not ettlement date. For private placements, use funding date. Each issue of bonds or stor is disposed of at public offerings on more than one date may be totaled on one line and the date of last or bosal in crted.

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

Column 5 - Name of Purchas r

If matured a valled their redemption option, so state and give price at which called.

Column 7 - Con dration

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

Exeruse: Accrued interest and dividends.

For Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO, enter price received at sale, usually the number of shares sold times the selling price per share.

Column 8 - Par Value

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

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

For SVO Identified Funds (Bond Mutual Funds and Exchange Traded Funds), ent

Column 9 - Actual Cost

This is the recorded cost of the investment purchased prior to the current reporting year and sold during the current reporting year. This amount will come from the prior reporting year's Actual Cost column of Schedule D, Part 1 for bonds, Schedule D, Part 2, Sertion of preferred stock, and Schedule D, Part 2, Section 2 for common stock. However, it will need to be adjusted due to other-than-temporary impairments recognized during the current year.

Exclude: Accrued interest and dividends

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

Column 10 - Prior Year Book/Adjusted Carrying Value

This should equal the Book/Adjusted arrying value amount reported in the prior year annual statement for each specific security

Column 11 - Unrealized Valuation Increase (Dec. 386).

The total unrealized valuation increase decrease) for a specific security will be the amount necessary to reverse the net effect of any unrealized gains/(losses) recognized while the security was carried (up to the most recent amortized value for securities that have been carried at Amortized Value or up to Actual Cost for those accurities that have never been carried at Amortized Value).

These amounts are to be reported as unrealized capital gains or (losses) in the Exhibit of Capital Gains/(Log es) and in the Capital and Surplus Account (Page 4 – Life, Property, Fraternal & Title and Page 5 – He 1).

Column 12 - Curi not Year's (Amortization)/Accretion

This amount hould equal the current reporting year's amortization of premium or accrual of discount to to the disposal date. The accrual of discount amounts in this column are to be reported as increases to investment income, while the amortization of premium amounts are to be reported as decreases to investment income.

Column 13 Current Year's Other-Than-Temporary Impairment Recognized

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

Column 14 - Total Change in Book/Adjusted Carrying Value

This column should equal the net of:

Unrealized Valuation Increase/(Decrease)

plus Current Year's (Amortization)/Accretion

minus Current Year's Other-Than-Temporary Impairment Recognized.

This amount, plus any foreign exchange adjustment related to these amounts (reported in the Total Foreign Exchange Change in Book/Adjusted Carrying Value column), should represent the difference between the current reporting year's Book/Adjusted Carrying Value at Disposa' Da v and the prior year's Book/Adjusted Carrying Value.

Column 15 - Total Foreign Exchange Change in Book/Adjusted Carrying Value

The total foreign exchange change for a specific security will be the account to reverse the net effect of unrealized foreign exchange gains (losses) recognizer while as security was owned by the company. This includes the reversal of unrealized increase (decrease, perorded in previous year(s).

The amounts reported in this column should be included as at unrealized foreign exchange capital gain (loss) in the Capital and Surplus Account (Page 4).

Column 16 - Book/Adjusted Carrying Value at Disposal Date

Deduct: A direct write-down for decree in the fair value of a bond that is

other-than-temporary.

Exclude: Accrued Interest.

This should equal the Actual Cost C lumn or ount (adjusted for other-than-temporary impairments recognized) for each specific components and for each preferred stock that is not amortizable; and the Amortized Cost (adjust d for other-than-temporary impairments recognized) at disposal date for each specific redeemable preferred stock that is amortizable.

Column 17 - Foreign Exchange Gain (Loss) on a sposal

Report the foreign exchange gain or loss on disposal.

Column 18 - Realized C in (I ss) on Disposal

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

For SV Identified Funds (Bond Mutual Funds and Exchange Traded Funds), enter the difference between ne consideration, Column 7 and actual cost Column 9 at date of sale.

Inds called where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which generate investment income as a result of a prepayment penalty and/or acceleration fee; the amount of realized gain (loss) reported is equal to the Par value of the investment (Column 8) less the BACV at the Disposal Date (Column 16).

Bonds called where consideration received is less than par:

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

Column 19 - Total Gain (Loss) On Disposal

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

Column 20 - Bond Interest/Stock Dividends Received During Year

For Mutual Funds (including Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO), enter the amount of distributions received in cash or reinvested in additional shares.

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

Report amounts net of foreign withholding tax.

Bonds called where consideration received exceeds par:

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

Bonds called where consideration received is less than pa-

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

Column 21 - Stated Contractual Maturity Date

For SVO Identified Funds (Bond Mut. | Funds and Exchange Traded Funds), leave blank.

For perpetual bonds, enter \$\int \tau 01/9999

** Columns 22 through 26 will be electronic only.

Column 22 - State Abbreviation

Applies to

D. States, Territories and Possessions

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

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

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

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

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

Column 23 - Legal Entity Identifier (LEI)

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

Column 24 - Issuer

Issuer Definition:

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

The reporting entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise

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 warn, so of what could be provided but additional information should be provided as appropriate for he so unity.

6% Senior 2018
7% Subordinated Debenture 3/5/2022
3% NY Housing At thority Debenture 2035

The reporting entity is enc. graged to use the following sources:

- Bloomble
- Interac e Data Corporation (IDC)
- Thomson Reuters
 - Sc " CUSIP
- Descriptions used in either the relevant SEC filing or legal documentation for the transaction.

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

Column 26 ISIN Identification

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

SCHEDULE D - PART 5

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

This schedule should include a detailed listing of all securities that were both purchased/acquired and sold/disposed of during the current reporting year (amounts purchased and sold during the current reporting year are also reported in subtotals in Schedule D, Parts 3 and 4).

Reporting entities should track information separately for securities purchased in different lots rather than using some type of averaging for the issue in aggregate. Thus, this schedule should only be used when an entire lot of a sc unity has been purchased and sold during the current reporting year (even when different lots of the same security still xist on the reporting entity's books).

As with Schedule D, Parts 3 and 4, this schedule should not be used for a transaction units it. (fects the cost basis of the securities. Thus, it should not be used for allocations of TBAs to specific pools subsequent to a stiar conding in Schedule D, Part 3 or other situations such as CUSIP number changes.

Bonds, preferred stocks and common stocks are to be grouped separately, showing subtotal for each category. Bonds should be grouped and arranged alphabetically as described in the instructions for Schedus D, Pa M. (Securities included in U.S. States, Territories and Possessions; U.S. Political Subdivisions of States. Territories are Possessions; and U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteeu bligations of Agencies and Authorities of Governments and Their Political Subdivisions should be listed with a state abbraviation in the column provided for electronic data capture).

Bond Mutual Funds – as Identified by the SVO and Exchang Trac 1 Funds – as Identified by the SVO that are described in the Investment Schedules General Instructions are to a included in SVO Identified Funds.

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

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

- Category definitions f bonds and stocks.
- Foreign column code lis.

Be

	Car ory Line Nu	<u>mber</u>
Bonds:		
	U.S. Governments	9999
	All Other Gov rame is	9999
	U.S. Stales, To ritorier and Possessions (Direct and Guaranteed)	9999
	U.S. Politic. Subarvisions of States, Territories and Possessions (Direct and Guaranteed)	9999
	U. Special enue and Special Assessment Obligations and all Non-Guaranteed Obligations	
	of Agea ies and Authorities of Governments and Their Political Subdivisions	
	Industrial and Miscellaneous (Unaffiliated)	9999
	Hybrid Securities 489	
	Parent, Subsidiaries and Affiliates	
	SVO Identified Funds	9999
	Unaffiliated Bank Loans	9999
	Subtotals – Bonds.	8000

Preferred Stocks:

Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred	99999
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred	99999
Parent, Subsidiaries and Affiliates Perpetual Preferred	99999
Parent, Subsidiaries and Affiliates Redeemable Preferred	99999
Subtotals - Preferred Stocks	99998
Common Stocks:	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded	
Industrial and Miscellaneous (Unaffiliated) Other)9999
Parent, Subsidiaries and Affiliates Publicly Traded929)9999
Parent, Subsidiaries and Affiliates Other	
Mutual Funds	19999
Unit Investment Trusts	19999
Closed-End Funds	
Subtotals - Common Stocks	99998
Subtotals - Preferred and Common Stocks	99999
Totals	99999

Only those bonds and certificates of deposit with maturity at time of a quisi, on in excess of one year are to be included. Include repoolings of mortgage-backed/asset-backed securities (e.g., viantization/megatization of FIILMC or FNMA mortgage-backed securities). Refer to SSAP No. 43R—Loan-Back Lana Structured Securities for accounting guidance. Exclude cash equivalents as described in SSAP No. 2R—Cash, C. sh Eq. is alents, Drafts, and Short-Term Investments with original maturities of three months or less.

A bond acquisition or disposal is recorded on the trade date, not me settlement date, except for the acquisition of private placement bonds, use the funding date.

Column 1 — CUSIP Identification

CUSIP numbers of all purchased publicly issued securities are available from the broker's confirmation or the ce ifficate. For private placement securities, the NAIC has created a special number can deat PN to be assigned by the Standard & Poor's CUSIP Bureau. For foreign securities, use a CINS on is assigned by the Standard & Poor's CUSIP Bureau: www.cusip.com/cusip/index.htm.

If no aid CUSIP, CINS or PPN number exists, then report a valid ISIN (Column 26) security number. The CO. IP field should be zero-filled.

Column 2 - Description

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

For SVO Identified Funds (Bond Mutual Funds and Exchange Traded Funds), enter complete name of the fund. As appropriate, the reporting entity is encouraged to include data consistent with that reported for Column 24, Issuer.

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

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

Column 3 - Foreign

Insert the appropriate code in the column by 'd on be list provided in the Investment Schedules General Instructions.

Column 4 - Date Acquired

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

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

Column 5 - Name of Vendor

The items verere to each issue of bonds and stocks acquired at public offerings may be totaled in one line and a word "various" inserted.

Column 6 - Disposa Date

For public placements use trade date, not settlement date. For private placements, use funding date.

Reporting entities may total on one line each issue of bonds or stocks disposed of at public offerings on more man one date and insert the date of last disposal.

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

Column 7 - Name of Purchaser

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

Column 9 - Actual Cost

This is the recorded cost of an investment that was purchased during the current reporting year and sold during the current reporting year.

Include: Cost of acquiring the bond or stock, including broker's commission and other

related fees to the extent they do not exceed the fair value at the date of

acquisition.

Exclude: Accrued interest and dividends.

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

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

Column 10 — Consideration

In the determination of this amount be der's commission and incidental

expenses of effecting delivery.

Exclude: Accrued interest and dividents.

For SVO Identified Funds (Bond Mutual Fu. 8 and Exchange Traded Funds), enter price received at sale, usually the number of shares sold times the alling price per share.

Column 11 — Book /Adjusted Carrying Value at hispolate

This should equal the Actual cost solution amount (adjusted for other-than-temporary impairments recognized) for each specific common stock and for each preferred stock that is not amortizable and Amortized Cost (adjusted to other-than-temporary impairments recognized) at disposal date for each specific bond and for

Deduct: direct write-down for a decline in the fair value of a bond that is

by r-than-temporary.

Exclude: A rued interest.

Column 13 - Current Year's , 'mortization)/Accretion

This count should equal the current reporting year's amortization of premium or accrual of discount up to the count and accrual of discount amounts in this column are to be reported as increases to investment income in the Exhibit of Net Investment Income, while the amortization of premium a bounts are to be reported as decreases to investment income.

Column 14 rent Year's Other-Than-Temporary Impairment Recognized

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

Column 15 - Total Change in Book/Adjusted Carrying Value

This column should equal the net of:

Unrealized Valuation Increase/(Decrease)

plus Current Year's (Amortization)/Accretion

minus Current Year's Other-Than-Temporary Impairment Recognized.

This amount, plus any foreign exchange adjustment related to these amounts (reported in the Total Foreign Exchange Change in Book/Adjusted Carrying Value column), should represent the difference between the current reporting year's Book/Adjusted Carrying Value at Discoss. Date and the security's Actual Cost (adjusted for any other-than-temporary impairment recognized).

Column 16 - Total Foreign Exchange Change in Book/Adjusted Carrying Value

The total foreign exchange change for a specific security will be the action to reverse the net effect of unrealized foreign exchange gains (losses) recognizer, thile are security was owned by the company. This includes the reversal of unrealized increase (decrease, perorded in previous year(s).

The amounts reported in this column should be included as at unrealized foreign exchange capital gain (loss) in the Capital and Surplus Account (Page 4).

Column 17 - Foreign Exchange Gain (Loss) On Disposal

Report the foreign exchange gain or loss on dispetal

Column 18 — Realized Gain (Loss) on Disposal

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

Bonds called where consideration received exceeds par:

For securities sold, redeemed of otherwise disposed of, which generate investment income as a result of a prepaye ent penalty and/or acceleration fee; the amount of realized gain (loss) reported is equal to the Parcialue of the investment (Column 8) less the BACV at the Disposal Date (Column 11)

Bonds called their nor ideration received is less than par:

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

Column 19 - Total Gr in (Loss) On Disposal

Rep. ... one sum of Column 17, foreign exchange gain or (loss), and Column 18, realized gain or (loss).

Column 20 - Interest and Dividends Received During Year

For Mutual Funds (including Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO), enter the amount of distributions received in each or reinvested in additional shares.

Include:

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

Report amounts net of foreign withholding tax.

Bonds called where consideration received exceeds par:

For securities sold, redeemed or otherwise disposed of, which gener to investment income as a result of a prepayment penalty and/or acceleration fee, the amount of treatment income reported is equal to the total consideration received (Column 10) less the Particle of the investment (Column 8).

Bonds called where consideration received is less than par:

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

** Columns 22 through 26 will be electronic only. **

Column 22 - State Abbreviation

Applies to:

U.S. States, Ter one nd ssessions

Include appropriate state abbreviation for the state where the security is issued (e.g., "Mr." for Aissouri).

U.S. Polis al Subdivisions of States, Territories and Possessions

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

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

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

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

Column 24 - Issuer

Issuer Definition:

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

The reporting entity is encouraged to use the following sources:

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

Do not report ticker symbols, either internal or otherwise

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 various of what could be provided but additional information should be provided as appropriate for the saturity.

6% Senior 2018 7% Subordinated Debenture 3/5/2022 3% NY Housing At thority Debenture 2035

The reporting entity is enc. graged to use the following sources:

- Bloomble
- Interac e Data Corporation (IDC)
- Thomson Reuters
 - Se " CUSIP
- Descriptions used in either the relevant SEC filing or legal documentation for the transaction.

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

Column 26 ISIN Identification

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

SCHEDULE D - PART 6 - SECTION 1

VALUATION OF SHARES OF SUBSIDIARY, CONTROLLED OR AFFILIATED COMPANIES

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

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

— Include in this category a hear. __aties that file the Health Risk-Based Capital formula.

*NOTE:

Investment Subsidiary shall mean any subsidiary, other than a holding company, engaged or organized primarity in the ownership and management of investments for the reporting entity. An investment substitute of investment and management fund managing funds other than toose of the parent company. The following criteria are applicable:

- 5% or more of the investment subsidiary's assets would qualify as admitted assets;
- The investment subsidiary's total liabilities are 5% or less of total assets;
- Combining the pro-rata ownership shares of the assets of all the investment subsidiaries with the
 owning reporting entity's assets does not violate any state requirements concerning
 diversification of investments or limitations on investments in a single entity; and
- 4. The investment subsidiary's book/adjusted carrying value does not exceed the imputed value on a statutory accounting basis. If the book/adjusted carrying value does exceed the imputed statutory value, the reporting entity may either nonadmit the excess or categorize such subsidiary in the "All Other Affiliates" category.

Column 1 - CUSIP Identification

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

If no valid CUSIP, CINS or PPN number exists, then report a valid ISIN (Column 16) security number. The CUSIP field should be zero-filled.

Column 2 - Description

List the preferred and common stocks for each subsidiary, controlled or affiliated (CA) company, as defined in the General section of these instructions. The description should be the time as provided for Schedule D, Part 2, Sections 1 and 2.

Column 3 - Foreign

Insert the appropriate code in the column based on the list provio 4 in the Investment Schedules General Instructions.

Column 4 - NAIC Company Code

If not applicable, the NAIC Company Code field shows be 2. to-filled.

Column 5 - ID Number

Enter one of the following as appropriate for the entity being reported on the schedule. See the Schedule F (Property and Title) & Schedule S (Life, Health and Fraternal) General Instructions for more information on these identification numbers.

Federal Employer Iden Acation Number	(FEIN)	
Alien Insurer Identificat n Numb	(AIIN)	+
Certified Reinsurer Identify tion Number	(CRIN)	+

 AIINs or CP. is are only reported if the entity is a reinsurer that has had an AIIN or CRIN number usigned or should have one assigned due to transactions being reported on Schedul F (opporty and Title) or Schedule S (Life, Health and Fraternal) of another re-ortin entity

If not applicable for the entity, leave blank.

Column 6 - NAIC Valuation Method

Include the NAIC valuation method as detailed SSAP No. 97—Subsidiary, Controlled and Affiliated Entities.

Use the following codes to indicate a specific valuation method:

CODE	Valuation Method
8a	Market Value
8bi	Investment in U.S. Insurance Company SCAs
8bii	Investments in Non-Insurance SCA Entities Statutory Basis
8biii	Investments in Non-Insurance SCA Entities GAAP Basis
8biv	Investments in Foreign Insurance Company SCA Entities

Any NAIC Valuation Method which has not been approved by the file ag or a SUB 1 or SUB 2 form with the NAIC SCA Group and which is entered by the reporting stity under its own judgment shall have the letter "Z" appended to the method designation.

Column 7 — Do Insurer's Assets Include Intangible Assets Connel ed with Jolding of Such Company's Stock?

State whether the assets shown by the reporting entite in a statement include, through the carrying value of stock of the SCA company valued up or the SCAP No. 97—Subsidiary, Controlled and Affiliated Entities, intangible assets arising a day to a purchase of such stock by the reporting entity or the purchase by the SCA Company of the stock of a lower-tier company controlled by the SCA Company. For purposes of this question, in angible sets at purchase shall be defined as the excess of the purchase price over the tangible net work, total assets less intangible assets and total liabilities) represented by such shares as recorded, immediately prior to the date of purchase, on the books of the company whose stock was purely ad,

Column 8 - Total Amount of Such Inta. ible Assel

If the answer in Column 7 is ""," give the total amount of intangible assets involved whether admitted or nonadmitt a. The intangible assets shown for the SCA Company should include any intangible assets that a sincluded in the SCA Company's carrying value of the stock of one or more lower-tier company, and the scale by the SCA Company. In all cases, the current intangible assets equal the intangible as ets at urchase, as defined above, minus any write-off thereof between the date of purchase as the entern at date. If any portion of the total amount of intangible assets is required to be nonadmitted as all SCA companies combined in accordance with SSAP No. 97—Investments in Subsidiary, Contr. Ved and Affiliated Entities and SSAP No. 68—Business Combinations and Goodwill state. It total amount nonadmitted in the footnote at the bottom of the this section of the schedule.

Column 10 - Nonadmitted Amount

Provide the amount nonadmitted, if any, included in Column 2 of the Asset page.

Column 11 - Stock of Such Company Owned by Insurer on Statement Date Number of Shares and

Column 12 - Stock of Such Company Owned by Insurer on Statement Date % of Outstanding

State the number of shares of stock of the SCA Company owned by the reporting entity on the statement date and the percent owned of the outstanding shares of the same class.

** Column 13 through 16 will be electronic only. **

Column 13 - Legal Entity Identifier (LEI)

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

Column 14 - Issuer

Issuer Definition:

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

Do not report ticker symbols, either internator otherwise.

