

PROTECTED CELL

2024

**Annual
Statement
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NAIC NATIONAL ASSOCIATION OF
INSURANCE COMMISSIONERS

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Official NAIC

Annual Statement Blank

Protected Cell

For the 2024 reporting year

UPDATES TO THESE BLANKS

There may be modifications to this blank from year to year. As such, guidance is subject to the maintenance process. Yellow highlighting identifies changes from the previous year. Any modifications after the initial release of this blank, which are applicable to the filing year of this publication, are posted on the NAIC website at https://content.naic.org/cmte_e_app_blanks.htm.

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ISBN: 978-1-64179-406-0

Printed in the United States of America

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NAIC Executive Office
1101 K Street, NW
Suite 650
Washington, DC 20005
202.471.3990

NAIC Central Office
1100 Walnut Street
Suite 1000
Kansas City, MO 64106
816.842.3600

NAIC Capital Markets
& Investment Analysis Office
One New York Plaza, Suite 4210
New York, NY 10004
212.398.9000

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ANNUAL STATEMENT

OF THE

PROTECTED CELL

OF THE

of

of _____

in the state of _____

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

PROPERTY AND CASUALTY, PROTECTED CELL

2024

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ANNUAL STATEMENT

For the Year Ended December 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code _____ (Current Period)	NAIC Company Code _____ (Prior Period)	Employer's ID Number _____
Organized under the Laws of _____	, State of Domicile or Port of Entry _____	
Country of Domicile _____	Commenced Business _____	
Incorporated/Organized _____	_____	
Statutory Home Office _____ (Street and Number)	_____ (City or Town, State, Country and Zip Code)	
Main Administrative Office _____ (Street and Number)	_____	
Mail Address _____ (Street and Number or P.O. Box)	(Area Code)	(Telephone Number)
Primary Location of Books and Records _____ (Street and Number)	_____ (City or Town, State, Country and Zip Code)	
Internet Web Site Address _____ (City or Town, State, Country and Zip Code)	(Area Code)	(Telephone Number)
Statutory Statement Contact _____ (Name)	(Area Code)	(Telephone Number)
_____ (E-Mail Address)	(Fax Number)	(Extension)

DIRECTORS OR TRUSTEES

State of
County of ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature) _____	(Signature) _____	(Signature) _____
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
(Title) _____	(Title) _____	(Title) _____

Subscribed and sworn to before me
this day of 2025
.....

a. Is this an original filing?
b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

Yes [] No []
.....
.....
.....

ASSETS

	Current Year	Prior Year
	1 Fair Value Basis	2 Fair Value Basis
1. Bonds (Schedule D).....
2. Stocks (Schedule D):		
2.1 Preferred stocks.....
2.2 Common stocks.....
3. Mortgage loans on real estate (Schedule B).....
4. Real estate (Schedule A):		
4.1 Properties held for the production of income (less \$..... encumbrances).....
4.2 Properties held for sale (less \$.....encumbrances).....
5. Cash (\$....., Schedule E-Part 1) and cash equivalents (\$....., Schedule E – Part 2)
6. Short-term investments (Schedule DA)
7. Derivatives (Schedule DB).....
8. Other invested assets (Schedule BA)
9. Receivables for securities
10. Securities lending reinvested collateral assets (Schedule DL).....
11. Aggregate write-ins for invested assets.....
12. Subtotals cash and invested assets (Lines 1 to 11).....
13. Investment income due and accrued.....
14. Net adjustment in assets and liabilities due to foreign exchange rates
15. Aggregate write-ins for other-than-invested assets.....
16. Lines 12 to 15		
DETAILS OF WRITE-INS		
1101.
1102.
1103.
1198. Summary of remaining write-ins for Line 11 from overflow page.....
1299. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)		
1501.
1502.
1503.
1598. Summary of remaining write-ins for Line 15 from overflow page.....
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Funds held under securitization agreement.....
2. Losses.....
3. Loss adjustment expenses.....
4. Fees payable.....
5. Other expenses.....
6. Due to/from general account (net).....
7. Unearned premiums.....
8. Net adjustments in assets and liabilities due to foreign exchange rates
9. Derivatives.....
10. Payable for securities.....
11. Payable for securities lending.....
12. Aggregate write-ins for liabilities.....
13. Total liabilities (Lines 1 through 12).....
14. Unrealized capital gain (loss)
15. Contractual adjustment
16. Aggregate write-in for surplus funds.....
17. Total surplus (Lines 14 through 16).....
18. Total liabilities and surplus (Lines 13 and 17)
DETAILS OF WRITE-INS		
1201.
1202.
1203.
1298. Summary of remaining write-ins for Line 12 from overflow page
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)
1601.
1602.
1603.
1698. Summary of remaining write-ins for Line 16 from overflow page
1699. Totals (Lines 1601 through 1603 plus 1698) (Line 16 above)

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
Revenues		
1. Premiums earned.....		
2. Net investment income (Exhibit of Net Investment Income, Line 17).....		
3. Capital gains and losses (Exhibit of Capital Gains (Losses), Line 10).....		
4. Aggregate write-ins for other income.....		
5. Totals (Lines 1 through 4).....		
Expenses		
6. Change in unpaid losses.....		
7. Change in unpaid losses — securitized.....		
8. Loss adjustment expenses incurred.....		
9. Interest expense.....		
10. Fee expense.....		
11. Aggregate write-ins for other transfers from Protected Cell.....		
12. Totals (Lines 5 through 11).....		
13. Net gain (loss) from operations (Line 5 minus Line 12).....		
SURPLUS ACCOUNT		
14. Surplus, December 31, prior year.....		
15. Net gain from operations (Line 13).....		
16. Surplus contributed or (withdrawn) during year.....		
17. Aggregate write-ins for other gains and losses in surplus.....		
18. Surplus, December 31, current year (Page 3, Line 17).....		
DETAILS OF WRITE-INS		
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page.....		
0499. Totals (Lines 0401 through 0403 plus 0498) (Line 4 above).....		
1101.		
1102.		
1103.		
1198. Summary of remaining write-ins for Line 11 from overflow page.....		
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....		
1701.		
1702.		
1703.		
1798. Summary of remaining write-ins for Line 17 from overflow page.....		
1799. Totals (Lines 1701 through 1703 plus 1798) (Line 17 above).....		

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance.....
2. Net investment income
3. Miscellaneous income.....
4. Total (Lines 1 through 3).....
5. Benefit and loss related payments
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts
7. Commissions, expenses paid and aggregate write-ins for deductions
8. Dividends paid to policyholders
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses)
10. Total (Lines 5 through 9).....
11. Net cash from operations (Line 4 minus Line 10).....
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds
12.2 Stocks.....
12.3 Mortgage loans
12.4 Real estate
12.5 Other invested assets.....
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....
12.7 Miscellaneous proceeds
12.8 Total investment proceeds (Lines 12.1 to 12.7).....
13. Cost of investments acquired (long-term only):		
13.1 Bonds
13.2 Stocks.....
13.3 Mortgage loans
13.4 Real estate
13.5 Other invested assets.....
13.6 Miscellaneous applications
13.7 Total investments acquired (Lines 13.1 to 13.6).....
14. Net increase/(decrease) in contract loans and premium notes
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....
16.2 Capital and paid in surplus, less treasury stock.....
16.3 Borrowed funds.....
16.4 Net deposits on deposit-type contracts and other insurance liabilities
16.5 Dividends to stockholders.....
16.6 Other cash provided (applied)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)....
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....
19.2 End of year (Line 18 plus Line 19.1).....

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001 .....	.....	.....
20.0002 .....	.....	.....
20.0003 .....	.....	.....
20.9996 .....	.....	.....

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U. S. Government bonds	(a)	
1.1 Bonds exempt from U. S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a)	
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(a)	
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	(b)	
2.21 Common stocks of affiliates		
3. Mortgage loans	(c)	
4. Real estate	(d)	
5. Contract loans		
6. Cash, cash equivalents and short-term investments	(e)	
7. Derivative instruments	(f)	
8. Other invested assets		
9. Aggregate write-ins for investment income		
10. Total gross investment income		
11. Investment expenses	(g)	
12. Investment taxes, licenses and fees, excluding federal income taxes	(g)	
13. Interest expense	(h)	
14. Depreciation on real estate and other invested assets	(i)	
15. Aggregate write-ins for deductions from investment income		
16. Total deductions (Lines 11 through 15)		
17. Net investment income (Line 10 minus Line 16)		
DETAILS OF WRITE-INS		
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