The issuer information should be the same as provided for Schedule D, Part 2, Sections 1 and 2.

Column 15 — Issue

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

Do not report ticker symbols, either internal or otherwise.

The issue inform non, our, be the same as provided for Schedule D, Part 2, Sections 1 and 2.

Column 16 - ISIN Identity tion.

SCHEDULE D - PART 6 - SECTION 2

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

	Category	ine Number
		0199999 0299999
	d and Common Stocks	0399999
Column 2 —	Name of Lower-Tier Company	
	List each company that is controlled by an SCA Company me. of holding a controll	
	the outstanding stock, either directly or through one timore tervening companies that controlled. Do not include companies that are themselves "CA Companies listed in Section	
Column 3 -	Name of Company Listed in Section 1 Which Co. ols Lo. er-Tier Company	
	If more than one SCA Company controls the lower-tier company, list each SCA Co- complete Columns 4 through 6 separately for each.	ompany and
Column 4 —	Total Amount of Intangible Assets Inc. sled in amount Shown in Column 8, Section 1	
	As explained in the instructions for Section 1, this amount is based on the intangible assets	at purchase
	of the stock of the lower-tie, ompany reduced by any subsequent write-off. The reporting	g entity also
	bases the amount shown on the populariate ownership of the lower-tier company.	
Column 5 -	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date Number of	Shares and
Column 6 –	Stock in Lower-Tier Con, vany Owned Indirectly by Insurer on Statement Date % of Outsta	nding }

** Column 7 will be electronic only.

Column 7 - 1 gal L tity Identifier (LEI)

Company.

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

esent t e proportionate ownership by the reporting entity through the particular SCA

This page intentionally to

Aot for Distribution

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR

Include all investments whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were one year or less except those defined as cash or cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts and Short-Term Investments. All short-term investments owned at Dec. 3I of current year should be separated into bonds, mortgage loans, other short-term invested assets and investments in parent, subsidiaries and affiliates. Within each category, investments should be arranged alphabetically.

Refer to SSAP No. 23—Foreign Currency Transactions and Translations for accounting guidance relate to breign currency transactions and translations.

Repurchase and reverse repurchase agreements shall be shown gross when reported in the Schedy e DA. If these transactions are permitted to be reported net in accordance with SSAP No. 64—Offsetting and Nething of Assets and Liabilities, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (page 2 and page 3 of the statutory financial reterm is). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per SSAP No. 64—Offsetting and Netting of Assets and Liabilities.

Short Sales:

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

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

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

- Category definitions for bonds.
- Foreign column sode in and matrix for determining code.
- Code colur. Jist "Lodes and definitions for securities not under the exclusive control of the reporting entity.

ategory Line Number

Bonds:

U.S. Gov. ame

Issue, Joligations	
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities	0399999
Omer Loan-Backed and Structured Securities	0499999
Subtotals - U.S. Governments	0599999
ar Coveraments	

All Other Governments

Towns Obligations	ncaanna
Issuer Obligations	
Residential Mortgage-Backed Securities	0799999
Commercial Mortgage-Backed Securities.	0899999
Other Loan-Backed and Structured Securities	0999999
Subtotals - All Other Governments	1099999

0100000

U.S. States, Territories and Possessions (Direct and Guaranteed)			
Issuer Obligations	1199999		
Residential Mortgage-Backed Securities			
Commercial Mortgage-Backed Securities	1399999		
Other Loan-Backed and Structured Securities			
Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)	1799999		
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)			
Issuer Obligations			
Residential Mortgage-Backed Securities			
Commercial Mortgage-Backed Securities			
Other Loan-Backed and Structured Securities	2199999		
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions			
(Direct and Guaranteed)	2499999		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions			
Issuer Obligations	2599999		
Residential Mortgage-Backed Securities	2699999		
Commercial Mortgage-Backed Securities.	2799999		
Other Loan-Backed and Structured Securities	2899999		
Subtotals - U.S. Special Revenue and Special Assessment Obligations and all			
Non-Guaranteed Obligations of Agencies and Automities of			
Governments and Their Political Subdivisions	3199999		
Industrial and Miscellaneous (Unaffiliated)			
Issuer Obligations	3299999		
Residential Mortgage-Backed Securities	3399999		
Commercial Mortgage-Backed Securities	3499999		
Other Loan-Backed and Structured Scentities	3599999		
Subtotals - Industrial and Miscellaneous (Chatfiliate 1)	3899999		
Hybrid Securities			
Issuer Obligations	4299999		
Residential Mortgage-Backed Sec. ities			
Commercial Mortgage-Backed Secur.			
Other Loan-Backed and Stratured Securities			
Subtotals - Hybrid Security	4899999		
Parent, Subsidiaries and Affiliator ono.			
Issuer Obligations			
Residential Mon. ge. oko Securities	5099999		
Commercial Mortg., 2-Backed Securities			
Other Loon-Backed and Structured Securities			
Affiliated nk Loans – Issued			
Affiliated Ban. Loans – Acquired			
Subto als - rent, Subsidiaries and Affiliates Bonds	5599999		
SVO Ide vities Funds			
Exc. unge Traded Funds – as Identified by the SVO	5899999		
atual Funds – as Identified by the SVO	5999999		
Subtotals – SVO Identified Funds			
Unaffiliate Bank Loans			
Unaffiliated Bank Loans – Issued	6399999		
Unaffiliated Bank Loans – Acquired.			
Subtotals – Unaffiliated Bank Louns.			

Total Bonds

Subtotals - Issuer Obligations	
Subtotals - Residential Mortgage-Backed Securities	7799999
Subtotals - Commercial Mortgage-Backed Securities	
Subtotals - Other Loan-Backed and Structured Securities	7999999
Subtotals - SVO Identified Funds	
Subtotals - Affiliated Bank Loans	
Subtotals - Unaffiliated Bank Loans	8299999
Subtotals - Bonds.	
Parent, Subsidiaries and Affiliates Mortrage Loops	\$490000
Mortgage Loans	
Mortgage Loans Other Short-Term Invested Assets	8599999 8699999
Mortgage Loans	8599999 8699999 8799999

Column 1 — Description

Give a complete and accurate description of all bone incoming identifying the kind of investment vehicle if other than short-term bond. Identify repos in Column 1; and for "repos," show the repurchase date. For collateral loans, the typ of securities held and fair value of the securities should be included in the description.

Column 2 - Code

Enter "" in this column for all I de lifted Funds designated for systematic value.

Enter "(a)" in this column for all Principal STRIP Bonds or other zero coupon bonds.

Enter "" in this column for all as, as that are bifureated between the insulated separate account filing and the non-insulated separate account filing.

If short-term involume is an one under the exclusive control of the company as shown in the General Interrogate ics, a cy are to be identified by placing one of the codes identified in the Investment Schedules ander. Unstructions in this column.

If the security is a. SVO Identified Fund designated for systematic value or Principal STRIP bond or other to coupon bond and is not under the exclusive control of the company, the "*" or "@" should appear the immediately followed by the appropriate code (identified in the Investment Schedules Cenera Instructions).

Sep. e Account Filing Only:

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

Column 3 - Foreign

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

Column 4 - Date Acquired

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

Column 5 - Name of Vendor

Reporting entities may total on one line purchases of various issues of the same issuer of short-term investments and insert the word "various."

Column 6 - Maturity Date

Reporting entities may total on one line purchases of various issues of the sun, issuer of short-term investments and insert the appropriate maturity date.

Column 7 — Book/Adjusted Carrying Value

Securities excluding SVO Identified fund and mandatory converting born

This should be the amortized value or the lower of amore, ed value or fair value, as appropriate (and adjusted for any other-than-temporary impairs and as the end of the current reporting year.

Include: The original cost of aco from the avestment, including brokerage and other

related fees.

Amortization of pre-jum or accrual of discount, but not including any

accrued intere or divide as paid thereon.

Amortization of defected origination and commitment fees.

Deduct: I direct vite-own for a decline in the fair value that is other-than-

aporary.

Exclude: All our costs, including internal costs or costs paid to an affiliated

reporting entity related to origination, purchase or commitment to purchase, are charged to expense when incurred. Cost should also be reduced by

yments attributed to the recovery of cost.

Accrued interest or dividends.

Mandatory Converible Bonds:

The young should be the lower of amortized cost or fair value during the period prior to vers. in.

S 'O Ide stiffed Funds:

The amount should be fair value unless the reporting entity has designated a qualifying security for systematic value. The election of using systematic value is irrevocable.

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

The amount reported in this column should equal:

Actual Cost

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

plus Current Year's (Amortization)/Accretion

minus Current Year's Other-Than-Temporary Impairment Recognized plus Total Foreign Exchange Change in Book/Adjusted Carrying Value

plus Changes due to acquisitions or disposals.

Column 8 - Unrealized Valuation Increase (Decrease)

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

Include

For SVO-identified funds, the change from the viol orted BACV to fair value/net asset value. If an SVO-identify fund no longer qualifies for systematic value, the difference from systematic value in prior year to fair value/net asset value in current year.

These amounts are to be reported as unrealized capital sins a sees) in the Exhibit of Capital Gains (Losses) and in the Capital and Surplus Account

Column 9 - Current Year's (Amortization)/Accretion

This amount should equal the current report, year amortization of premium or accrual of discount (regardless of whether the security is currently arrive at Amortized Cost). The accrual of discount amounts in this column are to be report at a increases to investment income in the Exhibit of Net Investment Income, while the amortization of the remium amounts are to be reported as decreases to investment income.

Include The / mortizat. n)/Accretion of SVO Identified Funds designated for reporting

at sys. matic val e.

Column 10 - Current Year's Other-Than-Tempo, my Impairment Recognized

If the security has suffered an other-than-temporary impairment, this column should contain the amount of the divict wate-a wn recognized. The amounts in this column are to be reported as realized capital loss is in the Exhibit of Capital Gains (Losses) and in the calculation of Net Income.

Column 11 - Total Foreign I. Phange Change in Book/Adjusted Carrying Value

This is no sitive or negative amount that is defined as the portion of the total change in Book/Adjusted Cannotogy by for the year that is attributable to foreign exchange differences for a particular security. The arm unto reported in this column should be included as net unrealized foreign exchange capital goin (loss) in the Capital and Surplus Account.

Column 12 Value

Enter the par value of the bonds owned adjusted for repayment of principal. For mortgage-backed/loan-backed and structured securities, enter the par amount of principal to which the company has claim. For interest-only bonds without a principal amount on which the company has a claim, use a zero value. Enter the statement date par value for bonds with adjustable principal. An interest-only bond with a small par amount of principal would use that amount.

Column 13 - 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.

Column 15 - Nonadmitted Interest Due & Accrued

This should equal the nonadmitted amount of due and accrued interest for a specific security, based upon the assessment of collectibility required by SSAP No. 34—Investment Inco. 2 Due and Accrued and any other requirements for nonadmitting investment income due and accrued.

Column 16 - Rate of Interest

Show rate of interest as stated on the face of the issue. Where he original stated rate has been renegotiated, show the latest modified rate. Short-term bonds with various issues of the same issuer use the last rate of interest. All information reported in this field just a numeric value.

For Principal STRIP Bonds or other zero coupon bonds, e ter no neric zero (0).

Column 17 - Effective Rate of Interest

Short-term bonds with various issues of the same issuer use the weighted average effective yield to maturity. The Effective Yield calculation should be modified for other-than-temporary impairments recognized. All information reported in the cold must be a numeric value.

Column 18 - Interest - When Paid

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

For Princips TK. Pads or other zero coupon bonds, enter N/A.

Column 19 - Intenst - Amount Received During Year

Include: The proportionate share of investment income directly related to the securities

reported in this schedule.

Rep....amounts net of foreign withholding tax.

** Column 2 will be electronic only. **

Column 21 – Legal Entity Identifier (LEI)

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

SCHEDULE DB

DERIVATIVE INSTRUMENTS

All derivatives, regardless of maturity date, are to be reported on Schedule DB. Forward commitments where a reporting entity cannot determine at the inception of the contract, with certainty, if delivery will be made at the earliest opportunity are essentially forward contracts and should be reported on Schedule DB.

This schedule should be used to report derivative instruments. Specific accounting procedures for each derivative instrument will depend on the definition below and documented intent that best describes the instrument. Uses of derivative instruments that are reported in this schedule include hedging, income generation, replication and other. State it was near laws and regulations should be consulted for applicable limitations and permissibility on the use of derivative instruments. If the derivative strategy meets the definition of hedging as outlined in SSAP No. 86—Derivatives, then the uncertainty derivative transactions composing that strategy should be reported in that category of Schedule DB. If the uncertainty derivative strategy does not meet the definition of hedging as per SSAP No. 86—Derivatives, then the Gaderlying derivative transactions composing that strategy should be reported as either hedging other, replication, income generation of the control of th

DEFINITIONS OF DERIVATIVE INSTRU

A hedge transaction is "Anticipatory" if it relates to:

- a. A firm commitment to purchase assets or incur liabilities;
- An expectation (but not obligation) to purchase assets or . ur habilities in the normal course of business.

"Underlying Interest" means the asset(s), liability(ies) of other incres (s) underlying a derivative instrument, including, but not limited to, any one or more securities, currencies, rates, fedice ommodities, derivative instruments, or other financial market instruments.

"Option" means an agreement giving the buyer the right to bely or receive, sell or deliver, enter into, extend or terminate, or effect a cash settlement based on the actual or exp. ted price, level, performance or value of one or more Underlying Interests.

"Warrant" means an agreement that gives the . Ider the right to purchase an underlying financial instrument at a given price and time or at a series of prices and time according to a schedule or warrant agreement.

"Cap" means an agreement oblighing to color to make payments to the buyer, each payment under which is based on the amount, if any, that a reference party, level, performance or value of one or more Underlying Interests exceed a predetermined number, sometimes called the strike/cap rate or price.

"Floor" means an agreement on, wring the seller to make payments to the buyer, each payment under which is based on the amount, if any, that a predeter sined number, sometimes called the strike/floor rate or price exceeds a reference price, level, performance or value of one or more Underlying Interests.

"Collar" programment to receive payments as the buyer of an Option, Cap or Floor and to make payments as the seller of a diff. ent Option, Cap or Floor.

"Swap" means an agreement to exchange or net payments at one or more times based on the actual or expected price, level, performance or value of one or more Underlying Interests or upon the probability occurrence of a specified credit or other event.

"Forward" means an agreement (other than a Future) to make or take delivery of, or effect a cash settlement based on, the actual or expected price, level, performance or value of one or more Underlying Interests.

"Future" means an agreement traded on an exchange, Board of Trade or contract market to make or take delivery of, or effect a cash settlement based on, the actual or expected price, level, performance or value one or more Underlying Interests.

"Option Premium" means the consideration paid (received) for the purchase (sale) of an Option.

"Financing Premium" means that the premium cost to acquire or enter into the derivative is paid at the end of the derivative contract or throughout the derivative contract.

"Swaption" means an agreement granting the owner the right, but not the obligation, to enter into an underlying wap

"Margin Deposit" means a deposit that a reporting entity is required to maintain with a broker with repect to the Futures Contracts purchased or sold.

DEFINITION OF NOTIONAL AMOUNT

The definition below is intended to be a principle for determining notion. It rall a rivative instruments. To the extent a derivative type is not explicitly addressed in a through c, notional should be reported in a manner consistent with this principle.

"Notional amount" is defined as the face value of a financia. Strue out in a derivatives transaction as of a reporting date, which is used to calculate future payments in the reporting arrency. Notional amount may also be referred to as notional value or notional principal amount. The notional amount reported should remain static over the life of a trade unless the instrument is partially unwound or has a contract of y an ortizing notional. The notional amount shall apply to derivative transactions as follows:

- a. For derivative instruments other than fur the contract structure in the amount to which interest rates are applied in order to calculate periodic payment obligations or the amount of the contract value used to determine the cash obligations. Non-U.S. dollar contracts must be multiplied or divided by the appropriate inception foreign currency rate.
- For futures contracts, with a U.S. Illar-denominated contract size (e.g., Treasury note and bond contracts, Eurodollar futures) or underlying, to not onal amount is the number of contracts at the reporting date multiplied by the contract size (value one point militiplied by par value).
- e. For equity index and similar intures, the number of contracts at the reporting date is multiplied by the value of one point multiplied by the transaction price. Non-U.S. dollar contract prices must be multiplied or divided by the appropriate inception foreign currency rate.

GENERAL INSTRUCTIONS FOR SCHEDULE DB

Each derivative instrument should be reported in Parts A, B or C according to the nature of the instrument, as follows:

Part A: Positions in Options,* Caps, Floors, Collars, Swaps, and Forwards**

Part B: Positions in Futures Contracts

Part C: Positions in Replication (Synthetic Asset) Transaction

- * Warrants acquired in conjunction with public or private debt or equity that are more appropriately reported in other schedules do not have to be reported in Schedule DB.
- ** Forward commitments that are not derivative instruments (for example, the commitment a purchase a GNMA security two months after the commitment date or a private placement six months after the commitment date) should be disclosed in the Notes to Financial Statements, rather than on Schedule DI.

All derivatives, regardless of maturity date, are to be reported on Schedule DB. Forwar, form, truents where the reporting entity cannot determine at the inception of the contract, with certainty, if delivery will be made at the earliest opportunity are essentially forward contracts and should be reported on Schedule DB.

The reporting entity may be required to demonstrate the intended hedging characterists, ourser state statute in order to report in this derivative "Hedge Other" category.

The fair value is the value at which the instrument(s) could be exc. oge. in a current transaction. Amortized or book/adjusted carrying values should not be substituted for fair value. The reporting entity should document the determination of fair value.

Part D should be used to report the counterparty exposure (i.e., the exposure to credit risk on derivative instruments) to each counterparty (or guarantor, as appropriate).

Derivatives shall be shown gross when reported in the fisheds. Do. If these transactions are permitted to be reported net in accordance with SSAP No. 64—Offsetting and No. ang of a sets and Liabilities, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial so when a Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per SSAP No. 64—Offsetting and Netting of Asset and Liabilities.



SCHEDULE DB - PART A SECTIONS 1 AND 2

GENERAL INSTRUCTIONS

In each section, separate derivative instruments into the following categories:

Category	Line Number				
Purchased Options					
Hedging Effective - Excluding Variable Annuity Guarante	Y				
Call Options and Warrants					
Put Options					
Caps					
Floors					
Collars					
Other					
Subtotal – Hedging Effective					
Hedging Effective - Variable Annuity Guarantees Under SSA. No. 20					
1	0089999999				
	0099999999				
	0129999999				
	0139999999				
Subtotal – Hedging Effective	0149999999				
Hedging Other					
Call Options and Warrants					
Put Options					
Collars					
Other (,					
Subtotal – Deging Wer	0219999999				
Replications					
Call Or Jons and Warrants					
Put tion					
H					
Subtotal – Replications	028999999				
Incom. Generation					
Call Ontions and Warrants	029999999				
	11.0000				

Other		
	Call Options and Warrants	0369999999
	Put Options	
	Caps	
	Floors	0399999999
	Collars	0409999999
	Other	0419999999
	Subtotal - Other	0429999999
Total F	urchased Options	
	Subtotal - Call Options and Warrants	0439999999
	Subtotal – Put Options	0449999999
	Subtotal - Caps	0459999999
	Subtotal – Floors	0469999999
	Subtotal – Collars	0479999999
	Subtotal – Other	0489999999
	Subtotal – Total Purchased Options	0499999999
Written Options Hedgir	ng Effective – Excluding Variable Annuity Guarantees Under SSAr No. 08	
	Call Options and Warrants	0509999999
	Put Options	
	Caps	
	Floors	
	Collars	0549999999
	Other	0559999999
	Subtotal – Hedging Effective	0569999999
Hedgir	g Effective – Variable Annuity Guarantees Lader SAP No. 108	
	Call Options and Warrants	0579999999
	Put Options	
	Caps	0599999999
	Floors	
	Collars	
	Other	
	Subtotal – Hedging Effe. ive	0639999999
Hedgir	ig Other	064000000
	Call Option and area is	
	Put Options	0659999999
	Cap	
	Floor	
	Collos	
	C DET.	
	S btotal Hedging Other	0709999999
Replica	AL TS	

 Call Options and Warrants
 0719999999

 Put Options
 0729999999

 Caps
 0739999999

 Floors
 0749999999

 Collars
 0759999999

 Other
 0769999999

 Subtotal – Replications
 07799999999

Income	Generation	
	Call Options and Warrants	
	Put Options	
	Caps	
	Floors	
	Collars	
	Other	
	Subtotal – Income Generation.	0849999999
Other		
	Call Options and Warrants	
	Put Options	
	Caps	_
	Floors	_
	Collars	
	Other	
	Subtotal – Other	0919999999
Total V	Vritten Options	
	Subtotal - Call Options and Warrants	0929999999
		0939999999
	Subtotal – Caps	
	Subtotal - Floors	
	Subtotal - Collars	
	Subtotal – Other	
	Subtotal - Total Written Options	
	. 62	
Hedgin	g Effective – Excluding Variable Annua (Guaran ees Under SSAP No. 108	
	Interest Rate	0999999999
	Credit Default	1009999999
	Foreign Exchange	1019999999
	Total Return	
	Other	1039999999
	Subtotal - Hedging En tive	1049999999
Hedgin	g Effective – Varia de A. van , Guarantees Under SSAP No. 108	
	Interest Rs	105999999
	Credit Defaun	
	Foreign Exchang.	
	Total -lum	
	Other	
	Store L. dging Effective	1109999999
Healin	g & ther	
	terest Rate	111000000
	dit Default	
	Foreign Exchange	
	Toroga tachange	114000000

Swaps

 Total Return
 1149999999

 Other
 1159999999

 Subtotal – Hedging Other
 11699999999

Replication

	Interest Rate	1179999999
	Credit Default	1189999999
	Foreign Exchange	1199999999
	Total Return	
	Other	1219999999
	Subtotal - Replication	
	Income Generation	
	Interest Rate	1239999999
	Credit Default	
	Foreign Exchange	
	Total Return	1269999999
	Other	1279999999
	Subtotal – Income Generation.	1289999999
		120333333
	Other	
	Interest Rate	1299999999
	Credit Default	
	Foreign Exchange	
	Total Return	1329999999
	Other	1339999999
	Subtotal – Other	1340000000
	Subloat - Ottel	1.2499999999
	Total Swaps	
	Subtotal – Interest Rate	1250000000
	Subtotal Condit Default	1360000000
	Subjoist - Credit Delaitt	1044444444
	Subtotal – Foreign Exchange	13/9999999
	Subtotal – Total Return	1389999999
	Subtotal – Other	1399999999
	Subtotal – Total Swaps	1409999999
Forwards		
	Hedging Effective- Excluding Variable Am any Guarantees Under SSAP No. 108	1419999999
	Hedging Effective - Variable An uity Guarantees Under SSAP No. 108	1429999999
	Hedging Other	
	Replication	
	Income Generation	
	Other	
	Subtotal - Forwards	
SSAP No. 1	08 Adjustment	
	Offset to VM-21	1489999999
	Recognize and Peterred Assets or Liabilities	
	Sub otal - SSAP o. 108 Adjustments	
		120//////
Totals:		
4	"btotal - riedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108	1680999099
	Sur et al – Hedging Effective – Variable Annuity Guarantees Under SSAP No. 108	
	Subtoni – Hedging Other	
	Subtotal – Replication	
	Subtotal – Repression	
	Subtotal – Other	
	Subtotal – Other Subtotal – Adjustments for SSAP No. 108 Derivatives	
	Subtotal - Adjustments for SSAP No. 108 Derivatives	1749999999
Total (Sum	of Lines 1689999999, 1699999999, 1709999999, 1719999999, 1729999999,	
	999999 and [749999999)	1759999999

Definitions:

Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108:

A derivative transaction that is used in hedging transactions that meet the criteria of a highly effective hedge as described in SSAP No. 86—Derivatives, which are valued and reported in a manner that is consistent with the hedged asset or liability. These transactions have been voluntarily designated and are effective as of the reporting date. Excludes derivative transactions that are used in hedging transactions for variable annuity guarantees under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees.

Hedging Effective -Variable Annuity Guarantees Under SSAP No. 108:

A derivative relationship used in hedging transactions that meet the criteria of a high veffective hedge and applied the special accounting treatment described in SSAP No. 108—Derivative Hodeby, Variable Annuity Guarantees, which are reported at fair value pursuant to SSAP No. 108.

Hedging Other:

A derivative transaction that is used in a hedging transaction where the are not is the an economic reduction of one or more risk factors. This transaction is not part of an erective designated relationship as described under SSAP No. 86—Derivatives.

Replication:

A derivative transaction entered into in conjunction with ther it vestments in order to reproduce the investment characteristics of otherwise permissible investments as described under SSAP No. 86—Derivatives. A derivative transaction entered into byte reports gentity as a hedging or income generation transaction shall not be considered a replication (sy, betic asset) transaction. These transactions are considered to be replications as of the reporting dates.

Income Generation:

A derivative transaction written or sold to specific additional income or return to the reporting entity as described under SSAP No. 86—D. reative

Other:

A derivative transaction written or so, by the reporting entity used for means other than (1) Hedging Effective; (2) Hedging Qu'er; (3) Replication; or (4) Income Generation (definitions listed above or referenced in SSAP No. 86— privatives). When this subcategory is utilized, a description of the use should be included in the footnote. To the financial statements.

Value of One (1) Point:

The monetary value of a one (1) point move in a futures position published by the exchange. May also be referred to a "Lot Size," "Lots" or "Points" by the exchange.

Total Adjustme as SS ... No. 108 Derivatives

ntun hot the current year fair value fluctuations in the hedging instruments attributable to the hedged risk

- Recognized as realized gain or loss due to offset against current period changes in the designated portion of the VM-21 reserve liability and
- Recognized as deferred assets or deferred liabilities as prescribed under SSAP No. 108.

Interest rate and currency swaps (where receive/(pay) notional amounts are denominated in different currencies), are filed under the "Foreign Exchange" swap subcategory.

SCHEDULE DB - PART A - SECTION 1

OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS OPEN DECEMBER 31 OF CURRENT YEAR

Include all options, caps, floors, collars, swaps and forwards owned on December 31 of the current year, including those owned on December 31 of the previous year, and those acquired during the current year.

Column 1 - Description

Give a complete and accurate description of the derivative instrument including a description of the underlying securities, currencies, rates, indices, commodities, derivative instruments, or other financial market instruments.

Include details such as:

- For options, the basis. For example, caps should include the marrying interest rate (e.g., CMS 5 year) and frequency of the reset (typically three months);
- For credit default swaps, the name of the reference entity sing (ssuer or an index) and the
 equity ticker symbol, if available;
- For currency derivatives, report the currency and pribe the pay/receive (or buy/sell) legs of the transaction; and
- For baskets, note that it is a basket and incluse the large equity tickers, if applicable.
- For derivatives with financing premium, include information on the terms of the financing premium, including whether it is due period ally or at maturity, and the next payment date.

Where leveraging is a feature of the payment terms, the multiplier effect will be clearly presented in the description.

For swaptions, include the header of the option (i.e., time from effective date to maturity date of the option a peet), and the start and end dates of the underlying swap.

If traded on an exchange, on lose the ticker symbol. Indicate the maturity of the underlying, as appropriate.

Do not use internal descriptions or identifiers unless provided as supplemental information.

Column 2 — Description of It n(s) a dged, Used for Income Generation or Replicated

Describe the "sec. or "abilities hedged, including CUSIP(s) when appropriate. For example, "Bond Portfolio Hedge," "VAGLB Hedge," "Fixed Annuity Hedge," "Investment in Foreign Operations," etc.

If here og a specific bond, report the CUSIP and a complete and accurate description of the bond; if multiple USIPs, note that there are multiple CUSIPs and report the equity ticker or name of the unman parent, as applicable.

If adoing a guaranteed investment contract or funding agreement, report as "GIC Hedge" or "FA edge."

For a foreign operations hedge, report as "Net Investment in Foreign Operations."

For annuity hedging, describe whether hedging fixed or variable annuities.

If hedging a specific mortgage loan asset, report as "Mortgage Loan" and provide the corresponding loan number reported on Schedule B, Part 1, Column 1.

Describe the assets against which derivatives are written in income-generation transactions.

If a replication, report the RSAT Number and Description of the RSAT (Columns 1 and 2 from Schedule DB, Part C, Section 1).

Column 3 - Schedule/Exhibit Identifier

Identify the Schedule or Exhibit of the hedged item(s), such as Schedule A, B, BA, D Part 1, D Part 2, Section 1; or D, Part 2, Section 2, if appropriate. Otherwise "N/A."

Use clear abbreviations for schedules, such as D 1 (Schedule D, Part 1) D 2-1 (Schedule D, Part 2, Section 1), D 2-2 (Schedule D, Part 2, Section 2), etc.

Column 4 - Type(s) of Risk(s)

Identify the type(s) of risk(s) being hedged: "Interest Rate," "Credit," "Durane" "Currency," "Equity/Index," "Commodity" or, if reporting other risks, provide a description of the rate within the field or in the footnote listed at the end of this section.

If footnoted, please enter a reference code in this column (e.g., a, b, c, etc) then disclose the description of the risk in Schedule DB footnotes for each reference code, see the schedule.

In the event there is more than one type of risk, use the most relevant risk

Column 5 — Exchange, Counterparty or Central Clearinghouse

Show the name, followed by the Commodity Future 5 rading Commission's Legal Entity Identifier (LEI), if an LEI number has been assigned, of the exchanges constructed the transfer of the exchanges constructed the control of the exchanges constructed the control of the exchanges constructed the control of the exchanges constructed the exchanges constructed

If exchange-traded, show the name and the LEI of the exchange, Board of Trade or contract market.

If OTC traded, show the name and the LEI of counterparty and the guarantor upon whose credit the reporting entity relies.

Column 6 - Trade Date

Show the trade date of the saginal tranaction.

The reporting entity may sum, vize on one line all identical derivative instruments with the same exchange or counterpart; showing me last trade date, but only if the instruments are identical in their terms; e.g., type, mature y, expiration or settlement, and strike price, rate or index.

Column 7 - Date of Maturity a Expran.

Show the deal of in twelly or expiration of the derivative, as appropriate.

Column 8 - Nunther of Contracts

Show the water of contracts, as applicable (e.g., for exchange-traded derivatives) as an absolute (on-ne ative) value.

Column 9 - Noo and Amount

Show the notional amount. Notional amounts are to be reported as an absolute (non-negative) value. Guidance for determining notional is included in the Schedule DB General Instructions and SSAP No. 86—Derivatives.

If the replication (synthetic asset) transactions are not denominated in U.S. dollar, convert it into U.S. dollar equivalent in accordance with SSAP No. 23—Foreign Currency Transactions and Translations.

Column 10 - Strike Price, Rate or Index Received (Paid)

Show the strike price, rate or index for which payments are received (paid), or an option could be exercised or which would trigger a cash payment to (by) the reporting entity on a derivative.

Forward exchange rate must be stated as: Fx Currency per US\$ (Fx/US\$).

For credit derivatives, state "credit event" when the payment is triggered by a standard International Swaps and Derivatives Association (ISDA) defined credit event.

Describe non-standard credit event in footnotes to the annual statement.

For example, for a credit default swap sold at 0.50% per annum, show "0.50 / (cred. event)," or for an interest swap with 4.5% received, LIBOR + 0.50% paid, show "4.50 / (L+0.50)."

Column 11 - Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)

For derivatives opened in prior reporting years, show the obsular regular variation undiscounted, remaining premium or other payment (received) paid since the derivative contract was entered into.

If a derivative has been partially terminated, the terminated policy of the premium is reported in Schedule DB, Part A, Section 2.

Column 12 - Current Year Initial Cost of Undiscounted Premium (R. veive) Paid

For derivatives opened in the current reporting year or for derivatives in which premiums are paid throughout the derivative contract, show the undiscounted premium or other payment (received) paid in the current year.

Column 13 - Current Year Income

Show the amount of income received paid), on accrual basis, during the year (excluding the amount entered in Column 11).

If such payments are both received and paid (e.g., interest swaps), show the net amount (excluding taxes).

Column 14 - Book/Adjusted Caryo, Value

Represents a star wor value with any nonadmitted assets added back.

Refer to SSAP No. 6—Derivatives for further discussion.

Column 15 — Code

I sert ⁹ in this column if the book/adjusted carrying value is combined with the book/adjusted carrying value of assets or liabilities hedged; the book/adjusted carrying value is combined with the k/adjusted carrying value of underlying/covering assets; or if the amount is combined with consideration paid on underlying/covering assets.

Insert # in this column if the book/adjusted carrying value was combined in prior years with the book/adjusted carrying value of assets or liabilities hedged.

Insert @ in this column if the income/expenses is combined with income/expenses on assets or liabilities hedged.

Insert ^ in this column if the derivative has unpaid financing premiums.

For Clearly Defined Hedging Strategy (CDHS) instruments applying the provisions of SSAP No. 108:

Insert \$\sigma\$ in this column for derivatives held in a SSAP No. 108 CDHS throughout the current reporting period (or since inception if shorter).

Insert & in this column for derivatives repurposed from a SSAP No. 108 CDHS to SSAP No. 86 during the current reporting period.

Insert! in this column for derivatives previously held that were designated from SSAP No. 86 to a SSAP No. 108 CDHS during the current reporting period.

Insert ~ in this column for CDHS hedging instruments removed as \$\frac{1}{2}\$ variable annuities derivative program was terminated.

Column 16 - Fair Value

See the Glossary of the NAIC Accounting Practices and Procedu. Man al for a definition of fair value. For purposes of this column, fair value can be obtained from any the of these sources:

- A pricing service.
- b. An exchange.
- Broker or custodian quote.
- Determined by the reporting entity.

Column 17 - Unrealized Valuation Increase/(Decrease

For purposes of this schedule, increase that the bereported when the change results in an increase to the asset or a decrease to the name v. A decrease should be reported when the change results in a decrease to the asset or an increase to be liability.

The total unrealized valuation of asc/(decrease) for a specific derivative will be the change in Book/Adjusted Carrying Value that is due to carrying or having carried (in the previous year) the derivative at Fair Valu

These amounts are to be reported as unrealized capital gains/(losses) in the Exhibit of Capital Gains/(Lor es) and in the Capital and Surplus Account. For SSAP No. 108 Derivatives, the entire change in the valuation all be initially reported as an unrealized change, with adjustments shown to represent the annual removed from unrealized and recognized as realized or deferred assets/liabilities under the provisions of SSAP No. 108. The Column 17 summary Total (i.e. Line 1759999999) should reflect that unrealized gains or losses remaining after the Total Adjustments for SSAP No. 108 Descriptives.

Column 18 - Tal Fo eign Exchange Change in Book/Adjusted Carrying Value

is a positive or negative amount that is defined as the portion of the total change in Book/Adjusted Carrying Value for the year that is attributable to foreign exchange differences for a particular derivative.

The amounts reported in this column should be included as net unrealized foreign exchange capital gain/(loss) in the Capital and Surplus Account.

For purposes of this schedule, **positive amounts** should be reported when the change results in an increase to the asset or a decrease to the liability. A **negative amount** should be reported when the change results in a decrease to the asset or an increase to the liability.

Column 19 - Current Year's (Amortization)/Accretion

For purposes of this schedule, **positive amounts** should be reported when the change results in an increase to the asset or a decrease to the liability. A **negative amount** should be reported when the change results in a decrease to the asset or an increase to the liability.

Column 20 - Adjustment to the Carrying Value of Hedged Item

This represents the amortized book/adjusted carrying value used to adjust the basis of the hedged item(s) during the current year.

Column 21 - Potential Exposure

Potential Exposure is a statistically derived measure of the potential incre se in privative instrument risk exposure, for derivative instruments that generally do not have a pinitic cost plid or consideration received, resulting from future fluctuations in the underlying intensis on which derivative instruments are based.

For collars, swaps other than credit default swaps and forwards, e Potential Exposure = 0.5% x "Notional Amount" x Square Root of (Remaining Years to Marrity).

For credit default swaps, enter the larger of notional at an int or a aximum potential payment.

For purchased credit default swaps bought for protection, the mount reported will be zero.

If the maximum potential exposure cannot it der mined, enter zero and explain in the Notes to Financial Statement.

Disclose in the footnotes to the and all sides and any assets, held either as collateral or by third parties that the reporting entity can obtain any liquides, to recover all or a portion of the amounts paid under the derivative.

Column 22 - Credit Quality of Reference atity

Only applies to credit default swaps, (for other derivatives, leave blank)

Disclose:

- N AIC or ignation of the reference entity; or, if not available, then
- N. C designation equivalent of the reference entity, if it is CRP rated; or, if not vailable, then
- The reporting entity's own credit assessment translated into an NAIC designation
 equivalent with a "*" to indicate that the designation is based on the reporting entity's
 own internal evaluation of the reference entity's creditworthiness.

Fe first loss type of basket credit default swaps, use the lowest designation in the basket.

other types of baskets, or other structures, determine a designation that fairly represents the likelihood of credit losses.

Column 23 - Hedge Effectiveness at Inception and at Year-end

For hedge transactions show as a percentage expressed as (XX / YY), where "XX" shows the hedge effectiveness percentage at inception and "YY" shows the hedge effectiveness percentage on December 31 of the current year.

For example, 100.45% hedge effectiveness at inception and 94.90% hedge effectiveness on December 31 of the current year is reported as "100 / 95."

Round to the nearest whole percentage. Do not use decimals.

When hedge effectiveness cannot be calculated, enter a reference code not ber in his column (e.g., 0001, 0002, etc.) then disclose the financial or economic impact of the hedge at the end of the reporting period in Schedule DB footnotes for each reference code number (sed in the schedule.)

A reference code number may be used multiple times in this column to n. licas. It same explanation.

For example:	0001	Reduces bond portfolio duration by .2 pars.
	0002	Instrument was repurposed from SAP in. 108; CDHS #001; hedged
		interest rate risks of assets
	0003	Instrument in CDHS #001 Rtm - Clai as Less Rider Fees in VA Contracts -
		50% of Rho SSAP 108 hdg x 10c is Effective.

a) Fair Value Hedges:

How much of the change in value of the heaged item(s) was hedged by the change in value of the derivative, both:

- At the inception of me a. 'yata' transaction.
- On December 3 tend of the current year.

b) Cash Flow Hedges:

How much of the change in cash flows or present value of cash flows of the hedged item(s) was hedged by the long in cash flows or present value of cash flows of the derivative, both:

- the cept on of the derivative transaction, and
- At the and of the current year.

Column 24 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

Whenever possible, fair value should represent the amount of money the reporting entity would receive (pay) in order to close the derivative position at the market price. Fair value should only be determined analytically when the market price-based value cannot be obtained.

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

"1" for Level 1

"2" for Level 2

"3" for Level 3

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

"a" For derivatives where the fair value is determined professories.

"b" For derivatives where the fair value is determined by a sock exchange.

"c" For derivatives where the fair value is determ, ed by a broker or the reporting entity's custodian. To use this method 1) is broker must be approved by the reporting entity as a derivative counterparty; and 2) the reporting entity shall obtain and retain the pricing policy of the broker or custodian that provided the quotations.