(a) Includes \$ _____ accrual of discount less \$ _____ amortization of premium and less \$ _____ paid for accrued interest on purchases.
 (b) Includes \$ _____ accrual of discount less \$ _____ amortization of premium and less \$ _____ paid for accrued dividends on purchases.
 (c) Includes \$ _____ accrual of discount less \$ _____ amortization of premium and less \$ _____ paid for accrued interest on purchases.
 (d) Includes \$ _____ for company's occupancy of its own buildings; and excludes \$ _____ interest on encumbrances.
 (e) Includes \$ _____ accrual of discount less \$ _____ amortization of premium and less \$ _____ paid for accrued interest on purchases.
 (f) Includes \$ _____ accrual of discount less \$ _____ amortization of premium.
 (g) Includes \$ _____ investment expenses and \$ _____ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
 (h) Includes \$ _____ interest on surplus notes and \$ _____ interest on capital notes.
 (i) Includes \$ _____ depreciation on real estate and \$ _____ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U. S. Government bonds					
1.1 Bonds exempt from U. S. tax					
1.2 Other bonds (unaffiliated)					
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)					
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)					
2.21 Common stocks of affiliates					
3. Mortgage loans					
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments					
7. Derivative instruments					
8. Other invested assets					
9. Aggregate write-ins for capital gains (losses)					
10. Total capital gains (losses)					
DETAILS OF WRITE-INS					
0901.					
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page					
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

GENERAL INTERROGATORIES

1. Does this statement contain any securities valued at book value instead of fair value? Yes No

1.2 If yes, identify each type of security (bonds, stock, etc.) and the aggregate amount of each security type reported at book value.

1 Type of Security	2 Amount

2. For the reporting entity's security lending program, state the amount of the following as December 31 of the current year:

2.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) \$ _____

2.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) \$ _____

2.3 Total payable for securities lending reported on the liability page (Page 3, Line 11, Column 1) \$ _____

SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES**SCHEDULE P—PART 1—SUMMARY**

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	1 Premium Earned	Loss and Loss Expense Payments					7 Number of Claims Reported
		2 Loss Payments	3 Defense and Cost Containment Payments	4 Adjusting and Other Payments	5 Salvage and Subrogation Received	6 Total Net Paid (Cols. 2 + 3 + 4)	
1. Prior	XXX	.....	.....	.....	.....	.....	XXX
2. 2015	XXX
3. 2016	XXX
4. 2017	XXX
5. 2018	XXX
6. 2019	XXX
7. 2020	XXX
8. 2021	XXX
9. 2022	XXX
10. 2023	XXX
11. 2024	XXX
12. Totals	XXX	.....	.....	.....	.....	.....	XXX

	Losses Unpaid		Defense and Cost Containment Unpaid		12 Adjusting and Other Unpaid	13 Salvage and Subrogation Anticipated	14 Total Net Losses and Expenses Unpaid	15 Number of Claims Outstanding
	8 Case Basis	9 Bulk + IBNR	10 Case Basis	11 Bulk + IBNR				
1.	XXX
2.	XXX
3.	XXX
4.	XXX
5.	XXX
6.	XXX
7.	XXX
8.	XXX
9.	XXX
10.	XXX
11.	XXX
12. Totals	XXX

	16 Total Losses and Loss Expenses Incurred	17 Loss and Loss Expense Percentage (Incurred/ Premiums Earned)	Net Balance Sheet Reserves After Discount			
			18 Loss	19 Loss Expense	20 Losses Unpaid	21 Loss Expenses Unpaid
1.	XXX	XXX
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12.	XXX	XXX