"d" For derivatives where the fail, value is retermined by the reporting entity. The reporting entity is required to maintain a record of the pricing methodology used.

Enter a combination of hiera, thy and a ethod indicator. The fair value hierarchy level indicator would be listed first and the method used to retermine fair value indicator would be listed next. For example, use "lb" to report Level all for the next value hierarchy level and stock exchange for the method used to determine fair value.

Column 25 - Source Used to Catan Sair Value

For Method, "de " centify the specific pricing service used.

For Method Code o," identify the specific stock exchange used.

The string of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web site:

www.fixprotocol.org/specifications/exchanges.shtml

For Method Code "e," identify the specific broker or custodian used.

For Method Code "d," leave blank.

Column 26 - Method of Clearing (C or U)

Indicate whether derivative transaction is cleared through a central clearinghouse with a "C" or not cleared through a centralized clearinghouse with a "U."

Column 27 - Legal Entity Identifier (LEI)

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

Columns 28 through 32 are for derivatives with financing premiums

Column 28 - Total Undiscounted Premium Cost

Report the total, undiscounted (contractual) cost to acquire/enter into the derivative

Column 29 - Unpaid Undiscounted Premium Cost

Report the undiscounted (contractual) cost to acquire/enter into the cerival ve unp id by the reporting entity.

Column 30 - Fair Value of Derivative, Excluding Impact of Financing Premium

Reflect the fair value of the derivative adjusted to exclude a impact of discounted future settled premiums. For example, if the fair value of the derivative attention of the been reduced due to expected cash outflows representing the reporting atty's a ture payment of financing premiums, the consideration of those future premium cash outflows hall be removed from the reported fair value of the derivative captured in this column.

(At acquisition, a derivative may be reported with a pet zero fair value in Column 16 as the value of the derivative and the net present value of future in an engine premiums owed from the acquisition of the derivative may offset. The fair value reported in Column 30 shall reflect the fair value of the derivative without an offset for the future final cing manuals.)

Column 31 — Unrealized Valuation Increase Sec. selection Section Section 1

Reflect the unrealized gain a unrealized loss reported for the derivative adjusted to exclude the impact from discounted future settled preprimes. For example, if the valuation increase/valuation decrease reported in Column 17 includes "losses" to recognize the net present value of the financing cost owed by the reporting on ty, those "losses" shall be removed from the unrealized valuation increase/decrease reflect. In this column.

Column 32 - CDHS Ide ifier

Provide a unique identifier for each Clearly Defined Hedging Strategy (CDHS) applying the provisions of SFAP No. 108 reported on this schedule (e.g., 001, 002, etc.). This identifier will also be used for report as of the CDHS in Column 1 of Schedule DB, Part E.

his co. mn should only be used for the following line numbers:

Written Options Lines 0089999999 through 0139999999

Written Options Lines 0579999999 through 0629999999

Swaps Lines 1059999999 through 1099999999

Forwards Line 1429999999

SCHEDULE DB - PART A - SECTION 2

OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS TERMINATED DURING CURRENT YEAR

Include all options, caps, floors, collars, swaps and forwards which were terminated during the current reporting year, both those that were owned on December 31 of the previous reporting year, and those acquired and terminated during the current year.

Column 1 - Description

Give a complete and accurate description of the derivative instrument including a description of the underlying securities, currencies, rates, indices, commodities, derivative instruments, or other financial market instruments.

Include details such as:

- For options, the basis. For example, caps should include the underlying interest rate (e.g. CMS 5 year) and frequency of the reset (typically three in other);
- For credit default swaps, the name of the reference entity (a negle issuer or an index) and the
 equity ticker symbol, if available;
- For currency derivatives, report the currency of describe the pay/receive (or buy/sell) legs of the transaction; and
- For baskets, note that it is a basket and include a stop five equity tickers, if applicable.
- For derivatives with financing prenouns a lude information on the terms of the financing premium, including whether it is due per adically or at maturity, and the next payment date.

Where leveraging is a feature of the payment terms, the multiplier effect will be clearly presented in the description.

If traded on an exchange insclose e tieker symbol. Indicate the maturity of the underlying, as appropriate.

Do not use internal descriptions of entifiers unless provided as supplemental information.

Column 2 — Description of Item(s) edged, Used for Income Generation, or Replicated

Describe the assess or abinties hedged, including CUSIP(s) when appropriate. For example, "Bond Portfolio Fidge, "VAG B Hedge," "Fixed Annuity Hedge," "Investment in Foreign Operations," etc.

If hedging a specific bond, report the CUSIP and a complete and accurate description of the bond; if multiple CUSIPs, note that there are multiple CUSIPs and report the equity ticker or name of the ultimate parent, as applicable.

I nedging a guaranteed investment contract or funding agreement, report as "GIC Hedge" or "FA 1 vdge."

ar a foreign operations hedge, report as "Net Investment in Foreign Operations."

For annuity hedging, describe whether hedging fixed or variable annuities.

If hedging a specific mortgage loan asset, report as "Mortgage Loan" and provide the corresponding loan number reported on Schedule B, Part 1, Column 1.

Describe the assets against which derivatives are written in income-generation transactions.

If a replication, report the RSAT Number and Description of the RSAT (Columns 1 and 2 from Schedule DB, Part C, Section 1).

Column 3 - Schedule/Exhibit Identifier

Identify the Schedule or Exhibit of the hedged item(s), such as Schedule A; B; BA; D, Part 1; D, Part 2, Section 1; or D, Part 2, Section 2, if appropriate. Otherwise "N/A."

Use clear abbreviations for schedules, such as D 1 (Schedule D, Part 1) D 2-1 (Schedule D, Part 2, Section 1), D 2-2 (Schedule D, Part 2, Section 2), etc.

Column 4 - Type(s) of Risk(s)

Identify the type(s) of risk(s) being hedged: 'Interest Rate," "Credit," "Duranc," "Currency," "Equity/Index," "Commodity" or, if reporting other risks, provide a description of the rask within the field or in the footnote at the end of this section.

If footnoted, please enter a reference code in this column (e.g., a, b, c, etc) then disclose the description of the risk in Schedule DB footnotes for each reference code, see the schedule.

In the event there is more than one type of risk, use the most relevant risk

Column 5 — Exchange, Counterparty or Central Clearinghouse

Show the name, followed by the Commodity Future 1 rading Commission's Legal Entity Identifier (LEI), if an LEI number has been assigned, for the exchange, consterparty or central clearinghouse.

If exchange-traded, show the name and the LEI of the exchange, Board of Trade or contract market.

If OTC traded, show the name and the LEI of the counterparty and the guarantor upon whose credit the reporting entity relies.

Column 6 - Trade Date

Show the trade date of the saginal tranaction.

The reporting entity may sum, vize on one line all identical derivative instruments with the same exchange or counterparty showing the date of last trade date, but only if the instruments are identical in their terms (e.g., type, a sturity, expiration or settlement, and strike price, rate or index).

Column 7 - Date of Maturity a Expiration

Show the da of a twilly or expiration of the derivative, as appropriate.

Column 8 - Termination Date

Show the "to on which the contract/agreement was terminated. Reporting entities may summarize on the line all identical instruments with the same exchange or counterparty, using the latest termination of the counterparty is in the latest termination of the latest

Column 9 Indicate Exercise, Expiration, Maturity or Sale

Indicate the cause of termination.

Column 10 - Number of Contracts

Show the number of contracts, as applicable (e.g., for exchange-traded derivatives), as an absolute (non-negative) value.

Column 11 - Notional Amount

Show the notional amount. Notional amounts are to be reported as an absolute (non-negative) value. Guidance for determining notional is included in the Schedule DB General Instructions and SSAP No. 86—Derivatives.

If the replication (synthetic asset) transaction is not denominated in U.S. dollar conver it into U.S. dollar equivalent in accordance with SSAP No. 23—Foreign Currency Transactions and Translations.

Column 12 - Strike Price, Rate or Index Received (Paid)

Show the strike price, rate or index for which payments are received (pa. 1), or an option could be exercised, which would trigger a cash payment to (by) the reporting entry on a derivative.

Forward exchange rate must be stated as: Fx Currency per US. Fx/US >>.

Column 13 - Cumulative Prior Year(s) Initial Cost of Undiscounted Semium Received) Paid

For derivatives opened in prior reporting years so as a cumulative, undiscounted, remaining premium or other payment (received) paid since to derivative contract was entered into.

Column 14 - Current Year Initial Cost or Undiscounted Prenn. n (Received) Paid

For derivatives opened in the current reporting year, show the undiscounted premium or other payment (received) paid when the derivative contract properties entered into.

Column 15 - Consideration Received (Page on Ten. ination

Show the amount of consideration regarded (paid).

Column 16 - Current Year Income 4

Show the amount of in, one received (paid) accrued for the current year.

Column 17 - Book/Adjus Ca. vin Value

Represents the statement value with any nonadmitted assets added back.

Refer to S. 4 No. 86—Derivatives for further discussion.

Column 18 - Code

Insert * in this column if the book/adjusted carrying value is combined with the book/adjusted carrying value of assets or liabilities hedged; if the book/adjusted carrying value is combined with the book/adjusted carrying value of underlying/covering assets; or if the amount is combined with consideration paid on underlying/covering assets.

Insert # in this column if the book/adjusted carrying value was combined in prior years with the book/adjusted carrying value of assets or liabilities hedged.

Insert @ in this column if the income/expenses is combined with income/expenses on assets or liabilities hedged.

Insert ^ in this column if the derivative has unpaid financing premiums.

For Clearly Defined Hedging Strategy (CDHS) instruments applying the gov. Las of SSAP No. 108:

Insert S in this column for derivatives held in a SSAP No. 108 NDUS throughout the current reporting period (or since inception if shorter).

Insert & in this column for derivatives repurposed for S. No. 108 CDHS to SSAP No. 86 during the current reporting period.

Insert! in this column for derivatives previously, dd to at were designated from SSAP No. 86 to a SSAP No. 108 CDHS during the current registing p. iod.

Insert ~ in this column for CDHS hear og instruments removed as the variable annuities derivative program was terminated.

Column 19 — Unrealized Valuation Increase/(Decrease)

For purposes of this schedy e, increases should be reported when the change results in an increase to the asset or a decrease to the liability. A decrease should be reported when the change results in a decrease to the asset or an increase to me liability.

Column 20 - Total Foreign Exchange Change in Book/Adjusted Carrying Value

This is a positive or ne, tive amount that is defined as the portion of the total change in Book/Adjusted Carrying Talue for the year that is attributable to foreign exchange differences for a particular derivative.

The product reported in this column should be included as net unrealized foreign exchange capital gain/(...s) in the Capital and Surplus Account.

Column 21 - (arrent (ear's (Amortization)/Accretion

For purposes of this schedule, **positive amounts** should be reported when the change results in an accesse to the asset or a decrease to the liability. A **negative amount** should be reported when the change results in a decrease to the asset or an increase to the liability.

Column 22 - Gain (Loss) on Termination - Recognized

This represents gain (loss) on termination that is not deferred or used to adjust basis of hedged items.

This equals consideration received less book/adjusted carrying value at termination.

Column 23 - Adjustment to the Carrying Value of Hedged Item

This represents the gain (loss) on termination that was used to adjust the basis of a hedged item in the current year.

It includes the book/adjusted carrying value of premiums that were allocated to the purchase cost on exercise of an option.

Column 24 - Gain (Loss) on Termination - Deferred

This represents the gain (loss) on termination that was deferred over year-end.

This equals consideration received less book/adjusted carrying value at termination

Column 25 - Hedge Effectiveness at Inception and at Termination

For hedge transactions show as a percentage expressed as (XX / Y), who e "XX" shows the hedge effectiveness percentage at inception and "YY" shows the bedge effectiveness percentage at termination.

For example, 100.45% hedge effectiveness at incept and 4.90% hedge effectiveness on December 31 of the current year is reported as "100/.

Round to the nearest whole percentage. Do not use 'lec. vals:

When hedge effectiveness cannot be calc. "led," oter a reference code number in this column (e.g., 0001, 0002, etc.) then disclose the finance, for economic impact of the hedge at the end of the reporting period in Schedule DB footnote, for each reference code number used in the schedule.

A reference code number may be used, pultiple times in this column to indicate the same explanation.

For example: 0001 Feduces by 1 portfolio duration by .2 years.

0002 Instrument was repurposed from SSAP No. 108; CDHS #001; hedged interest are risks of assets.

0003 Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts – 5 % of Rho SSAP 108 hedge; 100% Effective.

a) Fair uc do s

How much of the change in value of the hedged item(s) was hedged by the change in value of e derivative, both:

At the inception of the derivative transaction; and At termination.

Cash Flow Hedges:

How much of the change in cash flows or present value of cash flows of the hedged item(s) was hedged by the change in cash flows or present value of cash flows of the derivative, both:

- At the inception of the derivative transaction; and
- At termination.

** Column 26 through 31 will be electronic only. **

Column 26 - Legal Entity Identifier (LEI)

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

Columns 27 through 31 are for derivatives with financing premiums

Column 27 - Total Undiscounted Premium Cost

Report the total, undiscounted (contractual) cost to acquire/enter into the de (valiv-

Column 28 - Unpaid Undiscounted Premium Cost

Report the undiscounted (contractual) cost to acquire/enter into the derivative unpaid by the reporting entity.

Column 29 - Fair Value of Derivative, Excluding Impact of Financing Parties.

Reflect the fair value of the derivative adjusted to exc. de the impact of discounted future settled premiums. For example, if the fair value of the derivative reported in Column 16 has been reduced due to expected cash outflows representing the reporting entry's future payment of financing premiums, the consideration of those future premium cast outflows shall be removed from the reported fair value of the derivative captured in this column.

(At acquisition, a derivative may the report with a net zero fair value in Column 16 as the value of the derivative and the net present value of future financing premiums owed from the acquisition of the derivative may offset. The fair value epoc and in Column 29 shall reflect the fair value of the derivative without an offset for the future financial premiums.)

Column 30 – Unrealized Valuation Increase Leggle, Excluding Impact of Financing Premiums

Reflect the unrealized win or unrealized loss reported for the derivative adjusted to exclude the impact from discounted future. It the premiums. For example, if the valuation increase/valuation decrease reported in Column 17, periodes "losses" to recognize the net present value of the financing cost owed by the porting entry, those "losses" shall be removed from the unrealized valuation increase/decrease in this column.

Column 31 - CDHS Identifier

Provide a visue identifier for each Clearly Defined Hedging Strategy (CDHS) applying the provisions SSA. No. 108 reported on this schedule (e.g., 001, 002, etc.). This identifier will also be used for porting of the CDHS in Column 1 of Schedule DB, Part E.

ine numbers:

 Purchased Options
 Lines 0089999999 through 0139999999

 Written Options
 Lines 0579999999 through 0629999999

 Swaps
 Lines 1059999999 through 1099999999

Forwards Line 1429999999

SECTIONS 1 AND 2

GENERAL INSTRUCTIONS

In each Section, separate derivative instruments into the following categories:

Category	Line Number
Long Futures: Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 Hedging Effective – Variable Annuity Guarantees Under SSAP No.108 Hedging Other Replication Income Generation Other Subtotal – Long Futures	1529999999 1539999999 1549999999 1559999999
Short Futures: Hedging Effective — Excluding Variable Annuity Guarantees Under 12 AP 108. Hedging Effective — Variable Annuity Guarantees Under SSAr VI. 108. Hedging Other. Replication Income Generation Other. Subtotal — Short Futures	1589999999 1599999999 1609999999 1619999999 1639999999
SSAP No. 108 Adjustments Offset to VM-21 Recognized and Deferred Assets or Listantic Subtotal – SSAP No. 108 Adjustments	1669999999
Totals: Subtotal – Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 Subtotal – Hedging Effective – Variable Annuity Guarantees Under SSAP No. 108 Subtotal – Hedging Other Subtotal – Replication Subtotal – Income Genera on Subtotal – Other Subtotal – Adjustmen for a SAP No. 108 Derivatives	1689999999 1699999999 1709999999 1719999999 1739999999
Total (Sum of Lines 1689999999, 1699, 19999, 1709999999, 1719999999, 1729999999, 1739999999 and 174, 199999)	1759999999

Definitions:

Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108:

A derivative transaction that is used in hedging transactions that meet the criteria of a highly effective hedge as described in SSAP No. 86—Derivatives, which are valued and reported in a manner that is consistent with the hedged asset or liability. These transactions have been voluntarily designated and are effective as of the reporting date. Excludes derivative transactions that are used in hedging transactions for variable annuity guarantees under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees.

Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108:

A derivative relationship used in hedging transactions that meet the criteria of a high effect, a hedge and applied the special accounting treatment described in SSAP No. 108—Derivative Hodging Variable Annuity Guarantees, which are reported at fair value pursuant to SSAP No. 108.

Hedging Other:

A derivative transaction that is used in a hedging transaction where the inc. It is for an economic reduction of one or more risk factors. This transaction is not part of an effective, designated relationship as described under SSAP No. 86—Derivatives.

Replication:

A derivative transaction entered into in conjunction with other it vestments in order to reproduce the investment characteristics of otherwise permissible in structus described under SSAP No. 86—Derivatives. A derivative transaction entered into by reporting entity as a hedging or income generation transaction shall not be considered a replicative (synchetic asset) transaction. These transactions are considered to be replications as of the reporting date.

Income Generation:

A derivative transaction written or the prefate additional income or return to the reporting entity as described under SSAP No. 86—Privative

Other:

A derivative transaction written or some by the reporting entity used for means other than (1) Hedging Effective, (2) Hedging G er, (3) Replication, or (4) Income Generation definition listed above or referenced in SSAP No. 86— rivatives. When this subcategory is utilized, a description of the use should be included in the footnotes of the financial statements

Total Adjustments for SS No. 'A Derivatives

Captures to the current year fair value fluctuations in the hedging instruments attributable to the hedged risk.

- Rec. gnized as realized gain or loss due to offset against current period changes in the designated port on of the VM-21 reserve liability and
- Recognized as deferred assets or deferred liabilities as prescribed under SSAP No. 108.

SCHEDULE DB - PART B - SECTION 1

FUTURES CONTRACTS OPEN DECEMBER 31 OF CURRENT YEAR

Include all futures contracts positions open December 31 of current year, including those which were open on December 31 of previous year, and those acquired during current year.

In the Broker Name/Net Cash Deposits footnote, list, in alphabetical sequence, brokers with whom cash deposits have been made, cumulative changes made to the deposits and the beginning and ending cash balances.

Column 1 – Ticker Symbol

If traded on an exchange, disclose the ticker symbol.

Column 2 - Number of Contracts

Show the total number of contracts open on Dec. 31 of the reporting year as absolute (non-negative) value.

Column 3 - Notional Amount

Show the total notional amount of the futures position. Dec 31 of the reporting year as absolute (non-negative) value. Guidance for determining total a included in the Schedule DB General Instructions and SSAP No. 86—Derivatives.

Column 4 — Description

Give a complete and accurate description the derivative instrument, including a description of the underlying securities, currencies, rate, indicas commodities, derivative instruments or other financial market instruments.

For derivatives with financial premiums, include information on the terms of the financing premium, including whether it is due periodically or at maturity, and the next payment date.

Do not use internal de viptions or identifiers unless provided as supplemental information.

Column 5 - Description of Item(s) Tedg. d, Used for Income Generation, or Replicated

Describe the "sec. or "abilities hedged, including CUSIP(s) when appropriate. For example, "Bond Portfolio Hedge," "VAGLB Hedge," "Fixed Annuity Hedge," "Investment in Foreign Operations," etc.

If here we a specific bond, report the CUSIP and a complete and accurate description of the bond; if multiple CUSIPs, note that there are multiple CUSIPs and report the equity ticker or name of the timate parent, as applicable.

If no infinite a guaranteed investment contract or funding agreement, report as "GIC Hedge" or "FA

For a foreign operations hedge, report as "Net Investment in Foreign Operations." For annuity hedging, describe whether hedging fixed or variable annuities.

If hedging a specific mortgage loan asset, report as "Mortgage Loan" and provide the corresponding loan number reported on Schedule B, Part 1, Column 1.

Describe the assets against which derivatives are written in income generation transactions.

If a replication, report the RSAT Number and Description of the RSAT (Columns 1 and 2 from Schedule DB, Part C, Section 1).

Column 6 - Schedule/Exhibit Identifier

Identify the Schedule or Exhibit of the hedged item(s), such as Schedule A; B; BA; D Part 1; D, Part 2 Section 1; or D, Part 2, Section 2, if appropriate. Otherwise "N/A."

Use clear abbreviations for schedules, such as D 1 (Schedule D, Part 1) D 2-1 (Schedule D, Part 2, Section 1), D 2-2 (Schedule D, Part 2, Section 2), etc.

Column 7 - Type(s) of Risk(s)

Identify the type(s) of risk(s) being hedged: "Interest Rate," "Credit," "Durane," "Currency," "Equity/Index," "Commodity" or, if reporting other risks, provide a description of the rate within the field or in a footnote listed in this Schedule.

If footnoted, please enter a reference code in this column (e.g., a, b, c, etc) then disclose the description of the risk in Schedule DB footnotes for each reference code, see the schedule.

In the event there is more than one type of risk, use the most relevant risk

Column 8 - Date of Maturity or Expiration

Show the date of maturity or expiration of the derivation as appropriate.

Column 9 - Exchange

Show the name and the Commodity Futures adding Commission's Legal Entity Identifier (LEI), if an LEI number has been assigned, for the exchange on which the contract was transacted.

Column 10 - Trade Date

Show the trade date of the ori mar nsacion.

The reporting entity may so unarize in one line all identical derivative instruments with the same exchange or counterparty shows a to last trade date, but only if the instruments are identical in their terms (e.g., type, maturity, expiration or settlement, and strike price, rate or index).

Column 11 - Transaction Price

Show the rice a which he futures contract was originally purchased or sold.

If several positions of the same futures contract are summarized, show the weighted average price.

Column 12 - Repo .. o Date Price

S now to reporting date closing price. Report price as published by the exchange.

Column 13 - Fan muc

Report the net unsettled futures position from the time lag (typically one day with U.S. futures brokers) between the change in the cumulative variation margin (Columns 15 and 18) and the actual settlement with the futures brokers.

This represents the pending cash settlement of the futures position.

Column 14 - Book/Adjusted Carrying Value

Represents the statement value of the futures position, with any nonadmitted assets added back, and is determined based on how the futures contract is being used, in accordance with SSAP No. 86—Derivatives.

Note that any cash deposits placed with the broker are included in the Broker Name/Net Cash Deposits footnote only and not in the Book/Adjusted Carrying Value.

Column 15 - Highly Effective Hedges - Cumulative Variation Margin

On long contracts, show the number of contracts (Column 2) times the difference between the reporting date price (Column 12) and transaction price (Column 11) times the future value of one (1) point (Column 22).

On short contracts, show the number of contracts (Column 2) time the litterence between the transaction price (Column 11) and the reporting date price (Column 12) lines the futures value of one (1) point (Column 22).

An exception is that this column would not be populated to highly effective futures of forecasted transaction or firm commitments.

Column 16 - Highly Effective Hedges - Deferred Variation Margin

This represents the variation margin that has been de red and therefore not recognized as an unrealized or realized gain (loss) or as investor in time one.

Note: If the entire amount of the variatio margin was deferred, the amount reported will be the same as is reported in Column 15.

Column 17 — Highly Effective Hedges — Clange V. V. intion Margin Gain (Loss) Used to Adjust Basis of Hedged Item

This represents the variation making ed in the current year to adjust the basis of a hedged item.

Column 18 - Cumulative Variation argin for All Other Hedges

On long contracts, so we are number of contracts (Column 2) times the difference between the reporting of te projec (Column 12) and transaction price (Column 11) times the futures value of one (1) point (Column 22).

On hort contracts, show the number of contracts (Column 2) times the difference between the transection price (Column 11) and the reporting date price (Column 12) times the futures value of one (1) point Column 22).

Column 19 — Change Variation Margin Gain (Loss) Recognized in Current Year

represents the variation margin recognized as an unrealized or realized gain (loss) or as investment income for the year.

This column will be populated for highly effective futures hedging at fair value and All Other futures.

This column will not be populated for highly effective futures hedging at amortized cost.

Column 20 - Potential Exposure

Potential Exposure is a statistically derived measure of the potential increase in derivative instrument risk exposure, for derivative instruments that generally do not have an initial cost paid or consideration received, resulting from future fluctuations in the underlying interests upon which derivative instruments are based.

For futures, the Potential Exposure = (Initial Margin per contract on the valuation date, set by the exchange on which contract trades) x (the number of contracts open on the valuation date).

Column 21 - Hedge Effectiveness at Inception and at Year-end

For hedge transactions show, as a percentage expressed as (XX / YY), where "X. "shows the hedge effectiveness percentage at inception and "YY" shows the hedge effectiveness percentage at reporting date.

For example, 100.45% hedge effectiveness at inception and 1,90% hedge effectiveness on December 31 of the current year is reported as "100 / 95."

Round to the nearest whole percentage. Do not use decimals.

When hedge effectiveness cannot be calculated, e. a re-rence code number in this column (e.g., 0001, 0002, etc.) then disclose the financial or eco-omic impact of the hedge at the end of the reporting period in Schedule DB footnotes for each tell ence-ode number used in the schedule.

A reference code number may be used multipatime, in this column to indicate the same explanation.

For example: 0001 Reduces bond ortfolio amation by .2 years.

0002 Instrument vas remaposed from SSAP No. 108; CDHS #001; hedged into estate of assets.

trument i CDHS #001 Rider Claims Less Rider Fees in VA Contracts –
 SSAP 108 hedge; 100% Effective.

a) Fair Value Hedas

How much of use change in value of the hedged item(s) was hedged by the change in value of the crivative, bot :

- At it. inception of the derivative transaction; and At reporting date.
- b ash now Hedges:

Why much of the change in cash flows or present value of cash flows of the hedged item(s) was hedged by the change in cash flows or present value of cash flows of the derivative, both:

- At the inception of the derivative transaction; and
- At reporting date.

Column 22 - Value of One (1) Point

This represents the monetary value of a one (1) point move in a futures position published by the exchange. This monetary value of one (1) point is utilized in the calculation of the futures' variation margin.

Column 23 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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 higrarchy level.

```
"1" for Level 1
```

"2" for Level 2

"3" for Level 3

The following is a listing of the valid method indicators for derivatives a 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 prison ser

"b" for securities where the rate is determined by a snok explange.

"c" for securities where the rate is determed by broker or custodian. The reporting entity should obtain and maintain the price is pointy 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 soung securities or be an underwriter of the security being valued.

"d" for securities where the it is 'etermined by the reporting entity. The reporting entity is required to maintal a record of the pricing methodology used.

Enter a combination of hierarch, and method indicator. The fair value hierarchy level indicator would be listed first and the method used a determine fair value indicator would be listed next. For example, use "Ib" to report Leve 1 for the fair value hierarchy level and stock exchange for the method used to determine fair value.

Column 24 - Source Us 1 to Optain Fir Value

For Method Co. "a," identify the specific pricing service used.

For Mahod Code "b," identify the specific stock exchange used.

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web address:

www.fixprotocol.org/specifications/exchanges.shtml

For Method Code "e," identify the specific broker or custodian used.

For Method Code "d," leave blank.

Column 25 - Legal Entity Identifier (LEI)

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

Columns 26 through 30 are for derivatives with financing premiums

Column 26 - Total Undiscounted Premium Cost

Report the total, undiscounted (contractual) cost to acquire/enter into the derivative

Column 27 - Unpaid Undiscounted Premium Cost

Report the undiscounted (contractual) cost to acquire/enter into the cerival ve unp id by the reporting entity.

Column 28 - Fair Value of Derivative, Excluding Impact of Financing Premium

Reflect the fair value of the derivative adjusted to exclude be implet of discounted future settled premiums. For example, if the fair value of the derivative of the derivative of the column 16 has been reduced due to expected cash outflows representing the reporting of ity's neuropayment of financing premiums, the consideration of those future premium cash outflows hall be removed from the reported fair value of the derivative captured in this column.

(At acquisition, a derivative may be reported with a pet zero fair value in Column 16 as the value of the derivative and the net present value of future financing premiums owed from the acquisition of the derivative may offset. The fair value reported in Column 28 shall reflect the fair value of the derivative without an offset for the future final cing manuals.)

Column 29 — Unrealized Valuation Increase Sec. selection Section Section Section 1

Reflect the unrealized gain a unrealized loss reported for the derivative adjusted to exclude the impact from discounted future settled semions. For example, if the valuation increase/valuation decrease reported in Column 17 includes "lauses" to recognize the net present value of the financing cost owed by the reporting on ty, those "losses" shall be removed from the unrealized valuation increase/decrease reflect. In this column.

Column 30 - CDHS Ide lifter

Provide a unique identifier for each Clearly Defined Hedging Strategy (CDHS) applying the provisions of SFAP No. 108 reported on this schedule (e.g., 001, 002, etc.). This identifier will also be used for report as of the CDHS in Column 1 of Schedule DB, Part E.

his co. mn should only be used for the following line numbers:

SCHEDULE DB - PART B - SECTION 2

FUTURES CONTRACTS TERMINATED DURING CURRENT YEAR

Include all futures contracts which were terminated during current reporting year, both those that were open on December 31 of previous reporting year, and those acquired and terminated during current year.

Column 1 - Ticker Symbol

If traded on an exchange, disclose the ticker symbol.

Column 2 - Number of Contracts

The number of futures contracts terminated during the current year as absolute (no, negative) value.

Column 3 - Notional Amount

Show the total notional amount of the futures position terminated during the current year as absolute (non-negative) value. Guidance for determining notional is included in the Schedule DB General Instructions and SSAP No. 86—Derivatives.

Column 4 - Description

Give a complete and accurate description of the data tive extrument, including a description of the underlying securities, currencies, rates, indices, a modal is, derivative instruments or other financial market instruments.

For derivatives with financing premiums include a formation on the terms of the financing premium, including whether it is due periodically described in the next payment date.

Column 5 — Description of Item(s) Hear 1, Used & Income Generation, or Replicated

Describe the assets or liabilities anged, including CUSIP(s) when appropriate. For example, "Bond Portfolio Hedge," "VA LB Hedge," "Fixed Annuity Hedge," "Investment in Foreign Operations," etc.

If hedging a specific conding port the CUSIP and a complete and accurate description of the bond; if multiple CUSIP note hat there are multiple CUSIPs and report the equity ticker or name of the ultimate papers, a capplicable.

If hedging a gua inteed investment contract or funding agreement, report as "GIC Hedge" or "FA Hedg."

If '... ing __pecific mortgage loan asset, report as "Mortgage Loan" and provide the corresponding I an number reported on Schedule B, Part 1, Column 1.

Describe the assets against which derivatives are written in income generation transactions.

If a replication, report the RSAT Number and Description of the RSAT (Columns 1 and 2 from Schedule DB, Part C, Section 1).

Column 6 - Schedule/Exhibit Identifier

Identify the Schedule or Exhibit of the hedged item(s), such as Schedule A; B; BA; D, Part 1; D, Part 2, Section 1; or D, Part 2, Section 2, if appropriate. Otherwise "N/A."

Use clear abbreviations for schedules, such as D 1 (Schedule D, Part 1) D 2-1 (Schedule D, Part 2, Section 1), D 2-2 (Schedule D, Part 2, Section 2), etc.

Column 7 - Type(s) of Risk(s)

Identify the type(s) of risk(s) being hedged: "Interest Rate," "Credit," "Duration," "Currency," "Equity/Index," "Commodity" or, if reporting other risks, provide a description of the risk within the field or in a footnote listed in this Schedule.

If footnoted, please enter a reference code in this column (e.g., a, b, c, etc.) then disclose the description of the risk in Schedule DB footnotes for each reference code used in the schedule.

In the event there is more than one type of risk, use the most relevant risk.

Column 8 - Date of Maturity or Expiration

Show the date of maturity or expiration of the derivative, as appropriate.

Column 9 – Exchange

Show the name and the Commodity Futures Trading Commission's Leg. Untity Identifier (LEI), if an LEI number has been assigned, for the exchange on which the contract was transacted.

Column 10 — Trade Date

Show the trade date of the original transaction.

The reporting entity may summarize on one list all identical derivative instruments with the same exchange or counterparty showing the last to be dan but only if the instruments are identical in their terms (e.g., type, maturity, expiration or settlement and strike price, rate or index).

Column 11 - Transaction Price

Show the original transaction are the pare at which the futures were purchased or sold).

If several positions of the same futures, ontract are summarized, show the weighted average price.

Column 12 - Termination Date

Show the date when the rivative position was terminated.

The reporting entity may summarize on one line all identical instruments with the same exchange or counterparty using the latest termination date.

Column 13 - Termination Price

The wrice which the position was closed.

b 'icate the cause of termination.

Column 15 — Cumulative Variation Margin at Termination

On long contracts, show the number of contracts (Column 2) times the difference between the termination price (Column 13) and transaction price (Column 11) times the futures value of one (1) point (Column 20).

On short contracts, show the number of contracts (Column 2) times the difference between the transaction price (Column 11) and the termination price (Column 13) times the futures value of one (1) point (Column 20).

Column 16 - Change in Variation Margin Gain (Loss) Recognized in Current Year

This represents the variation margin recognized as realized gains (losses), or as investment income in the current year.

Column 17 – Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year

This represents the amount of gains (losses) used to adjust the basis of a hedged item in the current year.

Column 18 - Change in Variation Margin Deferred

This represents the variation margin that has been deferred and, therefore not recognized as an unrealized or realized gain (loss) or as investment income.

Column 19 - Hedge Effectiveness at Inception and at Termination

For hedge transactions, show as a percentage expressed as (XX (YY)), where "XX" shows the hedge effectiveness percentage at inception and "YY" shows the he've effectiveness percentage at termination.

For example, 100.45% hedge effectiveness at in a tion and 94.90% hedge effectiveness on December 31 of the current year is reported as "100 / 95.

Round to the nearest whole percentage. Do not us decima

When hedge effectiveness cannot be calcula. I emer a reference code number in this column (e.g., 0001, 0002, etc.) then disclose the mancial or economic impact of the hedge at the end of the reporting period in Schedule DB for those of the reference code number used in the schedule.

A reference code number may be used in tiple times in this column to indicate the same explanation.

For example: 0001 Reduces book portfolio duration by .2 years.

0002 Instrument was repurposed from SSAP No. 108; CDHS #001; hedged interest rate risks of assets.

50% of Rho SSAP 108 hedge; 100% Effective.

a) Fair Valu Hedges:

Now much of the change in value of the hedged item(s) was hedged by the change in value of the solvative, both:

- At the inception of the derivative transaction; and
- At termination.

b) Cash Flow Hedges:

How much of the change in cash flows or present value of cash flows of the hedged item(s) was hedged by the change in cash flows or present value of cash flows of the derivative, both:

- At the inception of the derivative transaction; and
- At termination.

Column 20 - Value of One (1) Point

This represents the monetary value of a one (1) point move in a futures position published by the exchange.

This monetary value of one (1) point is utilized in the calculation of the futures' variation margin.

** Column 21 through 26 will be electronic only. **

Column 21 - Legal Entity Identifier (LEI)

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

Columns 22 through 26 are for derivatives with financing premiums

Column 22 - Total Undiscounted Premium Cost

Report the total, undiscounted (contractual) cost to acquire for an one derivative.

Column 23 - Unpaid Undiscounted Premium Cost

Report the undiscounted (contractual) cost to according into the derivative unpaid by the reporting entity.

Column 24 - Fair Value of Derivative, Excluding Impact of Financing Premiums

Reflect the fair value of the derivative adjusted to exclude the impact of discounted future settled premiums. For example, if the care like the derivative reported in column 16 has been reduced due to expected cash outflows, epresenting the reporting entity's future payment of financing premiums, the consideration of those to be premium cash outflows shall be removed from the reported fair value of the derivative captured in this placen.

(At acquisition, a derivative may be reported with a net zero fair value in column 16 as the value of the derivative and the net pursent value of future financing premiums owed from the acquisition of the derivative may of set. The nur value reported in column 30 shall reflect the fair value of the derivative without an offset for the luture financing premiums.)

Column 25 – Unrealized Vara tion Increase/Decrease, Excluding Impact of Financing Premiums

Reflet the unrealized gain or unrealized loss reported for the derivative adjusted to exclude the impact from disc, med future settled premiums. For example, if the valuation increase/valuation decrease ported in column 17 includes "losses" to recognize the net present value of the financing cost owed by the reporting entity, those "losses" shall be removed from the unrealized valuation increase/decrease reflected in this column.

Column 26 CDHS Identifier

Provide a unique identifier for each Clearly Defined Hedging Strategy (CDHS) applying the provisions of SSAP No. 108 reported on this schedule (e.g., 001, 002, etc.). This identifier will also be used for reporting of the CDHS in Column 1 of Schedule DB, Part E.

This column should only be used for the following line numbers:

Long Futures Line 15299999999
Short Futures Line 15999999999

SCHEDULE DB - PART D - SECTION 1

COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN DECEMBER 31 OF CURRENT YEAR

Counterparty Exposure to any one counterparty is the exposure to credit risk associated with the use of derivative instruments with that counterparty. This section displays the Book/Adjusted Carrying Value exposure and Fair Value exposure to each counterparty, net of collateral. Also displayed is the total potential exposure for each counterparty for Schedule DB, Parts A and B.

On the first line, show the aggregate sum for exchange traded derivatives, also known as listed derivatives or futures (Line 0199999999). (Exchange-Traded Derivatives are executed over a centralized trading venue known as a central counterparty known as a clearing house.)

On the next six lines, show separately six groups of OTC (over-the-counter) derivative counterporties by NAIC Designation (Lines 0299999999 through 079999999).

Then show the aggregate sum for centrally cleared derivatives (Line 0899999999). This time is used to show centrally cleared derivatives that are not considered exchange-traded.

The final line will show a total of all derivatives listed in the lines above (Line 0000009)

Within each group, list the counterparties or central clearinghouses in alphabetic Lorde.

For each counterparty with a master agreement, show on a second line if app, vable, totals for derivative instruments not covered by the master agreement.

Use additional lines, as needed, if multiple master agreements with the counterparty exist that do not provide for netting of offsetting amounts by the reporting entity against the counterparty pon termination in the event that the counterparty defaults.

Show subtotals for each group.

If a reporting entity has any detail lines reported for a coff ne following required groups, it shall report the subtotal amount of the corresponding group with the specified subtotal line number appearing in the same manner and location as the pre-printed total.

Aggregate Sum of Exchange-Trao Den atives
Over-The-Counter
Total NAIC 1 Designat
Total NAIC 2 Designate
Total NAIC, Desi, vation
Total NAIC 4 Dc., mation
Total NA 5 Designation
Total NAIC 6 Lesignation
Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)
Total (Sum of 0199999999, 0299999999, 0399999999, 0499999999, 0599999999, 06999999999, 09999999999999999

Column 1 - Description of Exchange, Counterparty or Central Clearinghouse

The first line (Line 0199999999) for the Aggregate Sum of Exchange-Traded Derivatives should be left blank.

On subsequent lines, show the name and the Commodity Futures Trading Commission's Legal Entity Identifier (LEI), if an LEI number has been assigned, for the counterparty or central clearinghouse.