OVERFLOW PAGE FOR WRITE-INS

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**SUMMARY INVESTMENT SCHEDULE
NOT APPLICABLE TO PROTECTED CELL**

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....	_____
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 6)	_____
2.2 Additional investment made after acquisition (Part 2, Column 9).....	_____
3. Current year change in encumbrances:	
3.1 Totals, Part 1, Column 13	_____
3.2 Totals, Part 3, Column 11	_____
4. Total gain (loss) on disposals, Part 3, Column 18.....	_____
5. Deduct amounts received on disposals, Part 3, Column 15	_____
6. Total foreign exchange change in book/adjusted carrying value:	
6.1 Totals, Part 1, Column 15	_____
6.2 Totals, Part 3, Column 13	_____
7. Deduct current year's other-than-temporary impairment recognized:	
7.1 Totals, Part 1, Column 12	_____
7.2 Totals, Part 3, Column 10	_____
8. Deduct current year's depreciation:	
8.1 Totals, Part 1, Column 11	_____
8.2 Totals, Part 3, Column 9	_____
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	_____
10. Deduct total nonadmitted amounts	_____
11. Statement value at end of current period (Line 9 minus Line 10).....	_____

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	_____
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 7)	_____
2.2 Additional investment made after acquisition (Part 2, Column 8).....	_____
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 12	_____
3.2 Totals, Part 3, Column 11	_____
4. Accrual of discount.....	_____
5. Unrealized valuation increase/(decrease):	
5.1 Totals, Part 1, Column 9	_____
5.2 Totals, Part 3, Column 8	_____
6. Total gain (loss) on disposals, Part 3, Column 18.....	_____
7. Deduct amounts received on disposals, Part 3, Column 15	_____
8. Deduct amortization of premium and mortgage interest points and commitment fees	_____
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1 Totals, Part 1, Column 13	_____
9.2 Totals, Part 3, Column 13	_____
10. Deduct current year's other-than-temporary impairment recognized:	
10.1 Totals, Part 1, Column 11	_____
10.2 Totals, Part 3, Column 10	_____
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____
12. Total valuation allowance.....	_____
13. Subtotal (Line 11 plus Line 12).....	_____
14. Deduct total nonadmitted amounts	_____
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	_____

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....	_____
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	_____
2.2 Additional investment made after acquisition (Part 2, Column 9).....	_____
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16.....	_____
3.2 Totals, Part 3, Column 12.....	_____
4. Accrual of discount.....	_____
5. Unrealized valuation increase/(decrease):.....	
5.1 Totals, Part 1, Column 13.....	_____
5.2 Totals, Part 3, Column 9.....	_____
6. Total gain (loss) on disposals, Part 3, Column 19.....	_____
7. Deduct amounts received on disposals, Part 3, Column 16	_____
8. Deduct amortization of premium and depreciation.....	_____
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17.....	_____
9.2 Totals, Part 3, Column 14.....	_____
10. Deduct current year's other-than-temporary impairment recognized:	
10.1 Totals, Part 1, Column 15.....	_____
10.2 Totals, Part 3, Column 11	_____
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____
12. Deduct total nonadmitted amounts	_____
13. Statement value at end of current period (Line 11 minus Line 12).....	_____

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	_____
2. Cost of bonds and stocks acquired, Part 3, Column 7	_____
3. Accrual of discount.....	_____
4. Unrealized valuation increase/(decrease):.....	
4.1 Part 1, Column 12	_____
4.2 Part 2, Section 1, Column 15	_____
4.3 Part 2, Section 2, Column 13	_____
4.4 Part 4, Column 11	_____
5. Total gain (loss) on disposals, Part 4, Column 19.....	_____
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	_____
7. Deduct amortization of premium.....	_____
8. Total foreign exchange change in book/adjusted carrying value:	
8.1 Part 1, Column 15	_____
8.2 Part 2, Section 1, Column 19	_____
8.3 Part 2, Section 2, Column 16	_____
8.4 Part 4, Column 15	_____
9. Deduct current year's other-than-temporary impairment recognized:	
9.1 Part 1, Column 14	_____
9.2 Part 2, Section 1, Column 17	_____
9.3 Part 2, Section 2, Column 14	_____
9.4 Part 4, Column 13	_____
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	_____
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	_____
12. Deduct total nonadmitted amounts	_____
13. Statement value at end of current period (Line 11 minus Line 12).....	_____

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

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

**SCHEDULE D – PART 1A – SECTION 1
NOT APPLICABLE TO PROTECTED CELL**

SCHEDULE DA – VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....
2. Cost of short-term investments acquired
3. Accrual of discount
4. Unrealized valuation increase/(decrease).....
5. Total gain (loss) on disposals.....
6. Deduct consideration received on disposals
7. Deduct amortization of premium
8. Total foreign exchange change in book/adjusted carrying value
9. Deduct current year's other-than-temporary impairment recognized
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....
11. Deduct total nonadmitted amounts.....
12. Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: _____.