Include the name and the LEI of the central clearinghouse and the derivatives clearing member, where appropriate.

Column 2 - Master Agreement (Y or N)

The lines for the Aggregate Sum of Exchange-Traded Derivatives (Line 0199, 99999) and for the Aggregate Sum of Central Clearinghouses (Line 0899999999) should be let blank

For OTC counterparties, indicate "Y" if:

- 1. The reporting entity has a written International Swaps and Derivatives Association (ISDA) master agreement with the counterparty that provides a the cetting of offsetting amounts by the reporting entity against the counterparty upon the cinability of the event that the counterparty defaults, or if such netting provisions of an IS. I maste agreement are either incorporated by reference in transaction confirmations or are there so contractual provisions to which derivative instrument confirmations with the counterparty are subject, or if the reporting entity has a written non-ISDA master agreement, if the counterparty that provides for the netting of offsetting amounts or the right of of a by a reporting entity against the counterparty upon termination in the event that the counterparty defaults; and
- The domiciliary jurisdiction of s decou terparty is either within the United States or if not
 within the United States, is other process of the Composes and Proceedings and Proceedings of the NAIC Investment Analysis Office as eligible for netting.

Column 3 — Credit Support Annex (Y or 1)

The lines for the Aggregate Sum of Exchange-Traded Derivatives (Line 019999999) and for the Aggregate Sum of Cent al Clearinghouses (Line 0899999999) should be left blank.

For OTC counter artic inc cate "Y" if:

The receiting one y has an additional annex to the International Swaps and Derivatives Association (ISDA) master agreement called a Credit Support Annex (CSA). The CSA agreement with the counterparty provides functionality of collateral postings against net counterparty or sure in excess of a threshold amount. This limits the net exposure the reporting entity has to a derivative counterparty in the event of a counterparty default.

bye blank for the aggregate reporting of Exchange-Traded Derivatives (Line 0199999999).

For OTC counterparties, show the Fair Value of acceptable collateral pledged by the counterparty.

For central clearinghouses, this amount would be the net positive variation margin received by the reporting entity.

"Acceptable collateral" means cash, cash equivalents, securities issued or guaranteed by the United States or Canadian governments or their government-sponsored enterprises, letters of credit, publicly traded obligations designated 1 by the SVO, government money market mutual funds, and such other items as may be defined as acceptable collateral in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. For purposes of this definition, the term "letter of credit" means a clean, irrevocable and unconditional letter of credit issued or confirmed by, and payable and presentable at, a financial institution on the list of financial institutions meeting the standards for issuing such letter of credit published pursuant to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. The letter of credit must have an expiration date beyond the term of the subject transaction.

For Columns 5 and 6, Book/Adjusted Carrying Values that are debit balances on the balance sheet are positive numbers; those that are credit balances are negative numbers.

Column 5 — Contracts with Book/Adjusted Carrying Value > 0 (i.e., debit balance on balance set)

On the first line, show the aggregate sum for exchange traded derestry that have a positive Book/Adjusted Carrying Value.

For futures, this equals the sum of the positive cumulative variation, argin for highly effective futures (Part B, Section 1, Column 15), plus the sum of the ending belonce coall cash deposits with brokers (Part B, Section 1, Broker Name/Net Cash Deposits Footn Ending Cash Balance).

On subsequent lines, show the sum of the Book/Aujusteo Varryi g Values of all derivative instruments with the counterparty or central clearinghouse that Java upon two statement value.

Column 6 — Contracts with Book/Adjusted Carrying Value 0 (a credit balance on balance sheet)

On the first line, show the sum of the statement values in parentheses () of all exchange traded derivatives that have a negative Bo k/Ac was a Currying Value.

For futures, this equals the surforming five cumulative variation margin for highly effective futures (Part B, Section 1, Column 3).

On subsequent lines, show the pure if the Book/Adjusted Carrying Values in parentheses () of all derivative instruments with the counterparty or central clearinghouse that have a negative Book/Adjusted Carryin Value.

Column 7 - Exposure Net of John al Book/Adjusted Carrying Value)

For the agg, sate, moving of Exchange-Traded Derivatives (Line 0199999999), show the amount in Column 5.

For C. C counterparties, if no master agreement is in place, show the sum of the Book/Adjusted Carrying Lies of all derivative instruments with the counterparty that has a positive Book/Adjusted Carryin, Value, less any Acceptable Collateral (Column 5 – Column 4).

For the Counterparties with a master agreement in place and central clearinghouses, show the net sum the Book/Adjusted Carrying Values of all derivative instruments, less any acceptable collateral (Column 5 + Column 6 - Column 4).

This amount should not be less than zero.

For Columns 8 and 9, market values that would be debit balances on the balance sheet are positive numbers; those that would be credit balances are negative numbers.

Column 8 - Contracts with Fair Value > 0 (i.e., debit balance on the balance sheet)

Show the sum of the market values of all derivative instruments that have a positive market value.

Column 9 — Contracts with Fair Value < 0 (i.e., credit balance on the balance sheet)

Show the sum of the market values in parentheses () of all derivative instruments that have a negative market value.

Column 10 - Exposure Net of Collateral (Fair Value)

For the aggregate reporting of Exchange-Traded Derivatives (Line 0.1999), 8 low the amounts in Column 8.

For OTC counterparties, if no master agreement is in place, show the scropf the market values of all derivative instruments with the counterparty that has a positive a rket value, less any acceptable collateral (Column 8 – Column 4).

For OTC counterparties with a master agreement in a tice, it change-traded derivatives and central clearinghouses show the net sum of the market values of a derivative instruments, less any acceptable collateral (Column 8 + Column 9 - Column 4).

This amount should not be less than zero.

Column 11 — Potential Exposure

Show the potential exposure for Parts Appen B for Exchange-Traded Derivatives in aggregate (Line 019999999) and for each of the contemporary and central clearinghouse.

Column 12 - Off-Balance Sheet Exposure

For Exchange-Traded Derivatives (sine 0199999999), show Column 11.

For central clearinghouse

Show Column 5 + Column 6 - Column 4 + Column 11] - Column 7 but not less than zero.

For OTC counts parties:

It solumn 2 = yes; show [Column 5 + Column 6 - Column 4 + Column 11] - Column 7 but not less to be even.

If C lumn 2 = no; show Column 11.

Optional: If there is no master netting agreement, companies may still encounter double-counting in cases where a premium is received for an off-balance sheet derivative transaction, such as an interest rate swap. In such cases, report "no" in Column 2 and calculate off-balance sheet exposure on a contract-by-contract basis using the first formula.

Column 13 - Legal Entity Identifier (LEI)

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



SCHEDULE DB - PART D - SECTION 2

COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN DECEMBER 31 OF CURRENT YEAR

Under derivative contracts, collateral may be pledged to exchanges, counterparties, clearing brokers or central clearinghouses by the reporting entity as well as pledged by the exchanges, counterparties, clearing brokers or central clearinghouses to the reporting entity. This section displays the collateral pledged by the reporting entity in the first table and the collateral pledged to the reporting entity in the second table.

Each exchange, counterparty, derivatives clearing member or central clearinghouse may be listed more man once in each of the tables. For example, if initial and variation margin are posted at the same exchange; if more than expecting the expectation of the same counterparty; if more than one corporate bond is pledged by a central clearinghouse; expectation of the same counterparty; if more than one corporate bond is pledged by a central clearinghouse; expectation of the same counterparty; if more than one corporate bond is pledged by a central clearinghouse; expectation of the same counterparty; if more than one corporate bond is pledged by a central clearing bound of the same counterparty; if more than one corporate bond is pledged by a central clearing bound of the same counterparty; if more than one corporate bond is pledged by a central clearing bound of the same counterparty; if more than one corporate bond is pledged by a central clearing bound of the same counterparty; if more than one corporate bond is pledged by a central clear in the same counterparty; if more than one corporate bond is pledged by a central clear in the same counterparty; if more than one corporate bond is pledged by a central clear in the same counterparty; if more than one corporate bond is pledged by a central clear in the same counterparty.

Column 1 - Exchange, Counterparty or Central Clearinghouse

Show the name and the Commodity Futures Trading Co. mission's Legal Entity Identifier (LEI), if an LEI number has been assigned, for the electing. Board of Trade, contract market, counterparty, derivatives clearing member or central clearing, buse and is holding collateral pledged by the reporting entity or that has pledged collateral to the morning unity.

Column 2 — Type of Asset Pledged

Describe the type of asset pledges or a ceived as collateral. For example, "Cash," "Treasury," "Corporate," "Municipal," Coan-back I and Structured," "Mortgage" and "Other."

Column 3 — CUSIP Identification

Enter the CUSIP/PPNA NS number of the asset pledged or received as collateral, when appropriate. If no CUSIP/PPN/CP and or exists, the field should be zero-filled.

Column 4 — Description

Give a complete and accurate description of the asset pledged or received as collateral, including coup, when appropriate.

Column 5 - E a v 'ue

For the fair value of the asset. Refer to SSAP No. 100R-Fair Value for further discussion.

Column 6 - Value

Enter the par value of the asset adjusted for repayment of principal.

Column 7 - Book/Adjusted Carrying Value

Report the amortized value or the lower of amortized value or fair value, depending on the designation of the asset (and adjusted for any other-than-temporary impairment), as of the end of the current reporting year.

Include: The original cost of acquiring the asset, including brokerage and other related

fees.

Amortization of premium or accrual of discount, but not including any interest

paid thereon.

Amortization of deferred origination and commitment fees

Deduct: A direct write-down for a decline in the fair value of a bond that is

other-than-temporary.

Exclude: All other costs, including internal costs or costs and to an affiliated reporting

entity related to origination, purchase or con mitment to purchase bonds, are charged to expense when incurred. Con shoul malso be reduced by payments

attributed to the recovery of cost.

Accrued interest.

Book/Adjusted Carrying Value does not apply to allateral pledged to a reporting entity in which there has not been a default (i.e., Off-Balance Sheet collar, rel).

Column 8 - Maturity Date

Enter the maturity date of the asset, who appropriate.

Column 9 - Type of Margin (I, V or IV)

Enter "I" for initial margin is assets that have been pledged or received by the reporting entity as initial margin.

Enter "V" for variation margin for assets that have been pledged or received by the reporting entity as variation margin.

Enter "IV" or by be initial and variation margin for assets that have been pledged or received by the reporting entry as initial and variation margin.

** Column 10 will be electroic only. **

Column 10 - A logal Equity Identifier (LEI)

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

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

(This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108)

See SSAP No. 108—Derivatives Hedging Variable Annuities Guarantees for additional accounting guidance.

Column 1	CDHS	Identifier
A - 521 DELLED 1	V-L/IIII/2	I U C I I I I I I I I

Provide a unique identifier for each Clearly Defined Hedging Strategy (CDP a) ported on this schedule (e.g., 001, 002, etc.). This identifier will also be used for reporting the SaAP No. 108 CDHS in Column 32 of Schedule DB, Part A, Section 1; Column 31 of Schedule DB, Part A, Section 2; Column 30 of Schedule DB, Part B, Section 1 and Column 26 of Schedule DB, Part B, Section 2.

Column 2 - CDHS Description

Provide a description for each uniquely identified CDHS.

Column 3 — Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rat

Prior period full contract fair value. This reflects all proff ct cast flows, per SSAP No. 108.

Column 4 — Ending Fair Value in Full Contract Cash Flows Att ibu d to aterest Rates

Current period full contract fair value. This real et al., product cash flows, per SSAP No. 108.

Column 5 - Fair Value Gains (Loss) in Full Contract f ash Flow. Attributed to Interest Rates

Change in full contract fair value. This effects of product cash flows, per SSAP No. 108.

Column 6 - Fair Value Gain (Loss) in Fidged Iten. Attributed to Hedged Risk

Change in fair value attributable o houged risk per SSAP No. 108.

Column 7 — Current Year Increase Occrease) in VM-21 Liability

VM-21 liability it erea. (de rease) from beginning of period to end of period.

Column 8 - Current Yea nere "Decrease) in VM-21 Liability Attributed to Interest Rates

VM 1 liability increase (decrease) attributable to interest rate movements.

Column 9 - Change in Hedged Item Attributed to Hedged Risk Percentage

Change it fair value attributed to hedged risk as a percentage of the change in full contract fair value per a P No. 108.

Column 10 Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk

VM-21 liability increase (decrease) attributed to hedged risk.

Column 11 - Prior Deferred Balance

Specific CDHS deferred liability (asset) balance at end of prior reporting period.

Column 12 - Current Year Fair Value Fluctuation of the Hedge Instruments

Current year total return Fair Value fluctuations in the hedging instruments per SSAP No. 108.

Column 13 - Current Year Natural Offset to VM-21 Liability

Current year hedging instruments' total return Fair Value fluctuations that offset the current period change in the designated portion of the VM-21 liability.

Column 14 - Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hey ged K. \

Current year hedging instruments' total return Fair Value fluctuations and an idealable to hedged risk per SSAP No. 108.

Column 15 - Hedge Gain (Loss) in Current Year Deferred Adjustment

Current year hedging instruments' total return Fair Value Tectus, as that do not offset the current period change in the designated portion of to VM-2 liability (recognized as deferred liabilities/(assets) per SSAP No. 108).

Column 16 - Current Year Prescribed Deferred Amortization

Current year deferred (liability)/asset amortization into realized gains/losses (straight line over a period not to exceed 10 years per SSAP No. 108).

Column 17 — Current Year Additional Deferred Americation

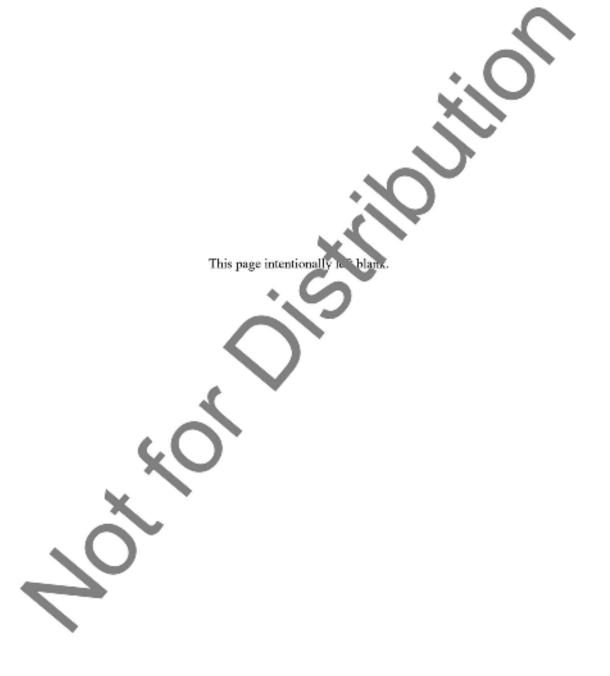
Current year deferred (lia nity)/asse, accelerated amortization elected by the reporting entity per SSAP No. 108.

Column 18 - Current Year Total Deferred Amon, vation

Total current year deferred (liability)/asset amortization into realized gains/losses.

Column 19 - Ending Do erred Balance

Specific CDHS referred Liability (Asset) balance at end of current reporting period.



Not for Distribution Age to the second secon

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

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

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

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

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

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

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

Securities borrowing and securities lending transactions, hall, whom n gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with SAP No. 64—Offsetting and Netting of Assets and Liabilities, the investment schedule shall continue to provide a sill of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements (pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset exists, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per Society 84—Offsetting and Netting of Assets and Liabilities.

Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO, which are described in the Investment Schedules Gene. Unstructions, are to be included in SVO Identified Funds.

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

NOTE: See the Invest. at Schedules General Instructions for the following:

- · Caegory dennitions for bonds and stocks.
 - Onder of codes and definitions for securities not under the exclusive control of the reporting entity.
- Last of stock exchange names and abbreviations.

<u>Category</u> <u>Line Number</u>

Bonds (Schedule D, Part 1 type):

a (Schoolife D, Fatt 1 Gpc).	
U.S. Governments	
Issuer Obligations	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	
All Other Governments	4
Issuer Obligations	
Residential Mortgage-Backed Securities	0799999
Commercial Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	0999999
Subtotals - All Other Governments	
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1199999
Residential Mortgage-Backed Securities	1299999
Commercial Mortgage-Backed Securities	1399999
Other Loan-Backed and Structured Securities	1499999
Subtotals - U.S. States, Territories and Possessions (p. sect and Guaranteed)	1799999
U.S. Political Subdivisions of States, Territories and P sser as (Direct and Guaranteed)	
Issuer Obligations	1899999
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Scurities	
Other Loan-Backed and Structured a surject	2199999
Subtotals - U.S. Political Su' divisions of States, Territories and Possessions	
(Direct and Guar, "teed)	2499999
U.S. Special Revenue and Special A. essment Obligations and all Non-Guaranteed	
Obligations of Agencies and A thorities of Governments and Their Political Subdivisions	
Issuer Obligations.	2599999
Resident J Mortgage-Backed Securities	
Commercial fortgage-Backed Securities	
Other coan Packed and Structured Securities	2899999
■ubto \ds - U.S. Special Revenue and Special Assessment Obligations and	
all Non-Guaranteed Obligations of Agencies and Authorities of Government	nents
and Their Political Subdivisions	
Industria, and Miscellaneous (Unaffiliated)	
Issuer Obligations	3299999
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	
Subtotals – Industrial and Miscellaneous (Unaffiliated)	

Hybrid Securities	
Issuer Obligations	4299999
Residential Mortgage-Backed Securities	4399999
Commercial Mortgage-Backed Securities	4499999
Other Loan-Backed and Structured Securities	4599999
Subtotals - Hybrid Securities	4899999
Parent, Subsidiaries and Affiliates	
Issuer Obligations	
Residential Mortgage-Backed Securities	5099999
Commercial Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	5299999
Affiliated Bank Loans – Issued	5399999
Affiliated Bank Loans - Acquired	5499999
Subtotals – Parent, Subsidiaries and Affiliates	5599999
SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO	5799999
Bond Mutual Funds – as Identified by the SVO	5899999
Subtotals - SVO Identified Funds	5999999
Unafficiented Bunk Loung	
Unaffiliated Bank Loans – Issued	6099999
Unaffiliated Bank Loans – Acquired	6199999
Subtotals - Unaffiliated Bank Loans	6299999
Total Bonds	
Subtotals – Issuer Obligations.	6399999
Subtotals - Residential Mortgage-L ked Securities	6499999
Subtotals - Commercial Mortgage-Backed Securities	6599999
Subtotals - Other Loan-Bac ed and Structured Securities	
Subtotals - SVO Identification	
Subtotals - Aft (ated Bank I) ans	6899999
Subtotals - Unat rtedk Loans	
Subtotals — Total Bond	7099999
Preferred Stock (S. Pedus, D. Part 2, Section 1 type):	
Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred	
Par vt, Suosidiaries and Affiliates Perpetual and Redeemable Preferred	
roan eferred Stocks	7399999
Commo. Stocks (Schedule D, Part 2, Section 2 type):	
Industrial and Miscellaneous (Unaffiliated)	
Parent, Subsidiaries and Affiliates	
Mutual Funds	
Unit Investment Trusts	
Closed-End Funds	
Total Common Stocks	
Total Preferred and Common Stocks	8099999

Stocks:

Real Estate (Schedule A type)	
Mortgage Loans on Real Estate (Schedule B type)	
Other Invested Assets (Schedule BA type)	
Short-Term Invested Assets (Schedule DA, Part 1 type)	
Cash (Schedule E, Part 1 type)	
Cash Equivalents (Schedule E, Part 2 type)	
Other Assets 9299999	
Totals99999999	

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 NA. This created a special number called a PPN to be assigned by the Standard & Poor's CUIP Burgou: It as custip.com/cusip/index.htm.