SCHEDULE DB – PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	_____
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	_____
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	_____
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	_____
3.2	Section 2, Column 19	_____
4.	SSAP No. 108 adjustments	_____
5.	Total gain (loss) on termination recognized, Section 2, Column 22	_____
6.	Considerations received/(paid) on terminations, Section 2, Column 15	_____
7.	Amortization:	
7.1	Section 1, Column 19	_____
7.2	Section 2, Column 21	_____
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	_____
8.2	Section 2, Column 23	_____
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	_____
9.2	Section 2, Column 20	_____
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	_____
11.	Deduct nonadmitted assets	_____
12.	Statement value at end of current period (Line 10 minus Line 11)	_____

SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	_____
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)	_____
3.1	Add:	
	Change in variation margin on open contracts – Highly effective hedges:	
3.11	Section 1, Column 15, current year minus	_____
3.12	Section 1, Column 15, prior year.....	_____
	Change in the variation margin on open contracts – All other:	
3.13	Section 1, Column 18, current year minus	_____
3.14	Section 1, Column 18, prior year.....	_____
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus	_____
3.22	Section 1, Column 17, prior year.....	_____
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	_____
3.24	Section 1, Column 19, prior year plus.....	_____
3.25	SSAP No. 108 adjustments.....	_____
3.3	Subtotal (Line 3.1 minus Line 3.2)	_____
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	_____
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	_____
4.22	Amount recognized (Section 2, Column 16).....	_____
4.23	SSAP No. 108 adjustments.....	_____
4.3	Subtotal (Line 4.1 minus Line 4.2)	_____
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	_____
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....	_____
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	_____
7.	Deduct total nonadmitted amounts	_____
8.	Statement value at end of current period (Line 6 minus Line 7)	_____

SCHEDULE DB – PART C – SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held			14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description				
9999999999	Totals				XXX	XXX	XXX				XXX	XXX	XXX			

SCHEDULE DB – PART C – SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

SCHEDE DB – VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance
3. Total (Line 1 plus Line 2)
4. Part D, Section 1, Column 6
5. Part D, Section 1, Column 7
6. Total (Line 3 minus Line 4 minus Line 5)

Fair Value Check

7. Part A, Section 1, Column 16
8. Part B, Section 1, Column 13
9. Total (Line 7 plus Line 8)
10. Part D, Section 1, Column 9
11. Part D, Section 1, Column 10
12. Total (Line 9 minus Line 10 minus Line 11)

Potential Exposure Check

13. Part A, Section 1, Column 21
14. Part B, Section 1, Column 20
15. Part D, Section 1, Column 12
16. Total (Lines 13 plus Line 14 minus Line 15)

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS
(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....
2. Cost of cash equivalents acquired.....
3. Accrual of discount.....
4. Unrealized valuation increase/(decrease).....
5. Total gain (loss) on disposals.....
6. Deduct consideration received on disposals.....
7. Deduct amortization of premium.....
8. Total foreign exchange change in book/adjusted carrying value
9. Deduct current year's other-than-temporary impairment recognized
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....
11. Deduct total nonadmitted amounts
12. Statement value at end of current period (Line 10 minus Line 11)				

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment _____.

SCHEDULE A – PART 1
Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B.A.C.V. (13-11-12)	15 Total Foreign Exchange Change in B.A.C.V.		
0699999	Totals															

SCHEDULE A – PART 2

SCHEDULE A – PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on “Sales Under Contract”

1 Description of Property	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2 City	3 State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B.A.C.V. (11-9-10)	13 Total Foreign Exchange Change in B.A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999	Totals																		

SCHEDULE B – PART 1

General Interrogatory:

General Interrogatory:

1. Mortgages in good standing \$..... unpaid taxes \$..... interest due and unpaid.
2. Restructured mortgages \$..... unpaid taxes \$..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.
4. Mortgages in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.