For Lines 0199999 through 7999999, if no valid CUSIP, CR S or P N number exists, then report a valid ISIN (Column 11) security number. The CUSIP field about the ero-filled.

The CUSIP reported for this column should be determine 'in a lanner consistent with the instructions of other schedules for the lines shown below:

Lines 0199999 through 709999	99 Schedule D, Part 1, Column 1
Lines 7199999 through 739999	99 Schedule D, Part 2, Section 1, Column 1
Lines 7499999 through 799992	99 Schedule D, Part 2, Section 2, Column 1
Line 8899999	Schedule BA, Part 1, Column 1
Line 9199999	Schedule E, Part 2, Column 1

The CUSIP number should by zero-fills I for the following lines:

Real Estate (Schedule A type)	699999
Mortgage Loans of Peal Estate (Schedule B type)	799999
Short-Term I ves. A. ets (Schedule DA, Part 1 type)	999999
Cash Ched le E, F rt 1 type)90	099999
Other Ap. 1s	299999

Column 2 — Description

Given complete and accurate description of all bonds and preferred and common stocks as listed in the aluations of Securities.

or Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the , enter complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 - Code

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

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

Enter "S" in this column for Certificates of Deposit under the FDIC limit.

Enter "&" in this column for TBA (To Be Announced) securities.

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

If assets are not under the exclusive control of the company as shown in the Goreral Incorrogatories, they are to be identified by placing one of the codes (identified in the Investment as bedules General Instructions) in this column.

Separate Account Filing Only:

If the asset is a bifurcated asset between the interval account filing and the non-insulated separate account filing, the """ should appeal first an emay be used simultaneously with the """, "@", "S" or "&" with the """ preceding the other characters ("", "@", "S" or "&") depending on the asset being reported, immediately for every by the appropriate code (identified in the Investment Schedules General Instituctions).

Column 4 - NAIC Designation and Administrative vmbal

The NAIC Designation and Administrative Symbol reported for this column should be determined in a manner consistent with the incruetions of other schedules for the lines shown below:

For Lines 869, 299, 8799999, 8999999, 9099999, 9199999 and 9299999, the column should be left blank.

Column 5 - Fair Value

The value reported for this column should be determined in a manner consistent with the fair value column instructions of other schedules for the lines shown below:

Lines 0199999 through 7099999 S	Schedule D, Part 1, Column 9
Lines 7199999 through 7399999 S	Schedule D, Part 2, Section 1, Column 10
Lines 7499999 through 7999999 S	Schedule D, Part 2, Section 2, Column 8
Line 8699999S	Schedule A, Part 1, Column 10
Line 8799999 F	V of the underlying collateral S mean B, Part 1
Line 8899999 S	

For those lines where the same type of investment is reported on other scholules but do not have a fair value column, report the amount consistent with instructions for the following

Line 8999999	Report BACV, Scheul DA, Part 1, Column 7
Line 9099999	Report Balance, Sc., dule E Part 1, Column 6
Line 9199999	Report BACV, Scher lile E Part 2, Column 7

Column 6 - Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

```
Lines 0199999 through 7099999
                                        hedule D, Part 1, Column 11
Lines 7199999 through 7399999
                                       Schedule D, Part 2, Section 1, Column 8
Lines 7499999 through 7999999
                                       Schedule D, Part 2, Section 2, Column 6
Line 8699999 .....
                                    ..... Schedule A, Part 1, Column 9
Line 8799999 .....4
                                       Schedule B, Part 1, Column 8
                              Z..... Schedule BA, Part 1, Column 12
Line 8999999 ...
                             ...... Schedule DA, Part 1, Column 7
                   ...... Report Balance, Schedule E, Part 1, Column 6
Line 9199999
                       ...... Schedule E, Part 2, Column 7
```

Column 7 — Maturity I ter

The maturity dan reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

cs 09999 through 7099999	Schedule D, Part 1, Column 22
Line 8999999	
e 9199999	Schedule E, Part 2, Column 6

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

7199999 through 7399999	Preferred Stock (Schedule D, Part 2, Section 1 type)
7499999 through 7999999	Common Stock (Schedule D, Part 2, Section 2 type)
8699999	Real Estate (Schedule A type)
8799999	Mortgage Loans on Real Estate (Schedule B type)
8899999	Other Invested Assets (Schedule BA type)
9299999	Other Assets

** Columns 8 through 11 will be electronic only. **

Column 8 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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 a come, and 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 price

"b" for securities where the rate is determined by sock a shange.

- "c" for securities where the rate is determined by bruler 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 lither to 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 del ... ned by the reporting entity. The reporting entity is required to maintain a record of me pricing methodology used.
- "e" for securities where the ran is do remined by the unit price published in the NAIC Valuation of Securities.

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

The guidance in SAP N 1 100R—Fair Value allows the use of net asset value per share (NAV) instead of fair value of real convestments. If NAV is used instead of fair value leave blank.

Column 9 - Source Used to Obtain Fair Value

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

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

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web address:

www.fixprotocol.org/specifications/exchanges.shtml

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

For Method Code "d," leave blank.

For Method Code "e," leave blank.

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

Column 10 - Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LFI) is any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If the Land Der has been assigned, leave blank.

Column 11 - ISIN Identification

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

The ISIN reported for this column would be determined in a manner consistent with the instructions of other schedules for the lines shown below:

	Schedule D, Part 1, Column 1
Lines 1039, three gh 7399999.	Schedule D, Part 2, Section 1, Column 1
	Schedule D, Part 2, Section 2, Column 1

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

	Res. Estate (Schedule A type)	86	5999	199	
	Mo gage Loans on Real Estate (Schedule B type)				
Ī	Other Invested Assets (Schedule BA type)	88	8999	199	
	Short-Term Invested Assets (Schedule DA, Part 1 type)	89	9999	199	
	Cash (Schedule E, Part 1 type)	90)999	199	
	Cash Equivalents (Schedule E, Part 2 type)	91	1999	199	
	Other Assets	92	2999	199	

General Interrogatories:

- 1. The total activity for the year represents the net increase (decrease) from the prior year-end to the current year-end.
- The average balance for the year is the average daily balance.

Average daily balance: Total of daily balances divided by the number of days. Always calculate based on a 365/366 day year. If data is missing for a given date (e.g., weekend, holiday), count the previous day's value multiple times. The actual day count for the year (365/366) would

serve as the denominator in the average calculation.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

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

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

Include reinvested collateral assets from securities lending programs where the program is administered by the reporting entity (i.e., collateral is received by the reporting entity that can be resold or repledged).

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

Reinvested collateral assets reported on Schedule DL, Part 2 are included in the other investment schedules (e.g., Schedules A, B, BA, D, DA and E).

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

Securities borrowing and securities lending transactions shall 'e shown gross when reported in the Schedule DL. If these transactions are permitted to be reported net in accordance with a AP No. 64—Offsetting and Netting of Assets and Liabilities, the investment schedule shall continue to provide detail of all transactions (gross), with the net amount from the valid right to offset reflected in the financial statements, pages 2 & 3 of the statutory financial statements). Disclosures for items reported net when a valid right to offset a asts, including the gross amount, the amount offset, and the net amount reported in the financial statements are required per SAP No. 54—Offsetting and Netting of Assets and Liabilities.

Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO that are described in the Investment Schedules Gera ral Instructions are to be included in SVO Identified Funds.

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

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

- Categor definitions for bonds and stocks.
- Ode column list of codes and definitions for securities not under the exclusive control of the porting entity.
- st of stock exchange names and abbreviations.

Line Number Category

В

U.S. Governments	onds (Schedule D, Part 1):	
Residential Mortgage-Backed Securities	U.S. Governments	
Commercial Mortgage-Backed Securities	Issuer Obligations	0199999
Other Loan-Backed and Structured Securities 0499999 Subtotals – U.S. Governments 0599999 All Other Governments 0699999 Residential Mortgage-Backed Securities 0799999 Commercial Mortgage-Backed Securities 0899999 Other Loan-Backed and Structured Securities 0999999 Subtotals – All Other Governments 1099999 U.S. States, Territories and Possessions (Direct and Guaranteed) 1199999 Issuer Obligations 1199999 Commercial Mortgage-Backed Securities 1299999 Other Loan-Backed and Structured Securities 1399999 Other Loan-Backed and Structured Securities 1499999 Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed) 1799999 U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) 1899999 Residential Mortgage-Backed Securities 2099999 Commercial Mortgage-Backed Securities 2099999 Other Loan-Backed and Structured Securities 2199999 Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) 2499999 U.S. Special Revenue and Special Assessment Obligations and all Non-Guara	Residential Mortgage-Backed Securities	0299999
Subtotals – U.S. Governments Issuer Obligations	Commercial Mortgage-Backed Securities	0399999
All Other Governments Issuer Obligations	Other Loan-Backed and Structured Securities	0499999
Issuer Obligations	Subtotals – U.S. Governments	0599999
Residential Mortgage-Backed Securities	All Other Governments	
Commercial Mortgage-Backed Securities	Issuer Obligations	h 0699999
Other Loan-Backed and Structured Securities	Residential Mortgage-Backed Securities	0799999
Subtotals – All Other Governments	Commercial Mortgage-Backed Securities	0899999
Subtotals – All Other Governments	Other Loan-Backed and Structured Securities	0999999
Issuer Obligations		
Residential Mortgage-Backed Securities	U.S. States, Territories and Possessions (Direct and Guaranteed)	
Residential Mortgage-Backed Securities	Issuer Obligations	1199999
Commercial Mortgage-Backed Sceurities	Residential Mortgage-Backed Securities	1299999
Other Loan-Backed and Structured Securities	Commercial Mortgage-Backed Securities	1399999
U.S. Political Subdivisions of States, Territories and P sear at a (Direct and Guaranteed) Issuer Obligations 1899999 Residential Mortgage-Backed Securities 1999999 Commercial Mortgage-Backed sourities 2099999 Other Loan-Backed and Structured a surities 2199999 Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) 2499999 U.S. Special Revenue and Special Activesment Obligations and all Non-Guaranteed Obligations of Agencies and A thorities of Governments and Their Political Subdivisions Issuer Obligations. 2599999 Resident all Mortgage-Backed Securities 2699999 Commercial Mortgage-Backed Securities 2799999 Other Joan Jacked and Structured Securities 2899999 Tubto als – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions 3199999 Industrial and Miscellaneous (Unaffiliated) Issuer Obligations 3299999 Residential Mortgage-Backed Securities 3399999 Commercial Mortgage-Backed Securities 3399999 Commercial Mortgage-Backed Securities 3399999 Commercial Mortgage-Backed Securities 3499999		
Issuer Obligations	Subtotals - U.S. States, Territories and Possessions (p. sect and Guaranteed)	1799999
Residential Mortgage-Backed Securities	U.S. Political Subdivisions of States, Territories and P sser as (Direct and Guaranteed)	
Commercial Mortgage-Backed - curities		1899999
Other Loan-Backed and Structured Souries	Residential Mortgage-Backed Securities	1999999
Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar Inteed)	Commercial Mortgage-Backed Scurities	2099999
(Direct and Guar Inteed)	Other Loan-Backed and Structured	2199999
U.S. Special Revenue and Special Accessment Obligations and all Non-Guaranteed Obligations of Agencies on LA thorities of Governments and Their Political Subdivisions Issuer Obligations	Subtotals - U.S. Political Su' divisions of States, Territories and Possessions	
Obligations of Agencies and Authorities of Governments and Their Political Subdivisions Issuer Obligations	(Direct and Gua) teed)	2499999
Obligations of Agencies and Authorities of Governments and Their Political Subdivisions Issuer Obligations		
Resident J Mortgage-Backed Securities		
Resident J Mortgage-Backed Securities	Issuer Obligations.	2599999
Commercial Vortgage-Backed Securities		
Other Coan Packed and Structured Securities		
all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions		
and Their Political Subdivisions 3199999 Industrial and Miscellaneous (Unaffiliated) Issuer Obligations 3299999 Residential Mortgage-Backed Securities 3399999 Commercial Mortgage-Backed Securities 3499999		
and Their Political Subdivisions 3199999 Industrial and Miscellaneous (Unaffiliated) Issuer Obligations 3299999 Residential Mortgage-Backed Securities 3399999 Commercial Mortgage-Backed Securities 3499999	all Non-Guaranteed Obligations of Agencies and Authorities of Governments	
Industria. and Miscellaneous (Unaffiliated) Issuer Obligations		3199999
Issuer Obligations		
Residential Mortgage-Backed Securities		3299999
Commercial Mortgage-Backed Securities		

Hybrid Securities	
Issuer Obligations	4299999
Residential Mortgage-Backed Securities	4399999
Commercial Mortgage-Backed Securities	4499999
Other Loan-Backed and Structured Securities	4599999
Subtotals – Hybrid Securities	4899999
Parent, Subsidiaries and Affiliates	
Issuer Obligations.	
Residential Mortgage-Backed Securities	5099999
Commercial Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	5299999
Affiliated Bank Loans – Issued	5399999
Affiliated Bank Loans – Acquired	5499999
Subtotals - Parent, Subsidiaries and Affiliates	5599999
SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO	5799999
Bond Mutual Funds – as Identified by the SVO	5899999
Subtotals – SVO Identified Funds	5999999
Unaffiliated Bank Loung	
Unaffiliated Bank Loans – Issued	6099999
Unaffiliated Bank Loans – Acquired	6199999
Subtotals - Unaffiliated Bank Loans	6299999
Total Bonds	
Subtotals – Issuer Obligations	
Subtotals - Residential Mortgage-L. sked Securities	
Subtotals - Commercial Mortgage-Bacaed Securities	6599999
Subtotals - Other Loan-Bat od and Structured Securities	
Subtotals – SVO Identifica Fun	
Subtotals - Affinated Bank I. Jans	6899999
Subtotals - Banl, ans	
Subtotals - Total Bono.	7099999
Preferred Stock	
Undus tial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred	
Par at, Subsidiaries and Affiliates Perpetual and Redeemable Preferred	
roa. eferred Stocks	7399999
Commo. Stocks:	
Industrial and Miscellaneous (Unaffiliated)	
Parent, Subsidiaries and Affiliates	
Mutual Funds	
Unit Investment Trusts	
Closed-End Funds	
Total Common Stocks	
Total Preferred and Common Stocks	8099999

Stocks:

Real Estate (Schedule A) 8699999	1
Mortgage Loans on Real Estate (Schedule B)	1
Other Invested Assets (Schedule BA)	ł
Short-Term Invested Assets (Schedule DA, Part 1)	ł
Cash (Schedule E, Part 1)	ŕ
Cash Equivalents (Schedule E, Part 2)	ŕ
Other Assets 9299999	f
Totals 9999999	í

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 NA. This created a special number called a PPN to be assigned by the Standard & Poor's CUIP Burgou: to as custop.com/cusip/index.htm.

For Lines 0199999 through 7999999, if no valid CUSIP, CR S or P of number exists, then report a valid ISIN (Column 11) security number. The CUSIP field about the cro-filled.

The CUSIP reported for this column should be same for the sec trity as reported in other schedules for the lines shown below:

Lines 0199999 through 7099999) Column 1 Schedule D, Part 1, Column 1
Lines 7199999 through 7399999	Schedule D, Part 2, Section 1, Column 1
Lines 7499999 through 7999999	Schedule D, Part 2, Section 2, Column 1
Line 8899999	Schedule BA, Part 1, Column 1
Line 9199999	Schedule E, Part 2, Column 1

The CUSIP number should by zero-filly I for the following lines:

Real Estate (Schedule A) 8	599999
Mortgage Loans of Peal Estate (Schedule B)	799999
Short-Term I ves. d A. ets (Schedule DA, Part 1)	
Cash (ched le E, F et 1)9	099999
Other A.s. 1s	299999

Column 2 — Description

Good one and accurate description of all bonds and preferred and common stocks as listed in the iluations of Securities.

or Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the , enter complete name of the fund.

For Certificate of Deposit Account Registry Service (CDARs) or other similar services that have a maturity of greater than one year, individually list the various banking institutions that are financially responsible for honoring certificates of deposit.

Column 3 - Code

Enter "8" in this column for all SVO Identified Funds designated for systematic value.

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

Enter "S" in this column for Certificates of Deposit under the FDIC limit.

Enter "&" in this column for TBA (To Be Announced) securities.

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

If assets are not under the exclusive control of the company as shown in the Goreral Incorrogatories, they are to be identified by placing one of the codes (identified in the Investment as bedules General Instructions) in this column.

Separate Account Filing Only:

If the asset is a bifurcated asset between the interval account filing and the non-insulated separate account filing, the "A" should appeal first an emay be used simultaneously with the "A", "@", "S" or "&" with the "A" preceding the other characters ("a", "@", "S" or "&") depending on the asset being reported, immediately for every by the appropriate code (identified in the Investment Schedules General Instituctions).

Column 4 - NAIC Designation and Administrative symbols

The NAIC Designation an Administ tive Symbol reported for this column should be same for the security as reported in other. bedules or the lines shown below:

Lines 0199999 through 7099999 Schedule D, Part 1, Column 6
Lines 7199999 the gh 7399999 Schedule D, Part 2, Section 1, Column 20
Lines 7499999 Schedule D, Part 2, Section 2, Column 18
Line 8 3999 1 Schedule BA, Part 1, Column 7

For Lines 869, 299, 8799999, 8999999, 9099999, 9199999 and 9299999, the column should be left blank.

Column 5 - Fair Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0199999 through 7099999	Schedule D, Part 1, Column 9
Lines 7199999 through 7399999	Schedule D, Part 2, Section 1, Column 10
Lines 7499999 through 7999999	Schedule D, Part 2, Section 2, Column 8
Line 8699999	Schedule A, Part 1, Column 10
Line 8799999	FV of the underlying collateral Schedul B, Part 1
Line 8899999	Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules, at do not have a fair value column, report the amount in these columns in the other schedules for the line, shown below:

Line 8999999	Report BACV, Scheu. DA, Part 1, Column 7
Line 9099999	Report Balance, Sc., dule E, Part 1, Column 6
Line 9199999	Report BACV, Scher lile E, Part 2, Column 7

Column 6 - Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

```
shedule D, Part 1, Column 11
Lines 0199999 through 7099999
Lines 7199999 through 7399999
                                        Schedule D, Part 2, Section 1, Column 8
Lines 7499999 through 7999999
                                        Schedule D, Part 2, Section 2, Column 6
Line 8699999 .....
                                     .... Schedule A, Part 1, Column 9
Line 8799999 .....4
                                       Schedule B, Part 1, Column 8
Line 8899999
                               ...... Schedule BA, Part 1, Column 12
Line 8999999 ..
                                       Schedule DA, Part 1, Column 7
                   ...... Report Balance, Schedule E, Part 1, Column 6
Line 9199999
                        ...... Schedule E, Part 2, Column 7
```

Column 7 — Maturity I. tea

The maturity day reported for this column should be same for the security as reported in other schemes for the lines shown below:

s 09999 through 7099999	Schedule D, Part 1, Column 22
Line 8999999	
ide 9199999	Schedule E, Part 2, Column 6

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

7199999 through 7399999	Preferred Stock (Schedule D, Part 2, Section 1 type)
7499999 through 7999999	Common Stock (Schedule D, Part 2, Section 2 type)
8699999	Real Estate (Schedule A type)
8799999	Mortgage Loans on Real Estate (Schedule B type)
8899999	Other Invested Assets (Schedule BA type)
9299999	Other Assets

** Columns 8 through 11 will be electronic only. **

Column 8 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code

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 higrarchy 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 a come, and 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 price

"b" for securities where the rate is determined by sock a shange.

- "c" for securities where the rate is determined by bruler 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 lither to 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 det ... ned by the reporting entity. The reporting entity is required to maintain a record of me prising methodology used.
- "e" for securities where the rank is do remined by the unit price published in the NAIC Valuation of Securities.