SCHEDULE B – PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

SCHEDULE B – PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4	5	6	7	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15	16	17	18 Total Gain (Loss) on Disposal
	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
0599999	Totals																

SCHEDULE BA – PART 1
Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B/A.C.V.			
6299999	Totals																	XXX	

1.
Line
Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$ -----	IB \$-----	1C \$ -----	1D \$ -----	1E \$ -----	1F \$ -----	1G \$ -----
1B	2A \$ -----	2B \$-----	2C \$ -----				
1C	3A \$ -----	3B \$-----	3C \$ -----				
1D	4A \$ -----	4B \$-----	4C \$ -----				
1E	5A \$ -----	5B \$-----	5C \$ -----				
1F	6 \$ -----						

SCHEDULE BA – PART 2

SCHEDULE BA – PART 3

SCHEDULE D – PART 1
Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B/A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
2509999999	Total Bonds						XXX								XXX	XXX	XXX		XXX	XXX	

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$ -----	1B \$ -----	1C \$ -----	1D \$ -----	1E \$ -----	1F \$ -----	1G \$ -----
1B	2A \$ -----	2B \$ -----	2C \$ -----				
1C	3A \$ -----	3B \$ -----	3C \$ -----				
1D	4A \$ -----	4B \$ -----	4C \$ -----				
1E	5A \$ -----	5B \$ -----	5C \$ -----				
1F	6 \$ -----						

SCHEDULE D – PART 2 – SECTION 1
Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B/A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B/A.C.V.	
4509999999	Total Preferred Stocks							XXX										XXX	XXX

1.
Line
Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$ -----	1B \$ -----	1C \$ -----	1D \$ -----	1E \$ -----	1F \$ -----	1G \$ -----
1B	2A \$ -----	2B \$ -----	2C \$ -----				
1C	3A \$ -----	3B \$ -----	3C \$ -----				
1D	4A \$ -----	4B \$ -----	4C \$ -----				
1E	5A \$ -----	5B \$ -----	5C \$ -----				
1F	6 \$ -----						

SCHEDULE D – PART 2 – SECTION 2
Showing all **COMMON STOCKS** Owned December 31 of Current Year

1. Line Back/Adjusted Losses: Value by NAIC Designation Category Extracts

1. Lines = P-1/A Limited Company Value by NAIC Destination Category Factor

Line Number Book/Adjusted Carrying Value

1A IA \$ ----- 1B \$ ----- 1C \$ ----- 1D \$ ----- 1E \$ ----- 1F \$ ----- 1G \$ -----

1B 2A \$----- 2B \$----- 2C \$-----
1C 3A \$----- 3B \$----- 3C \$-----
1D 4A \$----- 4B \$----- 4C \$-----
1E 5A \$----- 5B \$----- 5C \$-----
1F 6 \$-----

SCHEDULE D – PART 3

SCHEDULE D – PART 4
Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1 CUSIP Identifica tion	2 Description	3 F or e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
6009999999	Totals						XXX														XXX

SCHEDULE D – PART 5Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in B/A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B/A.C.V.					
	BONDS																			
250999998	Subtotal Bonds																			
	STOCKS																			
599999999	Subtotal-Stocks																			
600999999	Totals																			

SCHEDULE D – PART 6 – SECTION 1
 Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
.....
.....
.....
.....
.....
.....
.....
1999999	Totals								XXX	XXX

1. Total amount of goodwill nonadmitted \$.....

SCHEDULE D – PART 6 – SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
.....
.....
.....
.....
.....
.....
.....
0399999	Total			XXX	XXX

SCHEDULE DA – PART 1
Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1 Descrip- tion	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 F o r e i g n					8 Unrealized Valuation (Increase/ Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B/A.C.V.			14 Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
7709999999	Totals										XXX				XXX	XXX	XXX		

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$ -----	1B \$ -----	1C \$ -----	1D \$ -----	1E \$ -----	1F \$ -----	1G \$ -----
1B	2A \$ -----	2B \$ -----	2C \$ -----				
1C	3A \$ -----	3B \$ -----	3C \$ -----				
1D	4A \$ -----	4B \$ -----	4C \$ -----				
1E	5A \$ -----	5B \$ -----	5C \$ -----				
1F	6 \$ -----						

SCHEDULE DB – PART A – SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)		
.....		
.....		
.....		
.....		
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																							XXX	XXX
1709999999 Subtotal - Hedging Other																							XXX	XXX
1719999999 Subtotal - Replication																							XXX	XXX
1729999999 Subtotal - Income Generation																							XXX	XXX
1739999999 Subtotal - Other																							XXX	XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																							XXX	XXX
1759999999 Totals																							XXX	XXX

(a)	Code	Description of Hedged Risk(s)
.....
.....
.....
.....