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

The guidance in SAP N 1 100R—Fair Value allows the use of net asset value per share (NAV) instead of fair value of real convestments. If NAV is used instead of fair value leave blank.



Column 9 - Source Used to Obtain Fair Value

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

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

The listing of most stock exchange codes can be found in the Investment Schedules General Instructions or the following Web address:

www.fixprotocol.org/specifications/exchanges.shtml

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

For Method Code "d," leave blank.

For Method Code "e," leave blank.

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

Column 10 - Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LFI) is any mortgagor, issuer or counterparty as assigned by a designated Local Operating Unit. If 10 L I number has been assigned, leave blank.

Column 11 - ISIN Identification

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

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below

Lines 0 1999 9 through 70	099999	Schedule D, Part 1, Column 1
Lines 1939, hthrough 73	399999	Schedule D, Part 2, Section 1, Column 1
Lines 749 99 through 79	999999	Schedule D, Part 2, Section 2, Column 1

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

	Rea Estate (Schedule A)	869	99999	ř
b	Mo gage Loans on Real Estate (Schedule B)	879	99999	1
7	Other Invested Assets (Schedule BA)			
	Short-Term Invested Assets (Schedule DA, Part 1)	899	99999	ř
	Cash (Schedule E, Part 1)	909	99999	è
	Cash Equivalents (Schedule E, Part 2)	919	99999	1
	Other Assets	929	99999	ř

General Interrogatories:

- 1. The total activity for the year represents the net increase (decrease) from the prior year-end to the current year-end.
- The average balance for the year is the average daily balance.

Average daily balance:

Total of daily balances divided by the number of days. Always calculate based on a 365/366 day year. If data is missing for a given date (e.g., weekend, holiday), count the previous day's value multiple times. The actual day count for the year (365/366) would serve as the denominator in the average calculation.



Not for Distribution Age to the second secon

SCHEDULE E - PART 1 - CASH

This schedule shows all banks, trust companies, savings and loan and building and loan associations in which the company maintained deposits at any time during the year and the balances, if any (according to Reporting Entity's record), on December 31 of the current year. Certificates of deposit in banks or other similar financial institutions with maturity dates of one year or less from the acquisition date and other instruments defined as eash in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments should be reported in this schedule. All Cash Equivalents should be reported in Schedule E, Part 2. Long-term certificates of deposit are to be reported in Schedule D.

In each case where the depository is not incorporated and subject to government supervision, the word "PRIVATE" in capitals and in parentheses — (PRIVATE) — should be inserted to the left of the name of the depository

Report separately all deposits in excess of \$250,000 or less than (\$250,000). Deposits not exceeding \$3, 0,000 or not less than (\$250,000) in federally insured depositories may be combined. Deposits in foreign bank accounts have be combined to the extent that the amount on deposit does not exceed the lesser of \$250,000 or the amount of the for ign guarantee. The amount combined should be reported opposite the caption, "Deposits in (insert number) depositors, and do not exceed the allowable limit." However, any reporting entity that does not maintain total deposits in the one depository of more than \$250,000 is required to list its primary depository; and all entities must list all depositors, where the total deposits or overdrafts (as represented by the absolute value) exceed 5% of the total cash as reported on Page 2 of the annual statement.

For Certificate of Deposit Account Registry Service (CDARs) or other similar tices. In have a maturity of one year or less, each individual banking institution providing a certificate of deposit s. In die wiewed separately to determine if the balance maintained by the reporting entity at that banking institution meets the citerial set forth above (i.e., does not exceed \$250,000 or is not less than (\$250,000) in federally insured depositories in containing with other depository balances. If not, it should be listed individually on the schedule.

Cash in Reporting Entity's Office should be reported in this schedule

The total of all Cash on Deposit at December 31 plus Cash in the tring Entity's office (Total Cash, on a gross basis), less any applicable nonadmitted amounts (e.g., nonadmitted ash restating from state-imposed limitations), should equal the parenthetical amount reported as cash on the Assets Tage.

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

Group & atc.	Line Number
Deposits in (insert number) depositories mat do not exceed	
allowable limits in an ne depository - Open Depositories	0199998
Totals - Open Depositoria	0199999
Deposits in (insert num er) depositories that do not exceed	
allowable in its in viv. ne depository - Suspended Depositories	0299998
Totals - Superinded De, esitories	0299999
Total Cash on Deposit	0399999
Cash in Company Office	0499999
Total Cash	0599999

Column 1 - Depository

Give full name and location. Indicate whether the depository is a parent, subsidiary, or affiliate. Give maturity date in the case of certificates of deposit or time deposits.

Column 2 - Code

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

If cash is not under the exclusive control of the company as shown in the General and rogatories, it is to be identified by placing one of the symbols identified in the Investment Schedules General Instructions in this column.

Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate a count, "ing and the non-insulated separate account filing, the """ should appear first, immediately to, word by the appropriate code (identified in the Investment Schedules General Instructions.

Column 3 — Rate of Interest

Show the rate as stated on the face of the note. Where we original stated rate has been renegotiated show the latest modified rate. All information reported this field must be a numeric value.

Column 4 — Amount of Interest Received During Year

Include: Investment income arrectly related to the securities reported in this schedule.

Column 7 - * Column

Place an "*" in this column when the reporting entity is taking credit for the estimated amount recoverable in a suspended a posit.

** Column 8 will be electronic only. **

Column 8 - Legal Entity Iden mer Etc.

Provide the 4-cha of Legal Entity Identifier (LEI) for any depository as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

List all investments owned whose maturities (or repurchase dates under repurchase agreement) at the time of acquisition were three months or less and defined as cash equivalents in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments. Include Money Market Mutual Funds.

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

Short Sales:

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

If a reporting entity has any detail lines reported for any of the following required congories or subcategories, it shall report the subtotal amounts of the corresponding category or subcategory with the specified substantial line number appearing in the same manner and location as the pre-printed total or grand total line and number.

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

- · Category definitions for bonds.
- Code column list of codes and definitions for securities not under the exclusive control of the reporting entity.

Category	Line Number
Bonds:	
U.S. Governments	
Issuer Obligations.	0199999
Residential Mortgage- seked Securities	0299999
Commerc Mortgage-Backed Securities	
Other Loan-Backed and Structured Securities	
Subto as - 1.S. governments	0599999
All Other Soveraments	
Issue Obligations	0699999
Restuential Mortgage-Backed Securities	0799999
Commercial Mortgage-Backed Securities	
Oher Loan-Backed and Structured Securities	0999999
Subtotals – All Other Governments	1099999
U.S. States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1199999
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Securities	1399999
Other Loan-Backed and Structured Securities	1499999
Subtotals - States, Territories and Possessions (Direct and Guaranteed)	1799999

U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)	
Issuer Obligations	1800000
Residential Mortgage-Backed Securities	
Commercial Mortgage-Backed Securities.	
Other Loan-Backed and Structured Securities	
Subtotals – Political Subdivisions of States, Territories and Possessions	
(Direct and Guaranteed)	2499999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations	
of Agencies and Authorities of Governments and Their Political Subdivisions	
Issuer Obligations.	2599999
Residential Mortgage-Backed Securities	2699999
Commercial Mortgage-Backed Securities	2799999
	2899999
Subtotals – Special Revenue and Special Assessment Obligations and all◆	
Non-Guaranteed Obligations of Agencies and Authorities of	
Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999
Industrial and Miscellaneous (Unaffiliated)	
Issuer Obligations.	3299999
Residential Mortgage-Backed Securities	3399999
Residential Mortgage-Backed Securities	3499999
Other Loan-Backed and Structured Securities	3599999
Subtotals - Industrial and Miscellaneous (Unaffiliated)	3899999
Hybrid Securities	
Issuer Obligations	4299999
Residential Mortgage-Backed Securities	4399999
Commercial-Backed Securities	4399999
Commercial-Backed Securities Other Loan-Backed and Structured Securities	
Commercial-Backed Securities	
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds	4499999 4599999 4899999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds	4499999 4599999 4899999
Commercial-Backed Securities Other Loan-Backed and Structured Securiti Subtotals – Hybrid Securities	4399999 4499999 4899999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities	499999 4899999 4899999 4999999 5099999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities	499999 4899999 4899999 4999999 5099999 5199999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities	499999 4899999 4899999 4999999 5099999 5199999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued Affiliated Bank Loan – Acquired	499999 4899999 4899999 4999999 5099999 5199999 5299999 5399999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued	499999 4899999 4899999 4999999 5099999 5199999 5299999 5399999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued Affiliated Bank Loan – Acquired	499999 4899999 4899999 4999999 5099999 5199999 5299999 5399999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued Affiliated Bank Loan – Acquired Subtotals – Paren Substitutes and Affiliates Bonds	499999 4599999 4899999 4899999 5099999 5199999 5299999 5399999 5499999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations. Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan — Issued Affiliated Bank Loan — Acquired Subtotals — Pare — Substitutes and Affiliates Bonds SVO Identified Funds	499999 4599999 4899999 4899999 5099999 5199999 5299999 5399999 5499999 5599999
Commercial-Backed Securities Other Loan-Backed and Structured Securities Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations. Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan — Issued. Affiliated Bank Loan — Issued. Affiliated Bank Loan — Acquired Subtotals — Parent Substitutes and Affiliates Bonds SVO Identified Funds Exchange and ded Funds — as Identified by the SVO.	499999 4599999 4899999 4899999 5099999 5199999 5299999 5399999 5499999 5599999
Commercial-Backed Securities Other Loan-Backed and Structured Securit. Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations. Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued. Affiliated Bank Loan – Issued. Affiliated Bank Loan – Acquired Subtotals – Pare Substitutes and Affiliates Bonds SVO Identified Funds Exchange in ded Funds – as Identified by the SVO Bond Mand Parks – as Identified by the SVO Subterals – a VO Identified Funds Unaffiliated Backed Securities Unaffiliated Backed Securities Affiliated Bank Loan – Issued. SVO Identified Funds Unaffiliated Funds Unaffiliated Funds Unaffiliated Funds	499999 4599999 4899999 4899999 5099999 5199999 5299999 5399999 5499999 5599999 5999999 6099999
Commercial-Backed Securities Other Loan-Backed and Structured Securit. Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations. Residential Mortgage-Backe's Securities Commercial Mortgage-Backe's Securities Commercial Mortgage-Backe's Securities Other Loan-Backed and Structered Securities Affiliated Bank Loan — Issued Affiliated Bank Loan — Acquired Subtotals — Pare — Substitutes and Affiliates Bonds SVO Identified Funds Exchange in ided Funds — as Identified by the SVO Bond Man of Process — as Identified by the SVO Subtotals — S /O Identified Funds Unaffiliated Bank Loans — Issued	
Commercial-Backed Securities Other Loan-Backed and Structured Securit. Subtotals – Hybrid Securities Parent, Subsidiaries and Affiliates Bonds Issuer Obligations. Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities Other Loan-Backed and Structured Securities Affiliated Bank Loan – Issued. Affiliated Bank Loan – Issued. Affiliated Bank Loan – Acquired Subtotals – Pare Substitutes and Affiliates Bonds SVO Identified Funds Exchange in ded Funds – as Identified by the SVO Bond Mand Parks – as Identified by the SVO Subterals – a VO Identified Funds Unaffiliated Backed Securities Unaffiliated Backed Securities Affiliated Bank Loan – Issued. SVO Identified Funds Unaffiliated Funds Unaffiliated Funds Unaffiliated Funds	

Total Bonds

Subtotals - Issuer Obligations	7699999
Subtotals - Residential Mortgage-Backed Securities	
Subtotals - Commercial Mortgage-Backed Securities	
Subtotals - Other Loan-Backed and Structured Securities	7999999
Subtotals – SVO Identified Funds	
Subtotals - Affiliated Bank Loans	
Subtotals - Unaffiliated Bank Loans.	8299999
Subtotals - Bonds	8399999
Sweep Accounts	8499999
Exempt Money Market Mutual Funds – as Identified by SVO	
All Other Money Market Mutual Funds	8699999
Other Cash Equivalents	
Total Cash Equivalents	8899999

A money market fund shall be reported in this schedule as an Exempt Money Market My ual Fund if such money market fund is identified by the SVO as meeting the required conditions found. Furt St. Section 2(b)(i) of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. All money many to mutual funds that are not identified by the SVO on the U.S. Direct Obligations/Full Faith and Credit Exempt List St. 41 be apported in this schedule as an "all other money market mutual fund."

Column 1 - CUSIP Identification

All CUSIP numbers entered in the consumment conform to those as published in the Purposes and Procedures Manual of the Note Invessment Analysis Office, Part Six, Sections 2(f) and (g).

CUSIP identification is **required at a valid only** for Exempt Money Market Mutual Funds – as Identified by SVO (Line 8599999), ad All Other Money Market Mutual Funds (Line 8699999).

Column 2 - Description

Give a complete and accurate description.

Column 3 - Code

Enter 2 in this column for all assets that are bifurcated between the insulated separate account filing and the in a insulated separate account filing.

a cast equivalent is not under the exclusive control of the company as shown in the General line control in the identified by placing one of the codes identified in the Investment shedules General Instructions in this column.

Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the """ should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

Column 4 - Date Acquired

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

Column 5 - Rate of Interest

Show rate of interest as stated on the face of the issue. Cash equivalent bonds with various issues of the same issuer use the last rate of interest. All information reported in this field must be a numeric value.

Column 6 - Maturity Date

Reporting entities may total on one line purchases of various issues of the one issuer of cash equivalent investments and insert the date of last maturity.

Column 9 - Amount Received During Year

Include: Investment income directly related to the securities reported in this schedule.

Accrual of discount and amortization of prep w. applicable.

Report amounts net of foreign withholding tax.

** Column 10 will be electronic only. **

Column 10 - Legal Entity Identifier (LEI)

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

The amounts reported in this schedule also are included in the various asset schedules of the company.

Exclude from this schedule all deposits or operating accounts in financial institutions that the company uses in the normal course of its business.

Column 1 - Type of Deposit

Include in this column, one of the following indicators:

B - Bond

S - Stocks

M - Mortgages

C - Certificates of Deposit

R – Real Estate

ST - Cash/Short-Term Investments

 O — Other (Use this symbol when multiple types of a sets are on deposit within a particular jurisdiction.)

Column 2 - Purpose of Deposit

The following are examples of suggested entire for suring the purpose of the deposit:

Bail Bonds

Workers' Compensation

Property & Casualty

Fidelity & Surety

HMO

Life Insurance

Collateral for

Pledged for

Escrow for

Reinsurance (th

If needed, you may enter multiple purposes in Column 2, if the totals in Columns 3 through 6 include multiple deposits.

Columns 3 and 4

I posits or the Benefit of All Policyholders

A port only the statutory deposit held for the benefit of all policyholders. **DO NOT INCLUDE** deposits held for a special purpose. Reporting entities must report these special purpose deposits in Columns 5 and 6.

Columns 5

and 6 - All Other Special Deposits

Report any deposits not included in Column 3 and 4 which are held for any special or statutory purpose.

Include: Deposits held for a special purpose.

Deposits to secure reinsurance obligations.

Deposits to satisfy a particular claim or litigation (list separately,

Exclude: Deposits held for the benefit of all policyholders (reported in alumns 3 and 4).

Deposits or operating accounts in financial institutions that the company uses in

the normal course of its business.

Columns 3

and 5 — Book/Adjusted Carrying Value

Enter the balance sheet value of each deposit.

Columns 4

and 6 - Fair Value

Enter the fair value of each special deposit.

Details of Write-ins Aggregated at Line 58 - Aggregate Alien and Other

List separately each deposit to sec, a reinvariance obligations and reflect these amounts in the appropriate parts of the reinsurance, shearles.

List separately each deposit a satisfy a particular claim or litigation.



Aot for Distribution

SUPPLEMENTAL COMPENSATION EXHIBIT

Each reporting entity shall file with its state of domicile and any state that requests it in writing a Supplemental Compensation Exhibit for such directors, officers, and employees and in such manner as provided below.

The Exhibit shall be filed as a supplement to each reporting entity's annual statement to the domiciliary Department on or before March 1. The purpose of the Exhibit is to provide information to the regulator concerning payments to senior management and directors that could negatively impact a reporting entity's financial condition.

Insurers that are part of a group of insurers or other holding company system may file amounts paid to officers and employees of more than one insurer in the group or system either on a total gross basis or by allocation to each insurer.

Compensation shall consist of any and all remuneration paid to or on behalf of an officer, employed or director covered by this requirement, including, but not limited to, wages, salaries, bonuses, commissions, stock grant (gain: from the exercise of stock options, and any other emolument.

Supplemental Compensation Exhibit

- A table disclosing the total of all compensation paid to the named office half ovided.
- The table shall cover a three-year period, although companies may pose in the required disclosures over the first three years of reporting.
- For awards of stock, the dollar amount reported shall be based upon the aggregate grant date value of awards computed in accordance with SSAP No. 104R—Share-Basea Payments.
- Provide a narrative description of any material factors possessary to gain an understanding of the information disclosed in the tables in Part 4.

Part 2

Officer and Employee Compensation

Reporting entities shall disclose the compensation of:

- All individuals serving is the principal executive officer ("PEO") or acting in a similar capacity during the last completed fiscal year, regulates of compensation level;
- All individuals serving as the principal financial officer ("PFO") or acting in a similar capacity during the last completed fiscal ye regardless of compensation level;
- The reporting of the 's to most highly compensated executive officers, other than the PEO and PFO, who were serving as executive a ficers at the end of the last completed fiscal year; and
- The next representation exceeds \$100,000.

The determs, tron as to which executive officers are most highly compensated shall be made by reference to total compensation for the last completed fiscal year provided; however, no disclosure need be provided for any executive officer, other than the PEO and PFO, whose total compensation, as so reduced, does not exceed \$100,000.

If the PEO or PFO served in that capacity during any part of a fiscal year with respect to which information is required, information should be provided as to all of his or her compensation for the full fiscal year. If a named executive officer (other than the PEO or PFO) served as an executive officer of the reporting entity (whether or not in the same position) during any part of the fiscal year with respect to which information is required, information shall be provided as to all compensation of that individual for the full fiscal year.

Definitions. For purposes of this disclosure:

- 1. The term "stock" means instruments such as common stock, restricted stock, restricted stock units, phantom stock, phantom stock units, common stock equivalent units or any similar instruments that do not have opticallike features, and the term option means instruments such as stock options, stock appreciation rights and singler instruments with option-like features. The term stock appreciation rights (SARs) refers to SARs payable in the stock, including SARs payable in each or stock at the election of the registrant or a named executive of icer. The term "equity" is used to refer generally to stock and/or options.
- The terms "date of grant" or "grant date" refer to the grant date determine, for noncial statement reporting purposes pursuant to SSAP No. 104R—Share-Based Payments.

Column 3 - Salary

The dollar value of the base salary (cash and non-ash, paid to the named officer or employee during the fiscal year covered.

Column 4 — Bonus

The dollar value of any bonus (cash and area h) paid to the named officer or employee during the fiscal year covered.

Column 5 - Stock Awards

For awards of stock, the aggreg of ant date value computed in accordance with SSAP No. 104R— Share-Based Payments

Column 6 - Option Awards

For award of ptions, with or without tandem SARs (including awards that subsequently have been transfored), aggregate grant date value computed in accordance with SSAP No. 104R—Share-Based Payments.

Column 7 - Sign-an Payments

Il com, ensation received as a result of the acceptance of an employment offer.

Column 8 - Severance Payments

Any termination, including without limitation through retirement, resignation, severance or constructive termination (including a change in responsibilities) of such executive officer's employment with the reporting entity's and its subsidiaries