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....
.....
.....
.....

SCHEDULE DB – PART A – SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B.A.C.V.	21 Current Year's (Amortization)/Accretion	22 Gain(Loss) on Termination – Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain(Loss) on Termination – Deferred	25 Hedge Effectiveness at Inception and at Termination (b)	
.....	
.....	
.....	
.....	
.....	
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																									XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																									XXX
1709999999 Subtotal - Hedging Other																									XXX
1719999999 Subtotal - Replication																									XXX
1729999999 Subtotal - Income Generation																									XXX
1739999999 Subtotal - Other																									XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																									XXX
1759999999 Totals																									XXX

(a)	Code	Description of Hedged Risk(s)
.....
.....
.....
.....

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....
.....
.....
.....

SCHEDULE DB – PART B – SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss)					
.....
.....
.....
.....
.....
1689999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1699999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1709999999	Subtotal - Hedging Other											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1719999999	Subtotal - Replication											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1729999999	Subtotal - Income Generation											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1739999999	Subtotal - Other											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1759999999	Totals											.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
.....
.....
.....
Total Net Cash Deposits

(a)	Code	Description of Hedged Risk(s)
.....
.....
.....

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....
.....
.....

SCHEDULE DB – PART B – SECTION 2
Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
.....	
.....	
.....	
.....	
.....	
.....	
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			XXX	XXX
1709999999 Subtotal - Hedging Other																			XXX	XXX
1719999999 Subtotal - Replication																			XXX	XXX
1729999999 Subtotal - Income Generation																			XXX	XXX
1739999999 Subtotal - Other																			XXX	XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX
1759999999 Totals																			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB – PART D – SECTION 1
 Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral			
.....
.....
.....
.....
0999999999	Gross Totals												
1.	Offset per SSAP No. 64												
2.	Net after right of offset per SSAP No. 64												

SCHEDULE DB – PART D – SECTION 2
 Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
.....
.....
.....
.....
0199999999	Totals						XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
.....	XXX	.....	.....
.....	XXX	.....	.....
.....	XXX	.....	.....
.....	XXX	.....	.....
.....	XXX	.....	.....
0299999999	Totals					XXX	XXX	XXX

SCHEDULE DB – PART E

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108.

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

General Interrogatories:

1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
 2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$
 3.
 4.

5. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Book-Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A \$ -----	1B \$ -----	1C \$ -----	1D \$ -----	1E \$ -----	1F \$ -----	1G \$ -----
3A	2A \$ -----	2B \$ -----	2C \$ -----				
3B	3A \$ -----	3B \$ -----	3C \$ -----				
3C	4A \$ -----	4B \$ -----	4C \$ -----				
3D	5A \$ -----	5B \$ -----	5C \$ -----				
3E	6 \$ -----						
3F							

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 Assets page (Line 9 for Separate Accounts))

General Interrogatories:

General interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$

Book/Adjusted Carrying Value \$

SCHEDULE E – PART 1 – CASH

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	.....	4. April .....	.....	7. July .....	.....	10. October.....	.....
2. February.....	.....	5. May .....	.....	8. August .....	.....	11. November....	.....
3. March		6. June		9. September		12. December	

SCHEDULE E – PART 2 – CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

Total Cash Expenditures

Line Number	Book/Adjusted Carrying Value by NAIC Designation	Category Footnote:	
1A	1A \$ -----	1B \$ -----	1C \$ -----
1B	2A \$ -----	2B \$ -----	2C \$ -----
1C	3A \$ -----	3B \$ -----	3C \$ -----
1D	4A \$ -----	4B \$ -----	4C \$ -----
1E	5A \$ -----	5B \$ -----	5C \$ -----
1E	6. \$ -----		

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....	AL	.....	.....	.....	.....	.....
2. Alaska.....	AK	.....	.....	.....	.....	.....
3. Arizona.....	AZ	.....	.....	.....	.....	.....
4. Arkansas.....	AR	.....	.....	.....	.....	.....
5. California.....	CA	.....	.....	.....	.....	.....
6. Colorado.....	CO	.....	.....	.....	.....	.....
7. Connecticut.....	CT	.....	.....	.....	.....	.....
8. Delaware.....	DE	.....	.....	.....	.....	.....
9. District of Columbia.....	DC	.....	.....	.....	.....	.....
10. Florida.....	FL	.....	.....	.....	.....	.....
11. Georgia.....	GA	.....	.....	.....	.....	.....
12. Hawaii.....	HI	.....	.....	.....	.....	.....
13. Idaho.....	ID	.....	.....	.....	.....	.....
14. Illinois.....	IL	.....	.....	.....	.....	.....
15. Indiana.....	IN	.....	.....	.....	.....	.....
16. Iowa.....	IA	.....	.....	.....	.....	.....
17. Kansas.....	KS	.....	.....	.....	.....	.....
18. Kentucky.....	KY	.....	.....	.....	.....	.....
19. Louisiana.....	LA	.....	.....	.....	.....	.....
20. Maine.....	ME	.....	.....	.....	.....	.....
21. Maryland.....	MD	.....	.....	.....	.....	.....
22. Massachusetts.....	MA	.....	.....	.....	.....	.....
23. Michigan.....	MI	.....	.....	.....	.....	.....
24. Minnesota.....	MN	.....	.....	.....	.....	.....
25. Mississippi.....	MS	.....	.....	.....	.....	.....
26. Missouri.....	MO	.....	.....	.....	.....	.....
27. Montana.....	MT	.....	.....	.....	.....	.....
28. Nebraska.....	NE	.....	.....	.....	.....	.....
29. Nevada.....	NV	.....	.....	.....	.....	.....
30. New Hampshire.....	NH	.....	.....	.....	.....	.....
31. New Jersey.....	NJ	.....	.....	.....	.....	.....
32. New Mexico.....	NM	.....	.....	.....	.....	.....
33. New York.....	NY	.....	.....	.....	.....	.....
34. North Carolina.....	NC	.....	.....	.....	.....	.....
35. North Dakota.....	ND	.....	.....	.....	.....	.....
36. Ohio.....	OH	.....	.....	.....	.....	.....
37. Oklahoma.....	OK	.....	.....	.....	.....	.....
38. Oregon.....	OR	.....	.....	.....	.....	.....
39. Pennsylvania.....	PA	.....	.....	.....	.....	.....
40. Rhode Island.....	RI	.....	.....	.....	.....	.....
41. South Carolina.....	SC	.....	.....	.....	.....	.....
42. South Dakota.....	SD	.....	.....	.....	.....	.....
43. Tennessee.....	TN	.....	.....	.....	.....	.....
44. Texas.....	TX	.....	.....	.....	.....	.....
45. Utah.....	UT	.....	.....	.....	.....	.....
46. Vermont.....	VT	.....	.....	.....	.....	.....
47. Virginia.....	VA	.....	.....	.....	.....	.....
48. Washington.....	WA	.....	.....	.....	.....	.....
49. West Virginia.....	WV	.....	.....	.....	.....	.....
50. Wisconsin.....	WI	.....	.....	.....	.....	.....
51. Wyoming.....	WY	.....	.....	.....	.....	.....
52. American Samoa.....	AS	.....	.....	.....	.....	.....
53. Guam.....	GU	.....	.....	.....	.....	.....
54. Puerto Rico.....	PR	.....	.....	.....	.....	.....
55. U.S. Virgin Islands.....	VI	.....	.....	.....	.....	.....
56. Northern Mariana Islands.....	MP	.....	.....	.....	.....	.....
57. Canada.....	CAN	.....	.....	.....	.....	.....
58. Aggregate Alien and Other.....	OT	XXX	XXX	.....	.....	.....
59. Total		XXX	XXX	.....	.....	.....
DETAILS OF WRITE-INS		.....	.....	.....	.....	.....
5801. ....		.....	.....	.....	.....	.....
5802. ....		.....	.....	.....	.....	.....
5803. ....		.....	.....	.....	.....	.....
5898. Sum of remaining write-ins for Line 58 from overflow page.....		XXX	XXX
5899. Totals (Lines 5801 – 5803 + 5898) (Line 58 above)		XXX	XXX

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